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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/10/2018 TO 09/10/2018

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/09	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/09	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	2025	01/11/2018			Bond Future	132.4607		132.4607	132.4807	132.4807	0.015	0.0000	0.0000	365
2018/10/09	2025	07/02/2019			Bond Future	133.6252		133.6252	133.6452	133.6452	0.015	0.0000	0.0000	0
2018/10/09	2025	02/05/2019			Bond Future	135.8644		135.8644	135.8858	135.8858	0.016	0.0000	0.0000	0
2018/10/09	2029	01/11/2018			Bond Future	100.7511		100.7511	100.7666	100.7666	0.015	0.0000	0.0000	2,938
2018/10/09	2029	07/02/2019			Bond Future	102.7127		102.7127	102.7280	102.7280	0.015	0.0000	0.0000	0
2018/10/09	2029	02/05/2019			Bond Future	103.3614		103.3614	103.3778	103.3778	0.016	0.0000	0.0000	0
2018/10/09	2030	01/11/2018	8.60	Call	Bond Future	0.1800		0.0002	0.2600	0.0003	44.444	0	0	0
2018/10/09	2030	01/11/2018	8.58	Put	Bond Future	7,408.6000		7.4086	7,056.9600	7.0570	(4.746)	0	0	0
2018/10/09	2030	01/11/2018	9.60	Put	Bond Future	1,295.8400		1.2958	1,072.0000	1.0720	(17.274)	0	0	0
2018/10/09	2030	01/11/2018			Bond Future	9.7091		90.5719	9.6526	90.9236	(0.581)	0.0000	0.0000	55,144
2018/10/09	2030	01/11/2018	8.60	Put	Bond Future	7,270.2900		7.2703	6,918.6600	6.9187	(4.837)	0	0	0
2018/10/09	2030	01/11/2018	8.58	Call	Bond Future	0.1400		0.0001	0.2100	0.0002	50.000	0	0	0
2018/10/09	2030	01/11/2018	8.90	Put	Bond Future	5,231.9000		5.2319	4,882.3100	4.8823	(6.682)	0	0	0
2018/10/09	2030	01/11/2018	8.90	Call	Bond Future	5.2400		0.0052	7.3600	0.0074	40.458	0	0	0
2018/10/09	2030	01/11/2018	8.59	Put	Bond Future	7,339.4100		7.3394	6,987.7700	6.9878	(4.791)	0	0	0
2018/10/09	2030	01/11/2018	9.60	Call	Bond Future	614.5200		0.6145	742.3900	0.7424	20.808	0	0	0
2018/10/09	2030	01/11/2018	8.59	Call	Bond Future	0.1600		0.0002	0.2300	0.0002	43.750	0	0	0
2018/10/09	2030	07/02/2019	8.62	Call	Bond Future	117.6500		0.1177	138.4000	0.1384	17.637	0	0	0
2018/10/09	2030	07/02/2019	10.20	Put	Bond Future	1,244.0300		1.2440	1,123.6900	1.1237	(9.673)	0	0	4,000
2018/10/09	2030	07/02/2019			Bond Future	9.8034		88.3036	9.7447	88.6619	(0.599)	0.0000	0.0000	167
2018/10/09	2030	07/02/2019	9.68	Put	Bond Future	2,510.8900		2.5109	2,311.8100	2.3118	(7.929)	0	0	0
2018/10/09	2030	07/02/2019	9.68	Call	Bond Future	1,755.8600		1.7559	1,915.1200	1.9151	9.070	0	0	4,000
2018/10/09	2030	07/02/2019	9.18	Put	Bond Future	4,561.0800		4.5611	4,282.9500	4.2830	(6.098)	0	0	0
2018/10/09	2030	07/02/2019	9.18	Call	Bond Future	655.6400		0.6556	735.8500	0.7358	12.234	0	0	4,000
2018/10/09	2030	07/02/2019	8.62	Put	Bond Future	7,732.0300		7.7320	7,394.4400	7.3944	(4.366)	0	0	0
2018/10/09	2030	07/02/2019	8.63	Call	Bond Future	122.0100		0.1220	143.4000	0.1434	17.531	0	0	0
2018/10/09	2030	07/02/2019	8.90	Call	Bond Future	304.4200		0.3044	349.2000	0.3492	14.710	0	0	1,920
2018/10/09	2030	07/02/2019	10.20	Call	Bond Future	3,612.9000		3.6129	3,850.9000	3.8509	6.588	0	0	0
2018/10/09	2030	07/02/2019	8.63	Put	Bond Future	7,668.4300		7.6684	7,331.4800	7.3315	(4.394)	0	0	0
2018/10/09	2030	07/02/2019	8.64	Call	Bond Future	126.5000		0.1265	148.5400	0.1485	17.423	0	0	0
2018/10/09	2030	07/02/2019	8.64	Put	Bond Future	7,605.0100		7.6050	7,268.7100	7.2687	(4.422)	0	0	0
2018/10/09	2030	07/02/2019	9.60	Put	Bond Future	2,784.2400		2.7842	2,571.8900	2.5719	(7.627)	0	0	0
2018/10/09	2030	07/02/2019	9.60	Call	Bond Future	1,535.0100		1.5350	1,681.0000	1.6810	9.511	0	0	1,920
2018/10/09	2030	07/02/2019	8.90	Put	Bond Future	6,039.8300		6.0398	5,726.2700	5.7263	(5.192)	0	0	0
2018/10/09	2030	07/02/2019	9.40	Put	Bond Future	3,560.1700		3.5602	3,315.2300	3.3152	(6.880)	0	0	0
2018/10/09	2030	07/02/2019	9.40	Call	Bond Future	1,059.1300		1.0591	1,172.5300	1.1725	10.707	0	0	0
2018/10/09	2030	07/02/2019	8.70	Put	Bond Future	7,228.6900		7.2287	6,896.6100	6.8966	(4.594)	0	0	0
2018/10/09	2030	07/02/2019	8.70	Call	Bond Future	156.2400		0.1562	182.5000	0.1825	16.807	0	0	0
2018/10/09	2030	02/05/2019	9.41	Call	Bond Future	1,508.2700		1.5083	1,632.6600	1.6327	8.247	0	0	0
2018/10/09	2030	02/05/2019			Bond Future	9.8896		89.7695	9.8287	90.1343	(0.616)	0.0000	0.0000	0

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2018/10/09	2030	02/05/2019	9.39	Call	Bond Future	1,463.1600	1.4632	1,585.0300	1.5850	8.329	0	0	0
2018/10/09	2030	02/05/2019	9.39	Put	Bond Future	4,517.1200	4.5171	4,274.1900	4.2742	(5.378)	0	0	0
2018/10/09	2030	02/05/2019	9.41	Put	Bond Future	4,437.2600	4.4373	4,196.8500	4.1969	(5.418)	0	0	0
2018/10/09	2030	02/05/2019	9.40	Call	Bond Future	1,485.6100	1.4856	1,608.7400	1.6087	8.288	0	0	0
2018/10/09	2030	02/05/2019	9.40	Put	Bond Future	4,477.0600	4.4771	4,235.3900	4.2354	(5.398)	0	0	0
2018/10/09	2032	01/11/2018	8.77	Put	Bond Future	8,114.8900	8.1149	7,702.3100	7.7023	(5.084)	0	0	0
2018/10/09	2032	01/11/2018			Bond Future	9.9097	88.6577	9.8482	89.0704	(0.621)	0.0000	0.0000	42,728
2018/10/09	2032	01/11/2018	8.76	Call	Bond Future	0.1300	0.0001	0.2000	0.0002	53.846	0	0	0
2018/10/09	2032	01/11/2018	8.76	Put	Bond Future	8,190.6400	8.1906	7,778.0500	7.7780	(5.037)	0	0	0
2018/10/09	2032	01/11/2018	8.77	Call	Bond Future	0.1500	0.0002	0.2300	0.0002	53.333	0	0	0
2018/10/09	2032	01/11/2018	8.75	Call	Bond Future	0.1200	0.0001	0.1800	0.0002	50.000	0	0	0
2018/10/09	2032	01/11/2018	8.75	Put	Bond Future	8,266.4800	8.2665	7,853.8800	7.8539	(4.991)	0	0	0
2018/10/09	2032	07/02/2019	8.81	Call	Bond Future	116.9800	0.1170	140.1800	0.1402	19.832	0	0	0
2018/10/09	2032	07/02/2019	8.80	Put	Bond Future	8,560.6800	8.5607	8,162.7100	8.1627	(4.649)	0	0	0
2018/10/09	2032	07/02/2019			Bond Future	10.0059	90.3621	9.9420	90.7825	(0.638)	0.0000	0.0000	456
2018/10/09	2032	07/02/2019	8.82	Call	Bond Future	121.6500	0.1216	145.6100	0.1456	19.696	0	0	0
2018/10/09	2032	07/02/2019	8.82	Put	Bond Future	8,420.6300	8.4206	8,024.1700	8.0242	(4.708)	0	0	0
2018/10/09	2032	07/02/2019	8.81	Put	Bond Future	8,490.5400	8.4905	8,093.3200	8.0933	(4.678)	0	0	0
