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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/10/2018 TO 15/10/2018

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
2018/10/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/10/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	2025	01/11/2018			Bond Future	132.6976	132.6976	132.7560	132.7560	0.044	0.0000	0.0000	529
2018/10/15	2025	07/02/2019			Bond Future	133.8665	133.8665	133.9258	133.9258	0.044	0.0000	0.0000	0
2018/10/15	2025	02/05/2019			Bond Future	136.1113	136.1113	136.1726	136.1726	0.045	0.0000	0.0000	0
2018/10/15	2025	01/08/2019			Bond Future	138.5709	138.5709	138.6298	138.6298	0.042	0.0000	0.0000	0
2018/10/15	2029	01/11/2018			Bond Future	100.7499	100.7499	100.8591	100.8591	0.108	0.0000	0.0000	1,568
2018/10/15	2029	07/02/2019			Bond Future	102.7113	102.7113	102.8225	102.8225	0.108	0.0000	0.0000	1,386
2018/10/15	2029	02/05/2019			Bond Future	103.3612	103.3612	103.4750	103.4750	0.110	0.0000	0.0000	0
2018/10/15	2029	01/08/2019			Bond Future	105.2643	105.2643	105.3776	105.3776	0.108	0.0000	0.0000	0
2018/10/15	2030	01/11/2018	8.60	Call	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2018/10/15	2030	01/11/2018	8.58	Put	Bond Future	7,091.7200	7.0917	6,991.8900	6.9919	(1.408)	0	0	0
2018/10/15	2030	01/11/2018	9.60	Put	Bond Future	1,001.9000	1.0019	883.8700	0.8839	(11.781)	0	0	0
2018/10/15	2030	01/11/2018			Bond Future	9.6582	90.8887	9.6423	90.9885	(0.165)	0.0000	0.0000	49,357
2018/10/15	2030	01/11/2018	8.60	Put	Bond Future	6,953.3900	6.9534	6,853.5500	6.8536	(1.436)	0	0	0
2018/10/15	2030	01/11/2018	8.58	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2018/10/15	2030	01/11/2018	8.90	Put	Bond Future	4,913.0600	4.9131	4,811.8400	4.8118	(2.060)	0	0	0
2018/10/15	2030	01/11/2018	8.90	Call	Bond Future	3.2000	0.0032	1.7700	0.0018	(44.688)	0	0	0
2018/10/15	2030	01/11/2018	8.59	Put	Bond Future	7,022.5200	7.0225	6,922.6800	6.9227	(1.422)	0	0	0
2018/10/15	2030	01/11/2018	9.60	Call	Bond Future	637.3800	0.6374	619.1400	0.6191	(2.862)	0	0	0
2018/10/15	2030	01/11/2018	8.59	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2018/10/15	2030	07/02/2019	8.62	Call	Bond Future	117.7800	0.1178	117.0800	0.1171	(0.594)	0	0	0
2018/10/15	2030	07/02/2019	10.20	Put	Bond Future	1,022.6500	1.0227	969.7500	0.9697	(5.173)	0	0	4,000
2018/10/15	2030	07/02/2019			Bond Future	9.7505	88.6263	9.7338	88.7280	(0.171)	0.0000	0.0000	5,954
2018/10/15	2030	07/02/2019	9.68	Put	Bond Future	2,237.1000	2.2371	2,158.6000	2.1586	(3.509)	0	0	0
2018/10/15	2030	07/02/2019	9.68	Call	Bond Future	1,804.7600	1.8048	1,828.0100	1.8280	1.288	0	0	4,000
2018/10/15	2030	07/02/2019	9.18	Put	Bond Future	4,225.1300	4.2251	4,128.9000	4.1289	(2.278)	0	0	0
2018/10/15	2030	07/02/2019	9.18	Call	Bond Future	642.3800	0.6424	647.9000	0.6479	0.859	0	0	4,000
2018/10/15	2030	07/02/2019	8.62	Put	Bond Future	7,409.4700	7.4095	7,307.0200	7.3070	(1.383)	0	0	0
2018/10/15	2030	07/02/2019	8.63	Call	Bond Future	121.6400	0.1216	120.9600	0.1210	(0.559)	0	0	0
2018/10/15	2030	07/02/2019	8.90	Call	Bond Future	288.7600	0.2888	289.6800	0.2897	0.319	0	0	1,920
2018/10/15	2030	07/02/2019	10.20	Call	Bond Future	3,714.2100	3.7142	3,763.0600	3.7631	1.315	0	0	0
2018/10/15	2030	07/02/2019	8.63	Put	Bond Future	7,345.3700	7.3454	7,242.9400	7.2429	(1.394)	0	0	0
2018/10/15	2030	07/02/2019	8.64	Call	Bond Future	125.6000	0.1256	124.9500	0.1249	(0.518)	0	0	0
2018/10/15	2030	07/02/2019	8.64	Put	Bond Future	7,281.4200	7.2814	7,179.0200	7.1790	(1.406)	0	0	0