2018/10/09	2032	07/02/2019	8.80	Call	Bond Future	112.4600	0.1125	134.9100	0.1349	19.963	0	0	0
2018/10/09	2032	02/05/2019	9.62	Put	Bond Future	4,825.5900	4.8256	4,547.8600	4.5479	(5.755)	0	0	0
2018/10/09	2032	02/05/2019	9.61	Call	Bond Future	1,692.0800	1.6921	1,840.8400	1.8408	8.792	0	0	0
2018/10/09	2032	02/05/2019			Bond Future	10.0896	87.7071	10.0236	88.1350	(0.655)	0.0000	0.0000	0
2018/10/09	2032	02/05/2019	9.62	Call	Bond Future	1,716.9900	1.7170	1,867.2200	1.8672	8.750	0	0	0
2018/10/09	2032	02/05/2019	9.61	Put	Bond Future	4,868.5700	4.8686	4,589.3700	4.5894	(5.735)	0	0	0
2018/10/09	2032	02/05/2019	9.63	Call	Bond Future	1,742.1200	1.7421	1,893.8100	1.8938	8.707	0	0	0
2018/10/09	2032	02/05/2019	9.63	Put	Bond Future	4,782.9100	4.7829	4,506.6400	4.5066	(5.776)	0	0	0
2018/10/09	2033	01/11/2018			Bond Future	103.0155	103.0155	102.7785	102.7785	(0.230)	0.0000	0.0000	6,373
2018/10/09	2033	07/02/2019			Bond Future	105.0212	105.0212	104.7793	104.7793	(0.230)	0.0000	0.0000	0
2018/10/09	2033	02/05/2019			Bond Future	105.6364	105.6364	105.3915	105.3915	(0.232)	0.0000	0.0000	0
2018/10/09	2037	01/11/2018	9.03	Call	Bond Future	0.3900	0.0004	0.5600	0.0006	43.590	0	0	0
2018/10/09	2037	01/11/2018			Bond Future	10.1030	89.0009	10.0467	89.4198	(0.558)	0.0000	0.0000	52,307
2018/10/09	2037	01/11/2018	9.01	Call	Bond Future	0.3100	0.0003	0.4400	0.0004	41.935	0	0	0
2018/10/09	2037	01/11/2018	9.01	Put	Bond Future	8,714.2300	8.7142	8,295.4700	8.2955	(4.805)	0	0	0
2018/10/09	2037	01/11/2018	9.03	Put	Bond Future	8,543.1100	8.5431	8,124.3900	8.1244	(4.901)	0	0	0
2018/10/09	2037	01/11/2018	9.02	Call	Bond Future	0.3500	0.0004	0.4900	0.0005	40.000	0	0	0
2018/10/09	2037	01/11/2018	9.02	Put	Bond Future	8,628.6100	8.6286	8,209.8600	8.2099	(4.853)	0	0	0
2018/10/09	2037	07/02/2019	9.06	Put	Bond Future	9,063.9700	9.0640	8,665.1100	8.6651	(4.401)	0	0	0
2018/10/09	2037	07/02/2019	9.05	Call	Bond Future	156.8800	0.1569	183.9800	0.1840	17.274	0	0	0
2018/10/09	2037	07/02/2019			Bond Future	10.1927	86.4519	10.1343	86.8787	(0.572)	0.0000	0.0000	1,188
2018/10/09	2037	07/02/2019	9.06	Call	Bond Future	162.9300	0.1629	190.8800	0.1909	17.155	0	0	0
2018/10/09	2037	07/02/2019	9.05	Put	Bond Future	9,142.6300	9.1426	8,742.9200	8.7429	(4.372)	0	0	0
2018/10/09	2037	07/02/2019	9.07	Call	Bond Future	169.2200	0.1692	198.0600	0.1981	17.043	0	0	0
2018/10/09	2037	07/02/2019	9.07	Put	Bond Future	8,985.6700	8.9857	8,587.7000	8.5877	(4.429)	0	0	0
2018/10/09	2037	02/05/2019	9.81	Put	Bond Future	5,452.0200	5.4520	5,172.2400	5.1722	(5.132)	0	0	0
2018/10/09	2037	02/05/2019			Bond Future	10.2733	87.8869	10.2131	88.3214	(0.586)	0.0000	0.0000	0

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2018/10/09	2037	02/05/2019	9.80	Call	Bond Future	1,992.8700		1.9929	2,146.0900	2.1461	7.688	0	0	0
2018/10/09	2037	02/05/2019	9.80	Put	Bond Future	5,500.6700		5.5007	5,219.4400	5.2194	(5.113)	0	0	0
2018/10/09	2037	02/05/2019	9.81	Call	Bond Future	2,020.5900		2.0206	2,175.2600	2.1753	7.655	0	0	0
2018/10/09	2037	02/05/2019	9.79	Call	Bond Future	1,965.3700		1.9654	2,117.1500	2.1172	7.723	0	0	0
2018/10/09	2037	02/05/2019	9.79	Put	Bond Future	5,549.6400		5.5496	5,266.9700	5.2670	(5.093)	0	0	0
2018/10/09	2038	01/11/2018			Bond Future	122.7807		122.7807	122.6141	122.6141	(0.136)	0.0000	0.0000	9,928
2018/10/09	2038	07/02/2019			Bond Future	123.5801		123.5801	123.4097	123.4097	(0.138)	0.0000	0.0000	0
2018/10/09	2038	02/05/2019			Bond Future	125.6508		125.6508	125.4785	125.4785	(0.137)	0.0000	0.0000	0
2018/10/09	2040	01/11/2018	9.09	Put	Bond Future	9,370.1800		9.3702	8,842.1500	8.8422	(5.635)	0	0	0
2018/10/09	2040	01/11/2018	9.80	Call	Bond Future	221.6900		0.2217	295.6400	0.2956	33.357	0	0	1,770
2018/10/09	2040	01/11/2018	10.00	Put	Bond Future	2,071.0200		2.0710	1,703.9700	1.7040	(17.723)	0	0	0
2018/10/09	2040	01/11/2018			Bond Future	10.1829		92.1618	10.1165	92.6900	(0.652)	0.0000	0.0000	28,542
2018/10/09	2040	01/11/2018	9.08	Call	Bond Future	0.2700		0.0003	0.4400	0.0004	62.963	0	0	0
2018/10/09	2040	01/11/2018	9.08	Put	Bond Future	9,462.9600		9.4630	8,934.9200	8.9349	(5.580)	0	0	0
2018/10/09	2040	01/11/2018	9.20	Put	Bond Future	8,358.8400		8.3588	7,831.2600	7.8313	(6.312)	0	0	0
2018/10/09	2040	01/11/2018	9.20	Call	Bond Future	1.0800		0.0011	1.7100	0.0017	58.333	0	0	3,940
2018/10/09	2040	01/11/2018	9.80	Put	Bond Future	3,337.0400		3.3370	2,882.7800	2.8828	(13.613)	0	0	0
2018/10/09	2040	01/11/2018	9.60	Put	Bond Future	4,868.7600		4.8688	4,364.0900	4.3641	(10.365)	0	0	0
2018/10/09	2040	01/11/2018	9.60	Call	Bond Future	56.6300		0.0566	80.1700	0.0802	41.568	0	0	0
2018/10/09	2040	01/11/2018	9.09	Call	Bond Future	0.3100		0.0003	0.4900	0.0005	58.065	0	0	0
2018/10/09	2040	01/11/2018	9.10	Put	Bond Future	9,277.5300		9.2775	8,749.5200	8.7495	(5.691)	0	0	0
2018/10/09	2040	01/11/2018	10.00	Call	Bond Future	604.0800		0.6041	765.2400	0.7652	26.679	0	0	3,940
2018/10/09	2040	01/11/2018	9.07	Call	Bond Future	0.2400		0.0002	0.3900	0.0004	62.500	0	0	0
2018/10/09	2040	01/11/2018	9.07	Put	Bond Future	9,555.9000		9.5559	9,027.8400	9.0278	(5.526)	0	0	0
2018/10/09	2040	01/11/2018	9.10	Call	Bond Future	0.3500		0.0004	0.5500	0.0006	57.143	0	0	2,950
2018/10/09	2040	01/11/2018	8.50	Put	Bond Future	15,089.5600		15.0896	14,561.3500	14.5613	(3.500)	0	0	0
2018/10/09	2040	01/11/2018	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/09	2040	07/02/2019	9.13	Call	Bond Future	173.5000		0.1735	209.4300	0.2094	20.709	0	0	0
2018/10/09	2040	07/02/2019	9.11	Put	Bond Future	10,008.9800		10.0090	9,504.4300	9.5044	(5.041)	0	0	0
2018/10/09	2040	07/02/2019			Bond Future	10.2722		89.4229	10.2034	89.9612	(0.670)	0.0000	0.0000	100
2018/10/09	2040	07/02/2019	9.13	Put	Bond Future	9,837.9400		9.8379	9,335.5800	9.3356	(5.106)	0	0	0
2018/10/09	2040	07/02/2019	9.11	Call	Bond Future	160.6600		0.1607	194.4000	0.1944	21.001	0	0	0
2018/10/09	2040	07/02/2019	9.12	Put	Bond Future	9,923.2600		9.9233	9,419.8000	9.4198	(5.074)	0	0	0
2018/10/09	2040	07/02/2019	9.12	Call	Bond Future	166.9500		0.1670	201.7800	0.2018	20.863	0	0	0
2018/10/09	2040	02/05/2019	9.89	Call	Bond Future	2,104.3000		2.1043	2,300.7900	2.3008	9.338	0	0	0