2018/10/15	2030	07/02/2019	9.60	Put	Bond Future	2,500.8500	2.5009	2,418.7700	2.4188	(3.282)	0	0	0
2018/10/15	2030	07/02/2019	9.60	Call	Bond Future	1,574.3100	1.5743	1,593.9800	1.5940	1.249	0	0	1,920
2018/10/15	2030	07/02/2019	8.90	Put	Bond Future	5,701.4800	5.7015	5,600.6500	5.6007	(1.768)	0	0	0
2018/10/15	2030	07/02/2019	9.40	Put	Bond Future	3,249.6300	3.2496	3,159.7600	3.1598	(2.766)	0	0	0
2018/10/15	2030	07/02/2019	9.40	Call	Bond Future	1,071.2800	1.0713	1,083.1600	1.0832	1.109	0	0	0
2018/10/15	2030	07/02/2019	8.70	Put	Bond Future	6,901.5000	6.9015	6,799.3100	6.7993	(1.481)	0	0	0
2018/10/15	2030	07/02/2019	8.70	Call	Bond Future	151.7400	0.1517	151.3000	0.1513	(0.290)	0	0	0

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2018/10/15	2030	02/05/2019	9.41	Call	Bond Future	1,579.8700	1.5799	1,599.2800	1.5993	1.229	0	0	0
2018/10/15	2030	02/05/2019			Bond Future	9.8347	90.0987	9.8174	90.2026	(0.176)	0.0000	0.0000	0
2018/10/15	2030	02/05/2019	9.39	Call	Bond Future	1,532.8000	1.5328	1,551.6200	1.5516	1.228	0	0	0
2018/10/15	2030	02/05/2019	9.39	Put	Bond Future	4,257.5700	4.2576	4,172.4500	4.1725	(1.999)	0	0	0
2018/10/15	2030	02/05/2019	9.41	Put	Bond Future	4,179.6700	4.1797	4,095.1400	4.0951	(2.022)	0	0	0
2018/10/15	2030	02/05/2019	9.40	Call	Bond Future	1,556.2300	1.5562	1,575.3400	1.5753	1.228	0	0	0
2018/10/15	2030	02/05/2019	9.40	Put	Bond Future	4,218.4900	4.2185	4,133.6600	4.1337	(2.011)	0	0	0
2018/10/15	2030	01/08/2019	9.91	Put	Bond Future	110.5100	0.1105	7.0600	0.0071	(93.611)	0	0	0
2018/10/15	2030	01/08/2019			Bond Future	9.9288	87.7351	9.9112	87.8385	(0.177)	0.0000	0.0000	0
2018/10/15	2030	01/08/2019	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	2030	01/08/2019	9.92	Call	Bond Future	0.0000	0.0000	51.8100	0.0518	100.000	0	0	0
2018/10/15	2030	01/08/2019	9.90	Put	Bond Future	169.4400	0.1694	65.9900	0.0660	(61.054)	0	0	0
2018/10/15	2030	01/08/2019	9.92	Put	Bond Future	51.6400	0.0516	0.0000	0.0000	(100.000)	0	0	0
2018/10/15	2030	01/08/2019	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	2032	01/11/2018	8.77	Put	Bond Future	7,705.1200	7.7051	7,597.3100	7.5973	(1.399)	0	0	0
2018/10/15	2032	01/11/2018			Bond Future	9.8486	89.0674	9.8326	89.1752	(0.162)	0.0000	0.0000	38,703
2018/10/15	2032	01/11/2018	8.76	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2018/10/15	2032	01/11/2018	8.76	Put	Bond Future	7,780.8800	7.7809	7,673.0800	7.6731	(1.385)	0	0	0
2018/10/15	2032	01/11/2018	8.77	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2018/10/15	2032	01/11/2018	8.75	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2018/10/15	2032	01/11/2018	8.75	Put	Bond Future	7,856.7300	7.8567	7,748.9300	7.7489	(1.372)	0	0	0
2018/10/15	2032	07/02/2019	8.81	Call	Bond Future	122.4900	0.1225	121.7300	0.1217	(0.620)	0	0	0
2018/10/15	2032	07/02/2019	8.80	Put	Bond Future	8,149.3500	8.1493	8,038.7000	8.0387	(1.358)	0	0	0
2018/10/15	2032	07/02/2019			Bond Future	9.9425	90.7795	9.9259	90.8893	(0.167)	0.0000	0.0000	4,456
2018/10/15	2032	07/02/2019	8.82	Call	Bond Future	126.5800	0.1266	125.8400	0.1258	(0.585)	0	0	0
2018/10/15	2032	07/02/2019	8.82	Put	Bond Future	8,008.1800	8.0082	7,897.5700	7.8976	(1.381)	0	0	0
2018/10/15	2032	07/02/2019	8.81	Put	Bond Future	8,078.6700	8.0787	7,968.0400	7.9680	(1.369)	0	0	0
2018/10/15	2032	07/02/2019	8.80	Call	Bond Future	118.5100	0.1185	117.7300	0.1177	(0.658)	0	0	0
2018/10/15	2032	02/05/2019	9.62	Put	Bond Future	4,508.6900	4.5087	4,418.0200	4.4180	(2.011)	0	0	0
2018/10/15	2032	02/05/2019	9.61	Call	Bond Future	1,799.3500	1.7994	1,820.5700	1.8206	1.179	0	0	0
2018/10/15	2032	02/05/2019			Bond Future	10.0239	88.1326	10.0067	88.2448	(0.172)	0.0000	0.0000	0
2018/10/15	2032	02/05/2019	9.62	Call	Bond Future	1,825.5800	1.8256	1,847.1200	1.8471	1.180	0	0	0
2018/10/15	2032	02/05/2019	9.61	Put	Bond Future	4,550.3500	4.5504	4,459.3600	4.4594	(2.000)	0	0	0
2018/10/15	2032	02/05/2019	9.63	Call	Bond Future	1,852.0200	1.8520	1,873.8800	1.8739	1.180	0	0	0
2018/10/15	2032	02/05/2019	9.63	Put	Bond Future	4,467.3200	4.4673	4,376.9700	4.3770	(2.022)	0	0	0
2018/10/15	2032	01/08/2019	10.10	Call	Bond Future	0.0000	0.0000	36.2300	0.0362	100.000	0	0	0
2018/10/15	2032	01/08/2019	10.11	Put	Bond Future	11.6300	0.0116	0.0000	0.0000	(100.000)	0	0	0
2018/10/15	2032	01/08/2019			Bond Future	10.1118	89.7379	10.0943	89.8497	(0.173)	0.0000	0.0000	0
2018/10/15	2032	01/08/2019	10.10	Put	Bond Future	75.5800	0.0756	0.0000	0.0000	(100.000)	0	0	0
2018/10/15	2032	01/08/2019	10.11	Call	Bond Future	0.0000	0.0000	100.1800	0.1002	100.000	0	0	0
2018/10/15	2032	01/08/2019	10.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	2032	01/08/2019	10.09	Put	Bond Future	139.6000	0.1396	27.7900	0.0278	(80.093)	0	0	0
2018/10/15	2033	01/11/2018			Bond Future	102.8593	102.8593	102.8750	102.8750	0.015	0.0000	0.0000	6,373
2018/10/15	2033	07/02/2019			Bond Future	104.8617	104.8617	104.8776	104.8776	0.015	0.0000	0.0000	0
2018/10/15	2033	02/05/2019			Bond Future	105.4755	105.4755	105.4925	105.4925	0.016	0.0000	0.0000	0
2018/10/15	2033	01/08/2019			Bond Future	107.4177	107.4177	107.4322	107.4322	0.014	0.0000	0.0000	0

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2018/10/15	2037	01/11/2018	9.03	Call	Bond Future	0.1200	0.0001	0.0400	0.0000	(66.667)	0	0	0
2018/10/15	2037	01/11/2018			Bond Future	10.0827	89.1520	10.0617	89.3079	(0.208)	0.0000	0.0000	52,970
2018/10/15	2037	01/11/2018	9.01	Call	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	0
2018/10/15	2037	01/11/2018	9.01	Put	Bond Future	8,562.9400	8.5629	8,406.9400	8.4069	(1.822)	0	0	0
2018/10/15	2037	01/11/2018	9.03	Put	Bond Future	8,391.7700	8.3918	8,235.7500	8.2358	(1.859)	0	0	0
2018/10/15	2037	01/11/2018	9.02	Call	Bond Future	0.1000	0.0001	0.0400	0.0000	(60.000)	0	0	0
2018/10/15	2037	01/11/2018	9.02	Put	Bond Future	8,477.2900	8.4773	8,321.2900	8.3213	(1.840)	0	0	0
2018/10/15	2037	07/02/2019	9.06	Put	Bond Future	8,894.7500	8.8948	8,737.3500	8.7374	(1.770)	0	0	0
2018/10/15	2037	07/02/2019	9.05	Call	Bond Future	142.6900	0.1427	144.2000	0.1442	1.058	0	0	0
2018/10/15	2037	07/02/2019			Bond Future	10.1716	86.6056	10.1499	86.7646	(0.214)	0.0000	0.0000	11,591
2018/10/15	2037	07/02/2019	9.06	Call	Bond Future	147.4500	0.1474	149.0600	0.1491	1.092	0	0	0
2018/10/15	2037	07/02/2019	9.05	Put	Bond Future	8,974.7000	8.9747	8,817.2000	8.8172	(1.755)	0	0	0
2018/10/15	2037	07/02/2019	9.07	Call	Bond Future	152.3400	0.1523	154.0500	0.1540	1.122	0	0	0
2018/10/15	2037	07/02/2019	9.07	Put	Bond Future	8,815.0500	8.8150	8,657.7500	8.6577	(1.784)	0	0	0
2018/10/15	2037	02/05/2019	9.81	Put	Bond Future	5,205.5300	5.2055	5,080.0300	5.0800	(2.411)	0	0	0
2018/10/15	2037	02/05/2019			Bond Future	10.2514	88.0444	10.2289	88.2065	(0.219)	0.0000	0.0000	0
2018/10/15	2037	02/05/2019	9.80	Call	Bond Future	1,903.3800	1.9034	1,939.4900	1.9395	1.897	0	0	0
2018/10/15	2037	02/05/2019	9.80	Put	Bond Future	5,253.6500	5.2537	5,127.6600	5.1277	(2.398)	0	0	0
2018/10/15	2037	02/05/2019	9.81	Call	Bond Future	1,931.6300	1.9316	1,968.2300	1.9682	1.895	0	0	0
2018/10/15	2037	02/05/2019	9.79	Call	Bond Future	1,875.3600	1.8754	1,911.0000	1.9110	1.900	0	0	0
2018/10/15	2037	02/05/2019	9.79	Put	Bond Future	5,302.1000	5.3021	5,175.6400	5.1756	(2.385)	0	0	0