2018/10/09	2040	02/05/2019	9.88	Put	Bond Future	5,825.5400		5.8255	5,472.4300	5.4724	(6.061)	0	0	0
2018/10/09	2040	02/05/2019			Bond Future	10.3522		90.9073	10.2813	91.4550	(0.685)	0.0000	0.0000	0
2018/10/09	2040	02/05/2019	9.90	Call	Bond Future	2,134.7600		2.1348	2,333.1300	2.3331	9.292	0	0	0
2018/10/09	2040	02/05/2019	9.90	Put	Bond Future	5,722.2000		5.7222	5,372.8500	5.3728	(6.105)	0	0	0
2018/10/09	2040	02/05/2019	9.89	Put	Bond Future	5,773.6900		5.7737	5,422.4600	5.4225	(6.083)	0	0	0
2018/10/09	2040	02/05/2019	9.88	Call	Bond Future	2,074.0800		2.0741	2,268.6900	2.2687	9.383	0	0	0
2018/10/09	2044	01/11/2018	9.12	Call	Bond Future	0.3400		0.0003	0.4800	0.0005	41.176	0	0	0
2018/10/09	2044	01/11/2018			Bond Future	10.2021		89.2253	10.1458	89.6779	(0.552)	0.0000	0.0000	37,925
2018/10/09	2044	01/11/2018	9.12	Put	Bond Future	9,451.3500		9.4513	8,998.8600	8.9989	(4.788)	0	0	0
2018/10/09	2044	01/11/2018	9.13	Call	Bond Future	0.3800		0.0004	0.5400	0.0005	42.105	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/09	2044	01/11/2018	9.14	Put	Bond Future	9,261.4000	9.2614	8,808.9500	8.8089	(4.885)	0	0	0
2018/10/09	2044	01/11/2018	9.13	Put	Bond Future	9,356.2900	9.3563	8,903.8200	8.9038	(4.836)	0	0	0
2018/10/09	2044	01/11/2018	9.14	Call	Bond Future	0.4300	0.0004	0.6100	0.0006	41.860	0	0	0
2018/10/09	2044	07/02/2019	9.18	Put	Bond Future	9,720.3400	9.7203	9,289.8400	9.2898	(4.429)	0	0	0
2018/10/09	2044	07/02/2019			Bond Future	10.2880	86.5553	10.2297	87.0165	(0.566)	0.0000	0.0000	108
2018/10/09	2044	07/02/2019	9.17	Call	Bond Future	171.9000	0.1719	201.7800	0.2018	17.382	0	0	0
2018/10/09	2044	07/02/2019	9.17	Put	Bond Future	9,808.7900	9.8088	9,377.4500	9.3775	(4.397)	0	0	0
2018/10/09	2044	07/02/2019	9.18	Call	Bond Future	177.5100	0.1775	208.2300	0.2082	17.306	0	0	0
2018/10/09	2044	07/02/2019	9.16	Call	Bond Future	166.4400	0.1664	195.5000	0.1955	17.460	0	0	0
2018/10/09	2044	07/02/2019	9.16	Put	Bond Future	9,897.5400	9.8975	9,465.3800	9.4654	(4.366)	0	0	0
2018/10/09	2044	02/05/2019	9.90	Call	Bond Future	2,132.3800	2.1324	2,298.6800	2.2987	7.799	0	0	0
2018/10/09	2044	02/05/2019			Bond Future	10.3649	87.9920	10.3048	88.4615	(0.579)	0.0000	0.0000	0
2018/10/09	2044	02/05/2019	9.90	Put	Bond Future	5,882.5900	5.8826	5,579.4900	5.5795	(5.152)	0	0	0
2018/10/09	2044	02/05/2019	9.91	Call	Bond Future	2,163.3700	2.1634	2,331.2900	2.3313	7.762	0	0	0
2018/10/09	2044	02/05/2019	9.92	Put	Bond Future	5,777.8100	5.7778	5,477.9400	5.4779	(5.190)	0	0	0
2018/10/09	2044	02/05/2019	9.91	Put	Bond Future	5,830.0100	5.8300	5,528.5300	5.5285	(5.171)	0	0	0
2018/10/09	2044	02/05/2019	9.92	Call	Bond Future	2,194.6000	2.1946	2,364.1300	2.3641	7.725	0	0	0
2018/10/09	2046	01/11/2018			Bond Future	116.5522	116.5522	116.5704	116.5704	0.016	0.0000	0.0000	12,067
2018/10/09	2046	07/02/2019			Bond Future	118.8213	118.8213	118.8397	118.8397	0.015	0.0000	0.0000	0
2018/10/09	2046	02/05/2019			Bond Future	119.1271	119.1271	119.1466	119.1466	0.016	0.0000	0.0000	0
2018/10/09	2050	01/11/2018			Bond Future	122.5165	122.5165	122.5355	122.5355	0.015	0.0000	0.0000	10,079
2018/10/09	2050	07/02/2019			Bond Future	123.1306	123.1306	123.1497	123.1497	0.016	0.0000	0.0000	0
2018/10/09	2050	02/05/2019			Bond Future	125.1938	125.1938	125.2141	125.2141	0.016	0.0000	0.0000	0
2018/10/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	AL37	01/11/2018			Index Future	586.3280	586.3280	587.4060	587.4060	0.184	0.0000	0.0000	0
2018/10/09	AL37	07/02/2019			Index Future	597.6010	597.6010	598.6990	598.6990	0.184	0.0000	0.0000	0
2018/10/09	AL37	02/05/2019			Index Future	607.5250	607.5250	608.6440	608.6440	0.184	0.0000	0.0000	0
2018/10/09	AL7T	01/11/2018			Index Future	674.0610	674.0610	676.2650	676.2650	0.327	0.0000	0.0000	0
2018/10/09	AL7T	07/02/2019			Index Future	687.0210	687.0210	689.2660	689.2660	0.327	0.0000	0.0000	0
2018/10/09	AL7T	02/05/2019			Index Future	698.4290	698.4290	700.7160	700.7160	0.327	0.0000	0.0000	0
2018/10/09	ALBI	01/11/2018			Index Future	608.7980	608.7980	611.2850	611.2850	0.409	0.0000	0.0000	860
2018/10/09	ALBI	07/02/2019			Index Future	620.5040	620.5040	623.0370	623.0370	0.408	0.0000	0.0000	57
2018/10/09	ALBI	02/05/2019			Index Future	630.8070	630.8070	633.3870	633.3870	0.409	0.0000	0.0000	0
2018/10/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/09	ES33	01/11/2018			Bond Future	11.3123	73.9273	11.2553	74.2498	(0.504)	0.0000	0.0000	9,466
2018/10/09	ES33	07/02/2019			Bond Future	11.4584	75.3485	11.3991	75.6771	(0.517)	0.0000	0.0000	0
2018/10/09	ES33	02/05/2019			Bond Future	11.5828	72.8101	11.5215	73.1445	(0.530)	0.0000	0.0000	0
2018/10/09	ES42	01/11/2018			Bond Future	11.5350	75.8548	11.4782	76.2173	(0.493)	0.0000	0.0000	7,957
2018/10/09	ES42	07/02/2019			Bond Future	11.6730	77.3131	11.6139	77.6824	(0.506)	0.0000	0.0000	0
2018/10/09	ES42	02/05/2019			Bond Future	11.7964	74.3366	11.7351	74.7126	(0.520)	0.0000	0.0000	0
2018/10/09	GOVI	01/11/2018	653.50	Put	GOVI	508,200.0000	50.8200	482,540.0000	48.2540	(5.049)	0	0	0
2018/10/09	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/09	GOVI	01/11/2018			GOVI	602.6800	602.6800	605.2460	605.2460	0.426	0.0000	0.0000	461
2018/10/09	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/09	GOVI	01/11/2018	653.49	Put	GOVI	508,100.0000	50.8100	482,440.0000	48.2440	(5.050)	0	0	0
2018/10/09	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/09	GOVI	01/11/2018	653.51	Put	GOVI	508,300.0000	50.8300	482,640.0000	48.2640	(5.048)	0	0	0
2018/10/09	GOVI	07/02/2019	666.53	Put	GOVI	522,620.0000	52.2620	496,480.0000	49.6480	(5.002)	0	0	0
2018/10/09	GOVI	07/02/2019			GOVI	614.2680	614.2680	616.8820	616.8820	0.426	0.0000	0.0000	0
2018/10/09	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/09	GOVI	07/02/2019	666.52	Put	GOVI	522,520.0000	52.2520	496,380.0000	49.6380	(5.003)	0	0	0
2018/10/09	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/09	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/09	GOVI	07/02/2019	666.51	Put	GOVI	522,420.0000	52.2420	496,280.0000	49.6280	(5.004)	0	0	0