2018/10/15	2037	01/08/2019	10.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	2037	01/08/2019			Bond Future	10.3401	85.3931	10.3172	85.5558	(0.221)	0.0000	0.0000	0
2018/10/15	2037	01/08/2019	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	2037	01/08/2019	10.29	Put	Bond Future	356.4700	0.3565	193.7800	0.1938	(45.639)	0	0	0
2018/10/15	2037	01/08/2019	10.31	Put	Bond Future	213.8700	0.2139	51.1800	0.0512	(76.070)	0	0	0
2018/10/15	2037	01/08/2019	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	2037	01/08/2019	10.30	Put	Bond Future	285.1300	0.2851	122.4400	0.1224	(57.058)	0	0	0
2018/10/15	2038	01/11/2018			Bond Future	122.7102	122.7102	122.7291	122.7291	0.015	0.0000	0.0000	6,394
2018/10/15	2038	07/02/2019			Bond Future	123.5078	123.5078	123.5269	123.5269	0.015	0.0000	0.0000	3,452
2018/10/15	2038	02/05/2019			Bond Future	125.5790	125.5790	125.5992	125.5992	0.016	0.0000	0.0000	0
2018/10/15	2038	01/08/2019			Bond Future	127.8388	127.8388	127.8561	127.8561	0.014	0.0000	0.0000	0
2018/10/15	2040	01/11/2018	9.09	Put	Bond Future	9,168.6700	9.1687	9,041.9400	9.0419	(1.382)	0	0	0
2018/10/15	2040	01/11/2018	9.80	Call	Bond Future	185.7200	0.1857	158.2000	0.1582	(14.818)	0	0	1,770
2018/10/15	2040	01/11/2018	10.00	Put	Bond Future	1,829.7900	1.8298	1,668.7000	1.6687	(8.804)	0	0	0
2018/10/15	2040	01/11/2018			Bond Future	10.1576	92.3631	10.1416	92.4898	(0.157)	0.0000	0.0000	26,311
2018/10/15	2040	01/11/2018	9.08	Call	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	0
2018/10/15	2040	01/11/2018	9.08	Put	Bond Future	9,261.4800	9.2615	9,134.7500	9.1348	(1.368)	0	0	0
2018/10/15	2040	01/11/2018	9.20	Put	Bond Future	8,156.8700	8.1569	8,029.9600	8.0300	(1.556)	0	0	0
2018/10/15	2040	01/11/2018	9.20	Call	Bond Future	0.4000	0.0004	0.1600	0.0002	(60.000)	0	0	3,940
2018/10/15	2040	01/11/2018	9.80	Put	Bond Future	3,099.7800	3.0998	2,945.5900	2.9456	(4.974)	0	0	0
2018/10/15	2040	01/11/2018	9.60	Put	Bond Future	4,650.6000	4.6506	4,512.9300	4.5129	(2.960)	0	0	0
2018/10/15	2040	01/11/2018	9.60	Call	Bond Future	39.7600	0.0398	28.7600	0.0288	(27.666)	0	0	0
2018/10/15	2040	01/11/2018	9.09	Call	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	0
2018/10/15	2040	01/11/2018	9.10	Put	Bond Future	9,075.9900	9.0760	8,949.2500	8.9492	(1.396)	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
2018/10/15	2040	01/11/2018	10.00	Call	Bond Future	564.1400	0.5641	529.7200	0.5297	(6.101)	0	0	3,940
2018/10/15	2040	01/11/2018	9.07	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2018/10/15	2040	01/11/2018	9.07	Put	Bond Future	9,354.4400	9.3544	9,227.7200	9.2277	(1.355)	0	0	0
2018/10/15	2040	01/11/2018	9.10	Call	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	2,950
2018/10/15	2040	01/11/2018	8.50	Put	Bond Future	14,888.2700	14.8883	14,761.6000	14.7616	(0.851)	0	0	0
2018/10/15	2040	01/11/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/15	2040	07/02/2019	9.13	Call	Bond Future	150.7600	0.1508	149.8100	0.1498	(0.630)	0	0	0
2018/10/15	2040	07/02/2019	9.11	Put	Bond Future	9,784.3400	9.7843	9,654.1100	9.6541	(1.331)	0	0	0
2018/10/15	2040	07/02/2019			Bond Future	10.2459	89.6279	10.2294	89.7571	(0.161)	0.0000	0.0000	2,384
2018/10/15	2040	07/02/2019	9.13	Put	Bond Future	9,610.2300	9.6102	9,480.0600	9.4801	(1.354)	0	0	0
2018/10/15	2040	07/02/2019	9.11	Call	Bond Future	140.9900	0.1410	139.9800	0.1400	(0.716)	0	0	0
2018/10/15	2040	07/02/2019	9.12	Put	Bond Future	9,697.1500	9.6972	9,566.9500	9.5670	(1.343)	0	0	0
2018/10/15	2040	07/02/2019	9.12	Call	Bond Future	145.8100	0.1458	144.8300	0.1448	(0.672)	0	0	0