2018/10/09	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/09	GOVI	02/05/2019	647.88	Put	GOVI	234,120.0000	23.4120	207,500.0000	20.7500	(11.370)	0	0	0
2018/10/09	GOVI	02/05/2019	647.86	Put	GOVI	233,920.0000	23.3920	207,300.0000	20.7300	(11.380)	0	0	0
2018/10/09	GOVI	02/05/2019			GOVI	624.4680	624.4680	627.1300	627.1300	0.426	0.0000	0.0000	0
2018/10/09	GOVI	02/05/2019	647.87	Put	GOVI	234,020.0000	23.4020	207,400.0000	20.7400	(11.375)	0	0	0
2018/10/09	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/09	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/09	IGOV	01/11/2018			Index Future	253.3230	253.3230	253.4430	253.4430	0.047	0.0000	0.0000	746
2018/10/09	IGOV	07/02/2019			Index Future	258.2560	258.2560	258.3770	258.3770	0.047	0.0000	0.0000	0
2018/10/09	IGOV	02/05/2019			Index Future	262.5840	262.5840	262.7100	262.7100	0.048	0.0000	0.0000	0
2018/10/09	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/09	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5900	99.5900	0.000	0.0000	0.0000	0
2018/10/09	IS01	20/06/2019			Interest Rate Swap	102.0900	102.0900	102.0800	102.0800	(0.010)	0.0000	0.0000	0
2018/10/09	IS01	19/09/2019			Interest Rate Swap	100.0700	100.0700	100.0600	100.0600	(0.010)	0.0000	0.0000	0
2018/10/09	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/09	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/10/09	IS02	21/06/2019			Interest Rate Swap	99.8200	99.8200	99.8100	99.8100	(0.010)	0.0000	0.0000	0
2018/10/09	IS02	20/09/2019			Interest Rate Swap	102.0700	102.0700	102.0600	102.0600	(0.010)	0.0000	0.0000	0
2018/10/09	IS02	20/12/2019			Interest Rate Swap	103.1600	103.1600	103.1400	103.1400	(0.019)	0.0000	0.0000	0
2018/10/09	IS02	23/03/2020			Interest Rate Swap	99.3300	99.3300	99.3000	99.3000	(0.030)	0.0000	0.0000	0
2018/10/09	IS02	22/06/2020			Interest Rate Swap	103.0800	103.0800	103.0400	103.0400	(0.039)	0.0000	0.0000	0
2018/10/09	IS02	21/09/2020			Interest Rate Swap	100.2600	100.2600	100.2100	100.2100	(0.050)	0.0000	0.0000	0
2018/10/09	IS05	17/12/2020			Interest Rate Swap	97.2300	97.2300	97.1700	97.1700	(0.062)	0.0000	0.0000	0
2018/10/09	IS05	16/03/2021			Interest Rate Swap	96.5800	96.5800	96.5200	96.5200	(0.062)	0.0000	0.0000	0
2018/10/09	IS05	15/06/2021			Interest Rate Swap	95.9000	95.9000	95.8300	95.8300	(0.073)	0.0000	0.0000	0
2018/10/09	IS05	21/09/2021			Interest Rate Swap	96.2000	96.2000	96.1300	96.1300	(0.073)	0.0000	0.0000	0
2018/10/09	IS05	21/12/2021			Interest Rate Swap	98.5100	98.5100	98.4300	98.4300	(0.081)	0.0000	0.0000	51
2018/10/09	IS05	15/03/2022			Interest Rate Swap	98.7700	98.7700	98.6700	98.6700	(0.101)	0.0000	0.0000	0
2018/10/09	IS05	21/06/2022			Interest Rate Swap	100.0900	100.0900	99.9700	99.9700	(0.120)	0.0000	0.0000	0
2018/10/09	IS05	20/09/2022			Interest Rate Swap	104.1100	104.1100	103.9800	103.9800	(0.125)	0.0000	0.0000	0
2018/10/09	IS05	20/12/2022			Interest Rate Swap	105.4600	105.4600	105.3300	105.3300	(0.123)	0.0000	0.0000	0
2018/10/09	IS05	22/03/2023			Interest Rate Swap	98.9900	98.9900	98.8600	98.8600	(0.131)	0.0000	0.0000	0
2018/10/09	IS05	20/06/2023			Interest Rate Swap	105.1000	105.1000	104.9700	104.9700	(0.124)	0.0000	0.0000	0
2018/10/09	IS05	19/09/2023			Interest Rate Swap	100.7400	100.7400	100.6000	100.6000	(0.139)	0.0000	0.0000	0
2018/10/09	IS10	17/12/2025			Interest Rate Swap	98.3100	98.3100	98.1600	98.1600	(0.153)	0.0000	0.0000	0
2018/10/09	IS10	16/03/2026			Interest Rate Swap	95.4500	95.4500	95.3000	95.3000	(0.157)	0.0000	0.0000	0
2018/10/09	IS10	15/06/2026			Interest Rate Swap	94.3200	94.3200	94.1600	94.1600	(0.170)	0.0000	0.0000	0
2018/10/09	IS10	21/09/2026			Interest Rate Swap	96.5500	96.5500	96.3800	96.3800	(0.176)	0.0000	0.0000	0
2018/10/09	IS10	21/12/2026			Interest Rate Swap	100.3600	100.3600	100.1900	100.1900	(0.169)	0.0000	0.0000	0
2018/10/09	IS10	15/03/2027			Interest Rate Swap	99.0300	99.0300	98.8500	98.8500	(0.182)	0.0000	0.0000	0
2018/10/09	IS10	21/06/2027			Interest Rate Swap	101.1400	101.1400	100.9500	100.9500	(0.188)	0.0000	0.0000	0
2018/10/09	IS10	20/09/2027			Interest Rate Swap	106.5800	106.5800	106.3900	106.3900	(0.178)	0.0000	0.0000	0
2018/10/09	IS10	20/12/2027			Interest Rate Swap	106.9900	106.9900	106.7900	106.7900	(0.187)	0.0000	0.0000	0
2018/10/09	IS10	22/03/2028			Interest Rate Swap	100.6700	100.6700	100.4600	100.4600	(0.209)	0.0000	0.0000	0
2018/10/09	IS10	20/06/2028			Interest Rate Swap	107.7700	107.7700	107.5600	107.5600	(0.195)	0.0000	0.0000	0
2018/10/09	IS10	19/09/2028			Interest Rate Swap	101.5100	101.5100	101.2900	101.2900	(0.217)	0.0000	0.0000	0
2018/10/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/10/09	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/09	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/09	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/09	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/09	R023	01/11/2018	10.58	Call	Bond Future	6,285.7900	6.2858	6,466.3100	6.4663	2.872	0	0	0
2018/10/09	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/09	R023	01/11/2018			Bond Future	8.6900	98.0920	8.6379	98.2725	(0.599)	0.0000	0.0000	38,701
2018/10/09	R023	01/11/2018	10.59	Call	Bond Future	6,317.6900	6.3177	6,498.2100	6.4982	2.857	0	0	0
2018/10/09	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/09	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/09	R023	01/11/2018	10.57	Call	Bond Future	6,253.8800	6.2539	6,434.4000	6.4344	2.887	0	0	0
2018/10/09	R023	07/02/2019	10.59	Call	Bond Future	5,624.6900	5.6247	5,804.6600	5.8047	3.200	0	0	0
2018/10/09	R023	07/02/2019			Bond Future	8.8119	99.9778	8.7557	100.1617	(0.638)	0.0000	0.0000	0
2018/10/09	R023	07/02/2019	10.57	Call	Bond Future	5,565.2700	5.5653	5,745.0200	5.7450	3.230	0	0	0
2018/10/09	R023	07/02/2019	10.57	Put	Bond Future	22.5500	0.0225	18.4100	0.0184	(18.359)	0	0	0
2018/10/09	R023	07/02/2019	10.59	Put	Bond Future	21.2000	0.0212	17.2800	0.0173	(18.491)	0	0	0
2018/10/09	R023	07/02/2019	10.58	Call	Bond Future	5,594.9700	5.5950	5,774.8300	5.7748	3.215	0	0	0
2018/10/09	R023	07/02/2019	10.58	Put	Bond Future	21.8600	0.0219	17.8300	0.0178	(18.435)	0	0	0