2018/10/15	2040	02/05/2019	9.89	Call	Bond Future	2,107.1600	2.1072	2,131.1800	2.1312	1.140	0	0	0
2018/10/15	2040	02/05/2019	9.88	Put	Bond Future	5,618.3400	5.6183	5,510.1300	5.5101	(1.926)	0	0	0
2018/10/15	2040	02/05/2019			Bond Future	10.3250	91.1168	10.3079	91.2487	(0.165)	0.0000	0.0000	0
2018/10/15	2040	02/05/2019	9.90	Call	Bond Future	2,138.0900	2.1381	2,162.4800	2.1625	1.141	0	0	0
2018/10/15	2040	02/05/2019	9.90	Put	Bond Future	5,515.9300	5.5159	5,408.4500	5.4085	(1.949)	0	0	0
2018/10/15	2040	02/05/2019	9.89	Put	Bond Future	5,566.9500	5.5670	5,459.1000	5.4591	(1.937)	0	0	0
2018/10/15	2040	02/05/2019	9.88	Call	Bond Future	2,076.4800	2.0765	2,100.1400	2.1001	1.139	0	0	0
2018/10/15	2040	01/08/2019	10.37	Put	Bond Future	326.3400	0.3263	194.5200	0.1945	(40.393)	0	0	0
2018/10/15	2040	01/08/2019	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	2040	01/08/2019			Bond Future	10.4129	88.2712	10.3955	88.4030	(0.167)	0.0000	0.0000	0
2018/10/15	2040	01/08/2019	10.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	2040	01/08/2019	10.36	Put	Bond Future	402.7900	0.4028	270.9700	0.2710	(32.727)	0	0	0
2018/10/15	2040	01/08/2019	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	2040	01/08/2019	10.38	Put	Bond Future	250.0100	0.2500	118.1900	0.1182	(52.726)	0	0	0
2018/10/15	2044	01/11/2018	9.12	Call	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2018/10/15	2044	01/11/2018			Bond Future	10.1971	89.2658	10.1711	89.4743	(0.255)	0.0000	0.0000	33,458
2018/10/15	2044	01/11/2018	9.12	Put	Bond Future	9,410.5800	9.4106	9,201.9900	9.2020	(2.217)	0	0	0
2018/10/15	2044	01/11/2018	9.13	Call	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	0
2018/10/15	2044	01/11/2018	9.14	Put	Bond Future	9,220.5600	9.2206	9,011.9600	9.0120	(2.262)	0	0	0
2018/10/15	2044	01/11/2018	9.13	Put	Bond Future	9,315.4900	9.3155	9,106.8900	9.1069	(2.239)	0	0	0
2018/10/15	2044	01/11/2018	9.14	Call	Bond Future	0.1000	0.0001	0.0400	0.0000	(60.000)	0	0	0
2018/10/15	2044	07/02/2019	9.18	Put	Bond Future	9,659.7700	9.6598	9,451.6100	9.4516	(2.155)	0	0	0
2018/10/15	2044	07/02/2019			Bond Future	10.2828	86.5963	10.2559	86.8089	(0.262)	0.0000	0.0000	6,535
2018/10/15	2044	07/02/2019	9.17	Call	Bond Future	152.7300	0.1527	156.9600	0.1570	2.770	0	0	0
2018/10/15	2044	07/02/2019	9.17	Put	Bond Future	9,748.6200	9.7486	9,540.2800	9.5403	(2.137)	0	0	0
2018/10/15	2044	07/02/2019	9.18	Call	Bond Future	157.9400	0.1579	162.3500	0.1623	2.792	0	0	0
2018/10/15	2044	07/02/2019	9.16	Call	Bond Future	147.6700	0.1477	151.7200	0.1517	2.743	0	0	0
2018/10/15	2044	07/02/2019	9.16	Put	Bond Future	9,837.7700	9.8378	9,629.2500	9.6292	(2.120)	0	0	0
2018/10/15	2044	02/05/2019	9.90	Call	Bond Future	2,068.9500	2.0690	2,122.9100	2.1229	2.608	0	0	0
2018/10/15	2044	02/05/2019			Bond Future	10.3594	88.0349	10.3316	88.2515	(0.268)	0.0000	0.0000	0
2018/10/15	2044	02/05/2019	9.90	Put	Bond Future	5,776.2800	5.7763	5,613.6300	5.6136	(2.816)	0	0	0
2018/10/15	2044	02/05/2019	9.91	Call	Bond Future	2,099.7900	2.0998	2,154.4200	2.1544	2.602	0	0	0
2018/10/15	2044	02/05/2019	9.92	Put	Bond Future	5,670.9700	5.6710	5,509.6600	5.5097	(2.844)	0	0	0
2018/10/15	2044	02/05/2019	9.91	Put	Bond Future	5,723.5500	5.7236	5,561.5700	5.5616	(2.830)	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
2018/10/15	2044	02/05/2019	9.92	Call	Bond Future	2,130.6400	2.1306	2,185.9400	2.1859	2.595	0	0	0
2018/10/15	2044	01/08/2019	10.40	Put	Bond Future	341.0400	0.3410	122.8800	0.1229	(63.969)	0	0	0
2018/10/15	2044	01/08/2019			Bond Future	10.4443	85.2583	10.4159	85.4765	(0.272)	0.0000	0.0000	0
2018/10/15	2044	01/08/2019	10.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	2044	01/08/2019	10.39	Put	Bond Future	418.3200	0.4183	200.1600	0.2002	(52.151)	0	0	0
2018/10/15	2044	01/08/2019	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	2044	01/08/2019	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	2044	01/08/2019	10.38	Put	Bond Future	495.7300	0.4957	277.5700	0.2776	(44.008)	0	0	0
2018/10/15	2046	01/11/2018			Bond Future	116.7742	116.7742	116.7922	116.7922	0.015	0.0000	0.0000	9,367
2018/10/15	2046	07/02/2019			Bond Future	119.0475	119.0475	119.0656	119.0656	0.015	0.0000	0.0000	2,715
2018/10/15	2046	02/05/2019			Bond Future	119.3584	119.3584	119.3780	119.3780	0.016	0.0000	0.0000	0
2018/10/15	2046	01/08/2019			Bond Future	121.5562	121.5562	121.5728	121.5728	0.014	0.0000	0.0000	0
2018/10/15	2050	01/11/2018			Bond Future	122.6319	122.6319	122.6506	122.6506	0.015	0.0000	0.0000	7,454
2018/10/15	2050	07/02/2019			Bond Future	123.2477	123.2477	123.2669	123.2669	0.016	0.0000	0.0000	2,630
2018/10/15	2050	02/05/2019			Bond Future	125.3145	125.3145	125.3350	125.3350	0.016	0.0000	0.0000	0
2018/10/15	2050	01/08/2019			Bond Future	125.8046	125.8046	125.8220	125.8220	0.014	0.0000	0.0000	0
2018/10/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	AL37	01/11/2018			Index Future	587.6900	587.6900	588.3940	588.3940	0.120	0.0000	0.0000	0
2018/10/15	AL37	07/02/2019			Index Future	598.9860	598.9860	599.7050	599.7050	0.120	0.0000	0.0000	0
2018/10/15	AL37	02/05/2019			Index Future	608.9400	608.9400	609.6750	609.6750	0.121	0.0000	0.0000	0
2018/10/15	AL37	01/08/2019			Index Future	620.0340	620.0340	620.7680	620.7680	0.118	0.0000	0.0000	0
2018/10/15	AL7T	01/11/2018			Index Future	676.1150	676.1150	677.0800	677.0800	0.143	0.0000	0.0000	0
2018/10/15	AL7T	07/02/2019			Index Future	689.1110	689.1110	690.0960	690.0960	0.143	0.0000	0.0000	0
2018/10/15	AL7T	02/05/2019			Index Future	700.5620	700.5620	701.5680	701.5680	0.144	0.0000	0.0000	0
2018/10/15	AL7T	01/08/2019			Index Future	713.3260	713.3260	714.3330	714.3330	0.141	0.0000	0.0000	0
2018/10/15	ALBI	01/11/2018			Index Future	610.1190	610.1190	611.1200	611.1200	0.164	0.0000	0.0000	591
2018/10/15	ALBI	07/02/2019			Index Future	621.8470	621.8470	622.8690	622.8690	0.164	0.0000	0.0000	513
2018/10/15	ALBI	02/05/2019			Index Future	632.1800	632.1800	633.2230	633.2230	0.165	0.0000	0.0000	0
2018/10/15	ALBI	01/08/2019			Index Future	643.6980	643.6980	644.7440	644.7440	0.162	0.0000	0.0000	0
2018/10/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/10/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/10/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/15	ES33	01/11/2018			Bond Future	11.2886	74.0611	11.2671	74.1831	(0.191)	0.0000	0.0000	9,466
2018/10/15	ES33	07/02/2019			Bond Future	11.4338	75.4847	11.4114	75.6090	(0.196)	0.0000	0.0000	0
2018/10/15	ES33	02/05/2019			Bond Future	11.5572	72.9495	11.5339	73.0763	(0.201)	0.0000	0.0000	0
2018/10/15	ES33	01/08/2019			Bond Future	11.6921	74.2782	11.6683	74.4054	(0.203)	0.0000	0.0000	0
2018/10/15	ES42	01/11/2018			Bond Future	11.5220	75.9376	11.5006	76.0742	(0.186)	0.0000	0.0000	7,957
2018/10/15	ES42	07/02/2019			Bond Future	11.6595	77.3972	11.6372	77.5365	(0.191)	0.0000	0.0000	0
2018/10/15	ES42	02/05/2019			Bond Future	11.7822	74.4231	11.7590	74.5652	(0.197)	0.0000	0.0000	0
2018/10/15	ES42	01/08/2019			Bond Future	11.9132	75.7786	11.8895	75.9211	(0.199)	0.0000	0.0000	0
2018/10/15	GOVI	01/11/2018	653.50	Put	GOVI	496,400.0000	49.6400	485,720.0000	48.5720	(2.151)	0	0	0