2018/10/09	R023	02/05/2019	8.45	Call	Bond Future	611.9000	0.6119	671.2900	0.6713	9.706	0	0	0
2018/10/09	R023	02/05/2019	8.44	Put	Bond Future	2,091.7400	2.0917	1,962.8600	1.9629	(6.161)	0	0	0
2018/10/09	R023	02/05/2019			Bond Future	8.9160	97.7104	8.8557	97.8979	(0.677)	0.0000	0.0000	0
2018/10/09	R023	02/05/2019	8.46	Call	Bond Future	623.8400	0.6238	683.9700	0.6840	9.639	0	0	0
2018/10/09	R023	02/05/2019	8.46	Put	Bond Future	2,052.2300	2.0522	1,924.8500	1.9249	(6.207)	0	0	0
2018/10/09	R023	02/05/2019	8.45	Put	Bond Future	2,071.9100	2.0719	1,943.7900	1.9438	(6.184)	0	0	0
2018/10/09	R023	02/05/2019	8.44	Call	Bond Future	600.1100	0.6001	658.7400	0.6587	9.770	0	0	0
2018/10/09	R035	01/11/2018	8.93	Call	Bond Future	0.2600	0.0003	0.3900	0.0004	50.000	0	0	0
2018/10/09	R035	01/11/2018	8.92	Put	Bond Future	8,800.8900	8.8009	8,344.3400	8.3443	(5.188)	0	0	0
2018/10/09	R035	01/11/2018			Bond Future	10.0298	92.4364	9.9683	92.8931	(0.613)	0.0000	0.0000	74,701
2018/10/09	R035	01/11/2018	8.94	Call	Bond Future	0.2900	0.0003	0.4400	0.0004	51.724	0	0	0
2018/10/09	R035	01/11/2018	8.94	Put	Bond Future	8,631.3700	8.6314	8,174.8500	8.1749	(5.289)	0	0	0
2018/10/09	R035	01/11/2018	8.93	Put	Bond Future	8,716.0800	8.7161	8,259.5400	8.2595	(5.238)	0	0	0
2018/10/09	R035	01/11/2018	8.92	Call	Bond Future	0.2300	0.0002	0.3500	0.0004	52.174	0	0	0
2018/10/09	R035	07/02/2019	8.98	Call	Bond Future	144.0500	0.1440	172.4400	0.1724	19.708	0	0	0
2018/10/09	R035	07/02/2019			Bond Future	10.1261	94.2134	10.0624	94.6788	(0.630)	0.0000	0.0000	298
2018/10/09	R035	07/02/2019	8.96	Call	Bond Future	135.0200	0.1350	161.8700	0.1619	19.886	0	0	0
2018/10/09	R035	07/02/2019	8.96	Put	Bond Future	9,242.7400	9.2427	8,804.2700	8.8043	(4.744)	0	0	0
2018/10/09	R035	07/02/2019	8.98	Put	Bond Future	9,084.3200	9.0843	8,647.3900	8.6474	(4.810)	0	0	0
2018/10/09	R035	07/02/2019	8.97	Call	Bond Future	139.4800	0.1395	167.0900	0.1671	19.795	0	0	0
2018/10/09	R035	07/02/2019	8.97	Put	Bond Future	9,163.4200	9.1634	8,725.7100	8.7257	(4.777)	0	0	0
2018/10/09	R035	02/05/2019	9.74	Put	Bond Future	5,391.0100	5.3910	5,085.6700	5.0857	(5.664)	0	0	0

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2018/10/09	R035	02/05/2019			Bond Future	10.2052	91.2802	10.1394	91.7538	(0.645)	0.0000	0.0000	0
2018/10/09	R035	02/05/2019	9.74	Call	Bond Future	1,963.1700	1.9632	2,131.4300	2.1314	8.571	0	0	0
2018/10/09	R035	02/05/2019	9.75	Call	Bond Future	1,991.4300	1.9914	2,161.2900	2.1613	8.530	0	0	0
2018/10/09	R035	02/05/2019	9.75	Put	Bond Future	5,343.5500	5.3436	5,039.8100	5.0398	(5.684)	0	0	0
2018/10/09	R035	02/05/2019	9.73	Call	Bond Future	1,935.1500	1.9351	2,101.7900	2.1018	8.611	0	0	0
2018/10/09	R035	02/05/2019	9.73	Put	Bond Future	5,438.8000	5.4388	5,131.8400	5.1318	(5.644)	0	0	0
2018/10/09	R186	01/11/2018	8.54	Put	Bond Future	4,654.9000	4.6549	4,324.5200	4.3245	(7.097)	0	0	0
2018/10/09	R186	01/11/2018	8.90	Call	Bond Future	112.4100	0.1124	146.8000	0.1468	30.593	0	0	0
2018/10/09	R186	01/11/2018	9.14	Call	Bond Future	416.1100	0.4161	514.4500	0.5145	23.633	0	0	0
2018/10/09	R186	01/11/2018	7.96	Put	Bond Future	8,318.5800	8.3186	7,985.7900	7.9858	(4.001)	0	0	0
2018/10/09	R186	01/11/2018			Bond Future	9.3118	110.6049	9.2551	110.9377	(0.609)	0.0000	0.0000	68,520
2018/10/09	R186	01/11/2018	8.53	Call	Bond Future	5.2200	0.0052	7.4200	0.0074	42.146	0	0	0
2018/10/09	R186	01/11/2018	8.53	Put	Bond Future	4,716.2800	4.7163	4,385.6800	4.3857	(7.010)	0	0	0
2018/10/09	R186	01/11/2018	8.46	Put	Bond Future	5,148.5400	5.1485	4,816.8300	4.8168	(6.443)	0	0	0
2018/10/09	R186	01/11/2018	8.46	Call	Bond Future	2.4700	0.0025	3.5600	0.0036	44.130	0	0	5,000
2018/10/09	R186	01/11/2018	8.54	Call	Bond Future	5.8000	0.0058	8.2200	0.0082	41.724	0	0	0
2018/10/09	R186	01/11/2018	8.90	Put	Bond Future	2,560.5400	2.5605	2,262.1300	2.2621	(11.654)	0	0	2,500
2018/10/09	R186	01/11/2018	9.14	Put	Bond Future	1,428.5000	1.4285	1,194.0400	1.1940	(16.413)	0	0	5,000
2018/10/09	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	5,000
2018/10/09	R186	01/11/2018	8.52	Call	Bond Future	4.7000	0.0047	6.6900	0.0067	42.340	0	0	0
2018/10/09	R186	01/11/2018	8.52	Put	Bond Future	4,777.7700	4.7778	4,446.9600	4.4470	(6.924)	0	0	0
2018/10/09	R186	07/02/2019	8.20	Call	Bond Future	83.8000	0.0838	99.8900	0.0999	19.200	0	0	0
2018/10/09	R186	07/02/2019	8.50	Call	Bond Future	227.5900	0.2276	264.6700	0.2647	16.292	0	0	1,000
2018/10/09	R186	07/02/2019	9.10	Put	Bond Future	2,875.6900	2.8757	2,654.1600	2.6542	(7.704)	0	0	1,000
2018/10/09	R186	07/02/2019	8.21	Put	Bond Future	7,233.6600	7.2337	6,911.1700	6.9112	(4.458)	0	0	0
2018/10/09	R186	07/02/2019	9.92	Put	Bond Future	872.8000	0.8728	776.2400	0.7762	(11.063)	0	0	1,170
2018/10/09	R186	07/02/2019			Bond Future	9.4162	107.4265	9.3566	107.7656	(0.633)	0.0000	0.0000	719
2018/10/09	R186	07/02/2019	8.20	Put	Bond Future	7,292.6600	7.2927	6,969.6900	6.9697	(4.429)	0	0	0
2018/10/09	R186	07/02/2019	8.50	Put	Bond Future	5,600.3100	5.6003	5,298.3300	5.2983	(5.392)	0	0	0
2018/10/09	R186	07/02/2019	9.10	Call	Bond Future	1,060.4600	1.0605	1,177.9900	1.1780	11.083	0	0	0
2018/10/09	R186	07/02/2019	8.21	Call	Bond Future	86.6300	0.0866	103.2000	0.1032	19.127	0	0	0
2018/10/09	R186	07/02/2019	9.92	Call	Bond Future	3,682.9600	3.6830	3,925.4600	3.9255	6.584	0	0	0
2018/10/09	R186	07/02/2019	8.30	Put	Bond Future	6,710.5700	6.7106	6,393.0800	6.3931	(4.731)	0	0	0
2018/10/09	R186	07/02/2019	8.22	Call	Bond Future	89.5400	0.0895	106.6000	0.1066	19.053	0	0	0
2018/10/09	R186	07/02/2019	8.22	Put	Bond Future	7,174.7800	7.1748	6,852.7800	6.8528	(4.488)	0	0	0
2018/10/09	R186	07/02/2019	9.27	Put	Bond Future	2,291.0900	2.2911	2,097.5300	2.0975	(8.448)	0	0	0
2018/10/09	R186	07/02/2019	9.27	Call	Bond Future	1,456.7700	1.4568	1,602.2700	1.6023	9.988	0	0	1,170
2018/10/09	R186	07/02/2019	8.30	Call	Bond Future	118.0900	0.1181	139.6600	0.1397	18.266	0	0	210
2018/10/09	R186	07/02/2019	8.77	Put	Bond Future	4,252.4300	4.2524	3,981.5800	3.9816	(6.369)	0	0	0
2018/10/09	R186	07/02/2019	8.77	Call	Bond Future	499.2300	0.4992	567.4400	0.5674	13.663	0	0	1,170