2018/10/15	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	GOVI	01/11/2018			GOVI	603.8600	603.8600	604.9280	604.9280	0.177	0.0000	0.0000	460
2018/10/15	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	GOVI	01/11/2018	653.49	Put	GOVI	496,300.0000	49.6300	485,620.0000	48.5620	(2.152)	0	0	0
2018/10/15	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	GOVI	01/11/2018	653.51	Put	GOVI	496,500.0000	49.6500	485,820.0000	48.5820	(2.151)	0	0	0
2018/10/15	GOVI	07/02/2019	666.53	Put	GOVI	510,620.0000	51.0620	499,730.0000	49.9730	(2.133)	0	0	0
2018/10/15	GOVI	07/02/2019			GOVI	615.4680	615.4680	616.5570	616.5570	0.177	0.0000	0.0000	0
2018/10/15	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	GOVI	07/02/2019	666.52	Put	GOVI	510,520.0000	51.0520	499,630.0000	49.9630	(2.133)	0	0	0
2018/10/15	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	GOVI	07/02/2019	666.51	Put	GOVI	510,420.0000	51.0420	499,530.0000	49.9530	(2.134)	0	0	0
2018/10/15	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	GOVI	02/05/2019	647.88	Put	GOVI	221,850.0000	22.1850	210,730.0000	21.0730	(5.012)	0	0	0
2018/10/15	GOVI	02/05/2019	647.86	Put	GOVI	221,650.0000	22.1650	210,530.0000	21.0530	(5.017)	0	0	0
2018/10/15	GOVI	02/05/2019			GOVI	625.6950	625.6950	626.8070	626.8070	0.178	0.0000	0.0000	0
2018/10/15	GOVI	02/05/2019	647.87	Put	GOVI	221,750.0000	22.1750	210,630.0000	21.0630	(5.015)	0	0	0
2018/10/15	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	GOVI	01/08/2019	638.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	GOVI	01/08/2019	638.67	Put	GOVI	15,750.0000	1.5750	4,590.0000	0.4590	(70.857)	0	0	0
2018/10/15	GOVI	01/08/2019			GOVI	637.0950	637.0950	638.2110	638.2110	0.175	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
2018/10/15	GOVI	01/08/2019	638.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	GOVI	01/08/2019	638.69	Put	GOVI	15,950.0000	1.5950	4,790.0000	0.4790	(69.969)	0	0	0
2018/10/15	GOVI	01/08/2019	638.68	Put	GOVI	15,850.0000	1.5850	4,690.0000	0.4690	(70.410)	0	0	0
2018/10/15	GOVI	01/08/2019	638.67	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/15	IGOV	01/11/2018			Index Future	253.5710	253.5710	253.6960	253.6960	0.049	0.0000	0.0000	746
2018/10/15	IGOV	07/02/2019			Index Future	258.5070	258.5070	258.6350	258.6350	0.050	0.0000	0.0000	0
2018/10/15	IGOV	02/05/2019			Index Future	262.8420	262.8420	262.9740	262.9740	0.050	0.0000	0.0000	0
2018/10/15	IGOV	01/08/2019			Index Future	267.6820	267.6820	267.8100	267.8100	0.048	0.0000	0.0000	0
2018/10/15	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/15	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/10/15	IS01	20/06/2019			Interest Rate Swap	102.0700	102.0700	102.0600	102.0600	(0.010)	0.0000	0.0000	0
2018/10/15	IS01	19/09/2019			Interest Rate Swap	100.0400	100.0400	100.0200	100.0200	(0.020)	0.0000	0.0000	0
2018/10/15	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/15	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3300	99.3300	(0.010)	0.0000	0.0000	0
2018/10/15	IS02	21/06/2019			Interest Rate Swap	99.8000	99.8000	99.7900	99.7900	(0.010)	0.0000	0.0000	0
2018/10/15	IS02	20/09/2019			Interest Rate Swap	102.0400	102.0400	102.0200	102.0200	(0.020)	0.0000	0.0000	0
2018/10/15	IS02	20/12/2019			Interest Rate Swap	103.1000	103.1000	103.1000	103.1000	0.000	0.0000	0.0000	0
2018/10/15	IS02	23/03/2020			Interest Rate Swap	99.2500	99.2500	99.2500	99.2500	0.000	0.0000	0.0000	0
2018/10/15	IS02	22/06/2020			Interest Rate Swap	102.9700	102.9700	102.9600	102.9600	(0.010)	0.0000	0.0000	0