2018/10/09	R186	07/02/2019	9.90	Call	Bond Future	3,600.7100	3.6007	3,840.8100	3.8408	6.668	0	0	0
2018/10/09	R186	07/02/2019	9.90	Put	Bond Future	900.2300	0.9002	801.2700	0.8013	(10.993)	0	0	1,000
2018/10/09	R186	02/05/2019	10.07	Call	Bond Future	0.0000	0.0000	4,696.0200	4.6960	100.000	0	0	0
2018/10/09	R186	02/05/2019	9.01	Put	Bond Future	4,070.7400	4.0707	3,837.8800	3.8379	(5.720)	0	0	0
2018/10/09	R186	02/05/2019	9.02	Call	Bond Future	1,279.6100	1.2796	1,393.2300	1.3932	8.879	0	0	0
2018/10/09	R186	02/05/2019			Bond Future	9.5104	109.2100	9.4480	109.5552	(0.656)	0.0000	0.0000	0
2018/10/09	R186	02/05/2019	9.03	Call	Bond Future	1,299.7600	1.2998	1,414.6000	1.4146	8.835	0	0	0

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2018/10/09	R186	02/05/2019	9.03	Put	Bond Future	3,996.6400	3.9966	3,766.2100	3.7662	(5.766)	0	0	0
2018/10/09	R186	02/05/2019	9.30	Call	Bond Future	0.0000	0.0000	2,067.7400	2.0677	100.000	0	0	200
2018/10/09	R186	02/05/2019	10.07	Put	Bond Future	0.0000	0.0000	1,319.6400	1.3196	100.000	0	0	200
2018/10/09	R186	02/05/2019	9.01	Call	Bond Future	1,259.6500	1.2597	1,372.0600	1.3721	8.924	0	0	0
2018/10/09	R186	02/05/2019	9.02	Put	Bond Future	4,033.5800	4.0336	3,801.9300	3.8019	(5.743)	0	0	0
2018/10/09	R186	02/05/2019	9.30	Put	Bond Future	0.0000	0.0000	2,892.8400	2.8928	100.000	0	0	0
2018/10/09	R186	02/05/2019	8.70	Put	Bond Future	0.0000	0.0000	5,059.1500	5.0592	100.000	0	0	0
2018/10/09	R186	02/05/2019	8.70	Call	Bond Future	0.0000	0.0000	802.9000	0.8029	100.000	0	0	200
2018/10/09	R197	01/11/2018			Bond Future	300.2640	300.2640	300.3095	300.3095	0.015	0.0000	0.0000	2,353
2018/10/09	R197	07/02/2019			Bond Future	298.7627	298.7627	298.8082	298.8082	0.015	0.0000	0.0000	0
2018/10/09	R197	02/05/2019			Bond Future	303.7690	303.7690	303.8175	303.8175	0.016	0.0000	0.0000	0
2018/10/09	R202	01/11/2018			Bond Future	235.0482	235.0482	235.9108	235.9108	0.367	0.0000	0.0000	10,129
2018/10/09	R202	07/02/2019			Bond Future	235.7218	235.7218	236.6005	236.6005	0.373	0.0000	0.0000	0
2018/10/09	R202	02/05/2019			Bond Future	239.6720	239.6720	240.5670	240.5670	0.373	0.0000	0.0000	0
2018/10/09	R207	01/11/2018	6.76	Put	Bond Future	838.3700	0.8384	754.8900	0.7549	(9.957)	0	0	0
2018/10/09	R207	01/11/2018			Bond Future	7.5051	101.9448	7.4305	102.0283	(0.994)	0.0000	0.0000	18,869
2018/10/09	R207	01/11/2018	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/09	R207	01/11/2018	6.75	Put	Bond Future	849.6900	0.8497	766.2100	0.7662	(9.825)	0	0	0
2018/10/09	R207	01/11/2018	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/09	R207	01/11/2018	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/09	R207	01/11/2018	6.74	Put	Bond Future	861.0100	0.8610	777.5300	0.7775	(9.696)	0	0	0
2018/10/09	R207	07/02/2019	6.52	Call	Bond Future	3.5700	0.0036	5.6700	0.0057	58.824	0	0	0
2018/10/09	R207	07/02/2019	6.51	Put	Bond Future	949.4800	0.9495	866.6000	0.8666	(8.729)	0	0	0
2018/10/09	R207	07/02/2019			Bond Future	7.5840	100.2597	7.4869	100.3446	(1.280)	0.0000	0.0000	62
2018/10/09	R207	07/02/2019	6.53	Call	Bond Future	3.6300	0.0036	5.7900	0.0058	59.504	0	0	0
2018/10/09	R207	07/02/2019	6.53	Put	Bond Future	931.8400	0.9318	849.0500	0.8491	(8.885)	0	0	0
2018/10/09	R207	07/02/2019	6.52	Put	Bond Future	940.6500	0.9406	857.8000	0.8578	(8.808)	0	0	0
2018/10/09	R207	07/02/2019	6.51	Call	Bond Future	3.5300	0.0035	5.6000	0.0056	58.640	0	0	0
2018/10/09	R207	02/05/2019	7.63	Call	Bond Future	158.8300	0.1588	201.3000	0.2013	26.739	0	0	0
2018/10/09	R207	02/05/2019			Bond Future	7.7086	101.9241	7.5771	102.0111	(1.706)	0.0000	0.0000	0
2018/10/09	R207	02/05/2019	7.61	Call	Bond Future	151.3800	0.1514	192.8500	0.1929	27.395	0	0	0
2018/10/09	R207	02/05/2019	7.61	Put	Bond Future	216.5600	0.2166	171.0800	0.1711	(21.001)	0	0	0
2018/10/09	R207	02/05/2019	7.63	Put	Bond Future	210.7800	0.2108	166.3000	0.1663	(21.103)	0	0	0
2018/10/09	R207	02/05/2019	7.62	Call	Bond Future	155.2400	0.1552	197.2100	0.1972	27.036	0	0	0
2018/10/09	R207	02/05/2019	7.62	Put	Bond Future	213.8000	0.2138	168.8200	0.1688	(21.038)	0	0	0
2018/10/09	R208	01/11/2018	7.11	Put	Bond Future	1,869.0900	1.8691	1,726.0000	1.7260	(7.656)	0	0	0
2018/10/09	R208	01/11/2018			Bond Future	7.9854	98.0267	7.9175	98.1701	(0.850)	0.0000	0.0000	29,067
2018/10/09	R208	01/11/2018	7.11	Call	Bond Future	0.3500	0.0004	0.6000	0.0006	71.429	0	0	0
2018/10/09	R208	01/11/2018	7.12	Call	Bond Future	0.3700	0.0004	0.6400	0.0006	72.973	0	0	0
2018/10/09	R208	01/11/2018	7.10	Put	Bond Future	1,890.6800	1.8907	1,747.5800	1.7476	(7.569)	0	0	0
2018/10/09	R208	01/11/2018	7.12	Put	Bond Future	1,847.5100	1.8475	1,704.4400	1.7044	(7.744)	0	0	0
2018/10/09	R208	01/11/2018	7.10	Call	Bond Future	0.3300	0.0003	0.5700	0.0006	72.727	0	0	0
2018/10/09	R208	07/02/2019	7.07	Call	Bond Future	16.8800	0.0169	22.9200	0.0229	35.782	0	0	0
2018/10/09	R208	07/02/2019	7.08	Put	Bond Future	1,956.4300	1.9564	1,816.6400	1.8166	(7.145)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/09	R208	07/02/2019	7.06	Put	Bond Future	1,994.5100	1.9945	1,854.4600	1.8545	(7.022)	0	0	0
2018/10/09	R208	07/02/2019			Bond Future	8.0931	99.9112	8.0160	100.0572	(0.953)	0.0000	0.0000	0
2018/10/09	R208	07/02/2019	7.07	Put	Bond Future	1,975.4600	1.9755	1,835.5400	1.8355	(7.083)	0	0	0
2018/10/09	R208	07/02/2019	7.08	Call	Bond Future	17.2300	0.0172	23.4000	0.0234	35.810	0	0	0
2018/10/09	R208	07/02/2019	7.06	Call	Bond Future	16.5400	0.0165	22.4500	0.0225	35.732	0	0	0
2018/10/09	R208	02/05/2019	8.03	Put	Bond Future	743.5300	0.7435	659.5100	0.6595	(11.300)	0	0	0
2018/10/09	R208	02/05/2019	8.02	Call	Bond Future	446.8000	0.4468	511.0300	0.5110	14.376	0	0	0
2018/10/09	R208	02/05/2019			Bond Future	8.1991	98.1703	8.1115	98.3193	(1.068)	0.0000	0.0000	0
2018/10/09	R208	02/05/2019	8.03	Call	Bond Future	455.6500	0.4556	520.5900	0.5206	14.252	0	0	0
2018/10/09	R208	02/05/2019	8.02	Put	Bond Future	751.7400	0.7517	667.0100	0.6670	(11.271)	0	0	0
2018/10/09	R208	02/05/2019	8.04	Call	Bond Future	464.2900	0.4643	529.9300	0.5299	14.138	0	0	0
2018/10/09	R208	02/05/2019	8.04	Put	Bond Future	735.1200	0.7351	651.8000	0.6518	(11.334)	0	0	0
2018/10/09	R209	01/11/2018	1,016.00	Call	Bond Future	69,185.9200	69.1859	69,539.2100	69.5392	0.511	0	0	0
2018/10/09	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/09	R209	01/11/2018	9.34	Put	Bond Future	4,254.5300	4.2545	3,910.9700	3.9110	(8.075)	0	0	0
2018/10/09	R209	01/11/2018	9.97	Call	Bond Future	913.6500	0.9136	1,076.7500	1.0767	17.851	0	0	0
2018/10/09	R209	01/11/2018	9.98	Put	Bond Future	985.3900	0.9854	798.8700	0.7989	(18.929)	0	0	2,000
2018/10/09	R209	01/11/2018	8.98	Call	Bond Future	0.8100	0.0008	1.1400	0.0011	40.741	0	0	0
2018/10/09	R209	01/11/2018	10.00	Call	Bond Future	1,009.3600	1.0094	1,183.5000	1.1835	17.253	0	0	0
2018/10/09	R209	01/11/2018	9.64	Call	Bond Future	219.9200	0.2199	275.5800	0.2756	25.309	0	0	2,000
2018/10/09	R209	01/11/2018	9.47	Call	Bond Future	78.6300	0.0786	101.8900	0.1019	29.582	0	0	0
2018/10/09	R209	01/11/2018	9.82	Call	Bond Future	517.9800	0.5180	627.1500	0.6272	21.076	0	0	0
2018/10/09	R209	01/11/2018			Bond Future	9.9865	70.0738	9.9302	70.4271	(0.563)	0.0000	0.0000	122,670
2018/10/09	R209	01/11/2018	1,016.01	Call	Bond Future	69,185.9200	69.1859	69,539.2100	69.5392	0.511	0	0	0
2018/10/09	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/09	R209	01/11/2018	8.89	Put	Bond Future	7,393.0000	7.3930	7,039.8300	7.0398	(4.777)	0	0	0
2018/10/09	R209	01/11/2018	8.89	Call	Bond Future	0.3000	0.0003	0.4200	0.0004	40.000	0	0	2,000
2018/10/09	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/09	R209	01/11/2018	1,015.99	Call	Bond Future	69,185.9100	69.1859	69,539.2000	69.5392	0.511	0	0	0
2018/10/09	R209	01/11/2018	9.34	Call	Bond Future	29.3200	0.0293	39.0500	0.0390	33.186	0	0	0
2018/10/09	R209	01/11/2018	9.97	Put	Bond Future	1,016.7400	1.0167	826.5500	0.8266	(18.706)	0	0	0
2018/10/09	R209	01/11/2018	9.98	Call	Bond Future	944.9600	0.9450	1,111.7300	1.1117	17.648	0	0	0
2018/10/09	R209	01/11/2018	8.98	Put	Bond Future	6,744.3600	6.7444	6,391.4000	6.3914	(5.233)	0	0	0
2018/10/09	R209	01/11/2018	10.00	Put	Bond Future	924.7400	0.9247	745.5900	0.7456	(19.373)	0	0	5,850
2018/10/09	R209	01/11/2018	9.64	Put	Bond Future	2,438.5200	2.4385	2,140.8900	2.1409	(12.205)	0	0	0
2018/10/09	R209	01/11/2018	9.47	Put	Bond Future	3,424.3000	3.4243	3,094.2700	3.0943	(9.638)	0	0	760
2018/10/09	R209	01/11/2018	9.82	Put	Bond Future	1,571.0400	1.5710	1,326.9200	1.3269	(15.539)	0	0	760
2018/10/09	R209	01/11/2018	9.49	Call	Bond Future	90.1100	0.0901	116.2800	0.1163	29.042	0	0	0
2018/10/09	R209	01/11/2018	9.94	Call	Bond Future	823.3300	0.8233	975.3900	0.9754	18.469	0	0	0
2018/10/09	R209	01/11/2018	9.94	Put	Bond Future	1,114.8900	1.1149	913.6600	0.9137	(18.049)	0	0	0
2018/10/09	R209	01/11/2018	10.57	Call	Bond Future	3,616.5300	3.6165	3,936.3600	3.9364	8.844	0	0	0
2018/10/09	R209	01/11/2018	10.57	Put	Bond Future	104.3900	0.1044	70.9300	0.0709	(32.053)	0	0	0
2018/10/09	R209	01/11/2018	9.84	Call	Bond Future	562.7100	0.5627	678.7700	0.6788	20.625	0	0	0
2018/10/09	R209	01/11/2018	9.84	Put	Bond Future	1,488.0000	1.4880	1,250.7700	1.2508	(15.943)	0	0	0
2018/10/09	R209	01/11/2018	8.99	Put	Bond Future	6,672.8100	6.6728	6,319.8900	6.3199	(5.289)	0	0	0
2018/10/09	R209	01/11/2018	8.99	Call	Bond Future	0.9000	0.0009	1.2700	0.0013	41.111	0	0	760
2018/10/09	R209	01/11/2018	9.49	Put	Bond Future	3,301.8300	3.3018	2,974.7100	2.9747	(9.907)	0	0	0

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2018/10/09	R209	07/02/2019	8.97	Put	Bond Future	7,464.9100	7.4649	7,131.3300	7.1313	(4.469)	0	0	0
2018/10/09	R209	07/02/2019	10.20	Put	Bond Future	1,823.5200	1.8235	1,665.4500	1.6654	(8.668)	0	0	4,000
2018/10/09	R209	07/02/2019			Bond Future	10.0696	71.4210	10.0115	71.7809	(0.577)	0.0000	0.0000	340
2018/10/09	R209	07/02/2019	8.96	Call	Bond Future	153.9800	0.1540	179.6800	0.1797	16.690	0	0	0
2018/10/09	R209	07/02/2019	8.96	Put	Bond Future	7,531.6800	7.5317	7,197.4300	7.1974	(4.438)	0	0	0
2018/10/09	R209	07/02/2019	8.97	Call	Bond Future	158.7300	0.1587	185.1000	0.1851	16.613	0	0	0
2018/10/09	R209	07/02/2019	10.20	Call	Bond Future	2,621.1900	2.6212	2,823.0700	2.8231	7.702	0	0	0
2018/10/09	R209	07/02/2019	8.95	Call	Bond Future	149.3600	0.1494	174.3900	0.1744	16.758	0	0	0
2018/10/09	R209	07/02/2019	8.95	Put	Bond Future	7,598.6800	7.5987	7,263.7600	7.2638	(4.408)	0	0	0
2018/10/09	R209	07/02/2019	9.54	Put	Bond Future	4,212.5000	4.2125	3,947.3600	3.9474	(6.294)	0	0	0
2018/10/09	R209	07/02/2019	9.54	Call	Bond Future	827.6300	0.8276	922.4400	0.9224	11.456	0	0	4,000
2018/10/09	R209	07/02/2019	9.04	Put	Bond Future	7,007.6100	7.0076	6,679.5500	6.6796	(4.681)	0	0	0
2018/10/09	R209	07/02/2019	9.04	Call	Bond Future	199.3600	0.1994	231.2500	0.2313	15.996	0	0	4,000
2018/10/09	R209	02/05/2019	9.70	Put	Bond Future	4,493.4800	4.4935	4,259.8900	4.2599	(5.198)	0	0	0
2018/10/09	R209	02/05/2019			Bond Future	10.1414	69.4588	10.0815	69.8251	(0.590)	0.0000	0.0000	0
2018/10/09	R209	02/05/2019	9.69	Call	Bond Future	1,699.2200	1.6992	1,830.7200	1.8307	7.739	0	0	0
2018/10/09	R209	02/05/2019	9.69	Put	Bond Future	4,533.9600	4.5340	4,299.1200	4.2991	(5.180)	0	0	0
2018/10/09	R209	02/05/2019	9.70	Call	Bond Future	1,723.3800	1.7234	1,856.1300	1.8561	7.703	0	0	0
2018/10/09	R209	02/05/2019	9.68	Call	Bond Future	1,675.0500	1.6750	1,805.3000	1.8053	7.776	0	0	0
2018/10/09	R209	02/05/2019	9.68	Put	Bond Future	4,574.5200	4.5745	4,338.4300	4.3384	(5.161)	0	0	0
2018/10/09	R210	01/11/2018			Bond Future	185.7770	185.7770	185.8054	185.8054	0.015	0.0000	0.0000	2,675
2018/10/09	R210	07/02/2019			Bond Future	189.3938	189.3938	189.4222	189.4222	0.015	0.0000	0.0000	0
2018/10/09	R210	02/05/2019			Bond Future	190.0128	190.0128	190.0433	190.0433	0.016	0.0000	0.0000	0
2018/10/09	R212	01/11/2018			Bond Future	155.4345	155.4345	155.4087	155.4087	(0.017)	0.0000	0.0000	3,476
2018/10/09	R212	07/02/2019			Bond Future	156.3055	156.3055	156.2788	156.2788	(0.017)	0.0000	0.0000	0
2018/10/09	R212	02/05/2019			Bond Future	158.9247	158.9247	158.8988	158.8988	(0.016)	0.0000	0.0000	0
2018/10/09	R213	01/11/2018	8.65	Call	Bond Future	0.1100	0.0001	0.1700	0.0002	54.545	0	0	0
2018/10/09	R213	01/11/2018	8.64	Put	Bond Future	7,583.9200	7.5839	7,209.5200	7.2095	(4.937)	0	0	0
2018/10/09	R213	01/11/2018			Bond Future	9.8146	81.4110	9.7531	81.7854	(0.627)	0.0000	0.0000	32,893
2018/10/09	R213	01/11/2018	8.66	Call	Bond Future	0.1300	0.0001	0.1900	0.0002	46.154	0	0	0
2018/10/09	R213	01/11/2018	8.66	Put	Bond Future	7,446.8800	7.4469	7,072.4900	7.0725	(5.027)	0	0	0
2018/10/09	R213	01/11/2018	8.65	Put	Bond Future	7,515.3600	7.5154	7,140.9700	7.1410	(4.982)	0	0	0
2018/10/09	R213	01/11/2018	8.64	Call	Bond Future	0.1000	0.0001	0.1500	0.0002	50.000	0	0	0
2018/10/09	R213	07/02/2019	8.68	Call	Bond Future	100.7700	0.1008	120.6700	0.1207	19.748	0	0	0
2018/10/09	R213	07/02/2019			Bond Future	9.9105	82.9760	9.8467	83.3575	(0.644)	0.0000	0.0000	112
2018/10/09	R213	07/02/2019	8.68	Put	Bond Future	7,910.1500	7.9101	7,548.5400	7.5485	(4.571)	0	0	0
2018/10/09	R213	07/02/2019	8.69	Call	Bond Future	104.0400	0.1040	124.5000	0.1245	19.666	0	0	0
2018/10/09	R213	07/02/2019	8.70	Put	Bond Future	7,781.8100	7.7818	7,421.3400	7.4213	(4.632)	0	0	0
2018/10/09	R213	07/02/2019	8.69	Put	Bond Future	7,845.9000	7.8459	7,484.8500	7.4849	(4.602)	0	0	0
2018/10/09	R213	07/02/2019	8.70	Call	Bond Future	107.4000	0.1074	128.4400	0.1284	19.590	0	0	0
2018/10/09	R213	02/05/2019	9.49	Call	Bond Future	1,486.3100	1.4863	1,618.4900	1.6185	8.893	0	0	0
2018/10/09	R213	02/05/2019	9.48	Put	Bond Future	4,529.5700	4.5296	4,272.0700	4.2721	(5.685)	0	0	0
2018/10/09	R213	02/05/2019			Bond Future	9.9895	80.8064	9.9235	81.1948	(0.661)	0.0000	0.0000	0
2018/10/09	R213	02/05/2019	9.50	Call	Bond Future	1,508.5400	1.5085	1,642.0500	1.6421	8.850	0	0	0
2018/10/09	R213	02/05/2019	9.50	Put	Bond Future	4,450.5300	4.4505	4,195.6800	4.1957	(5.726)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/09	R213	02/05/2019	9.49	Put	Bond Future	4,489.9200	4.4899	4,233.7400	4.2337	(5.706)	0	0	0
2018/10/09	R213	02/05/2019	9.48	Call	Bond Future	1,464.2700	1.4643	1,595.1300	1.5951	8.937	0	0	0
2018/10/09	R214	01/11/2018	8.99	Put	Bond Future	8,224.1300	8.2241	7,859.2900	7.8593	(4.436)	0	0	0
2018/10/09	R214	01/11/2018	8.98	Call	Bond Future	0.1400	0.0001	0.1900	0.0002	35.714	0	0	0
2018/10/09	R214	01/11/2018			Bond Future	10.1521	69.1573	10.0959	69.5222	(0.554)	0.0000	0.0000	28,473
2018/10/09	R214	01/11/2018	8.99	Call	Bond Future	0.1500	0.0002	0.2200	0.0002	46.667	0	0	0
2018/10/09	R214	01/11/2018	8.98	Put	Bond Future	8,301.6300	8.3016	7,936.7700	7.9368	(4.395)	0	0	0
2018/10/09	R214	01/11/2018	9.00	Call	Bond Future	0.1700	0.0002	0.2400	0.0002	41.176	0	0	0
2018/10/09	R214	01/11/2018	9.00	Put	Bond Future	8,146.7500	8.1467	7,781.9100	7.7819	(4.478)	0	0	0
2018/10/09	R214	07/02/2019	9.05	Put	Bond Future	8,427.7900	8.4278	8,078.0200	8.0780	(4.150)	0	0	0
2018/10/09	R214	07/02/2019			Bond Future	10.2379	70.4868	10.1798	70.8586	(0.568)	0.0000	0.0000	0
2018/10/09	R214	07/02/2019	9.04	Call	Bond Future	125.5400	0.1255	146.8800	0.1469	16.999	0	0	0
2018/10/09	R214	07/02/2019	9.04	Put	Bond Future	8,499.4900	8.4995	8,149.0400	8.1490	(4.123)	0	0	0
2018/10/09	R214	07/02/2019	9.05	Call	Bond Future	130.4400	0.1304	152.4600	0.1525	16.881	0	0	0
2018/10/09	R214	07/02/2019	9.03	Call	Bond Future	120.7900	0.1208	141.4500	0.1414	17.104	0	0	0
2018/10/09	R214	07/02/2019	9.03	Put	Bond Future	8,571.4600	8.5715	8,220.3300	8.2203	(4.097)	0	0	0
2018/10/09	R214	02/05/2019	9.87	Call	Bond Future	1,829.0500	1.8291	1,967.5700	1.9676	7.573	0	0	0
2018/10/09	R214	02/05/2019	9.85	Call	Bond Future	1,778.4300	1.7784	1,914.3700	1.9144	7.644	0	0	0
2018/10/09	R214	02/05/2019			Bond Future	10.3080	68.3632	10.2481	68.7416	(0.581)	0.0000	0.0000	0
2018/10/09	R214	02/05/2019	9.85	Put	Bond Future	4,762.9000	4.7629	4,520.4400	4.5204	(5.091)	0	0	0
2018/10/09	R214	02/05/2019	9.87	Put	Bond Future	4,678.7900	4.6788	4,438.9100	4.4389	(5.127)	0	0	0
2018/10/09	R214	02/05/2019	9.86	Call	Bond Future	1,803.5500	1.8035	1,940.7800	1.9408	7.609	0	0	0
2018/10/09	R214	02/05/2019	9.86	Put	Bond Future	4,720.6000	4.7206	4,479.4300	4.4794	(5.109)	0	0	0
2018/10/09	R248	01/11/2018	9.03	Call	Bond Future	0.1400	0.0001	0.2000	0.0002	42.857	0	0	0
2018/10/09	R248	01/11/2018			Bond Future	10.1774	88.3328	10.1211	88.7969	(0.553)	0.0000	0.0000	101,273
2018/10/09	R248	01/11/2018	9.01	Call	Bond Future	0.1100	0.0001	0.1500	0.0002	36.364	0	0	0
2018/10/09	R248	01/11/2018	9.01	Put	Bond Future	10,596.6000	10.5966	10,132.4700	10.1325	(4.380)	0	0	0
2018/10/09	R248	01/11/2018	9.03	Put	Bond Future	10,396.4200	10.3964	9,932.3100	9.9323	(4.464)	0	0	0
2018/10/09	R248	01/11/2018	9.02	Call	Bond Future	0.1200	0.0001	0.1700	0.0002	41.667	0	0	0
2018/10/09	R248	01/11/2018	9.02	Put	Bond Future	10,496.4200	10.4964	10,032.3000	10.0323	(4.422)	0	0	0
2018/10/09	R248	07/02/2019	9.06	Put	Bond Future	10,916.2000	10.9162	10,466.3900	10.4664	(4.121)	0	0	0
2018/10/09	R248	07/02/2019			Bond Future	10.2645	90.0309	10.2062	90.5038	(0.568)	0.0000	0.0000	0
2018/10/09	R248	07/02/2019	9.06	Call	Bond Future	127.3400	0.1273	150.5000	0.1505	18.188	0	0	0
2018/10/09	R248	07/02/2019	9.05	Put	Bond Future	11,011.1600	11.0112	10,560.6600	10.5607	(4.091)	0	0	0
2018/10/09	R248	07/02/2019	9.07	Call	Bond Future	131.8000	0.1318	155.6600	0.1557	18.103	0	0	0
2018/10/09	R248	07/02/2019	9.07	Put	Bond Future	10,821.5400	10.8215	10,372.4300	10.3724	(4.150)	0	0	0
2018/10/09	R248	07/02/2019	9.05	Call	Bond Future	123.0100	0.1230	145.4800	0.1455	18.267	0	0	0
2018/10/09	R248	02/05/2019	9.90	Put	Bond Future	5,863.5600	5.8636	5,557.5500	5.5575	(5.219)	0	0	0
2018/10/09	R248	02/05/2019			Bond Future	10.3355	87.0916	10.2755	87.5729	(0.581)	0.0000	0.0000	0
2018/10/09	R248	02/05/2019	9.90	Call	Bond Future	2,261.5300	2.2615	2,436.8000	2.4368	7.750	0	0	0
2018/10/09	R248	02/05/2019	9.91	Call	Bond Future	2,293.9100	2.2939	2,470.8500	2.4709	7.713	0	0	0
2018/10/09	R248	02/05/2019	9.89	Put	Bond Future	5,917.2600	5.9173	5,609.5800	5.6096	(5.200)	0	0	0
2018/10/09	R248	02/05/2019	9.91	Put	Bond Future	5,810.2600	5.8103	5,505.9200	5.5059	(5.238)	0	0	0
2018/10/09	R248	02/05/2019	9.89	Call	Bond Future	2,229.4000	2.2294	2,403.0000	2.4030	7.787	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
<b>Total</b>											<b>932684</b>	