2018/10/15	IS02	21/09/2020			Interest Rate Swap	100.1300	100.1300	100.1100	100.1100	(0.020)	0.0000	0.0000	0
2018/10/15	IS05	17/12/2020			Interest Rate Swap	97.0800	97.0800	97.0600	97.0600	(0.021)	0.0000	0.0000	0
2018/10/15	IS05	16/03/2021			Interest Rate Swap	96.4200	96.4200	96.3900	96.3900	(0.031)	0.0000	0.0000	0
2018/10/15	IS05	15/06/2021			Interest Rate Swap	95.7200	95.7200	95.7000	95.7000	(0.021)	0.0000	0.0000	0
2018/10/15	IS05	21/09/2021			Interest Rate Swap	96.0000	96.0000	95.9800	95.9800	(0.021)	0.0000	0.0000	0
2018/10/15	IS05	21/12/2021			Interest Rate Swap	98.2900	98.2900	98.2700	98.2700	(0.020)	0.0000	0.0000	51
2018/10/15	IS05	15/03/2022			Interest Rate Swap	98.5200	98.5200	98.5000	98.5000	(0.020)	0.0000	0.0000	0
2018/10/15	IS05	21/06/2022			Interest Rate Swap	99.8200	99.8200	99.7900	99.7900	(0.030)	0.0000	0.0000	0
2018/10/15	IS05	20/09/2022			Interest Rate Swap	103.8300	103.8300	103.7900	103.7900	(0.039)	0.0000	0.0000	0
2018/10/15	IS05	20/12/2022			Interest Rate Swap	105.1800	105.1800	105.1300	105.1300	(0.048)	0.0000	0.0000	0
2018/10/15	IS05	22/03/2023			Interest Rate Swap	98.7000	98.7000	98.6500	98.6500	(0.051)	0.0000	0.0000	0
2018/10/15	IS05	20/06/2023			Interest Rate Swap	104.8100	104.8100	104.7600	104.7600	(0.048)	0.0000	0.0000	0
2018/10/15	IS05	19/09/2023			Interest Rate Swap	100.4500	100.4500	100.3900	100.3900	(0.060)	0.0000	0.0000	0
2018/10/15	IS10	17/12/2025			Interest Rate Swap	97.9400	97.9400	97.8700	97.8700	(0.071)	0.0000	0.0000	0
2018/10/15	IS10	16/03/2026			Interest Rate Swap	95.0700	95.0700	94.9900	94.9900	(0.084)	0.0000	0.0000	0
2018/10/15	IS10	15/06/2026			Interest Rate Swap	93.9200	93.9200	93.8500	93.8500	(0.075)	0.0000	0.0000	0
2018/10/15	IS10	21/09/2026			Interest Rate Swap	96.1500	96.1500	96.0700	96.0700	(0.083)	0.0000	0.0000	0
2018/10/15	IS10	21/12/2026			Interest Rate Swap	99.9600	99.9600	99.8800	99.8800	(0.080)	0.0000	0.0000	0
2018/10/15	IS10	15/03/2027			Interest Rate Swap	98.6300	98.6300	98.5500	98.5500	(0.081)	0.0000	0.0000	0
2018/10/15	IS10	21/06/2027			Interest Rate Swap	100.7500	100.7500	100.6700	100.6700	(0.079)	0.0000	0.0000	0
2018/10/15	IS10	20/09/2027			Interest Rate Swap	106.2000	106.2000	106.1200	106.1200	(0.075)	0.0000	0.0000	0
2018/10/15	IS10	20/12/2027			Interest Rate Swap	106.6000	106.6000	106.5300	106.5300	(0.066)	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
2018/10/15	IS10	22/03/2028			Interest Rate Swap	100.2700	100.2700	100.1900	100.1900	(0.080)	0.0000	0.0000	0
2018/10/15	IS10	20/06/2028			Interest Rate Swap	107.3900	107.3900	107.3000	107.3000	(0.084)	0.0000	0.0000	0
2018/10/15	IS10	19/09/2028			Interest Rate Swap	101.1100	101.1100	101.0300	101.0300	(0.079)	0.0000	0.0000	0
2018/10/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/10/15	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/15	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/15	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/15	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/15	R023	01/11/2018	10.58	Call	Bond Future	6,520.7200	6.5207	6,630.0600	6.6301	1.677	0	0	0
2018/10/15	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R023	01/11/2018			Bond Future	8.6223	98.3270	8.5908	98.4363	(0.365)	0.0000	0.0000	37,320
2018/10/15	R023	01/11/2018	10.59	Call	Bond Future	6,552.6200	6.5526	6,661.9600	6.6620	1.669	0	0	0
2018/10/15	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R023	01/11/2018	10.57	Call	Bond Future	6,488.8100	6.4888	6,598.1500	6.5982	1.685	0	0	0
2018/10/15	R023	07/02/2019	10.59	Call	Bond Future	5,860.9500	5.8610	5,969.1700	5.9692	1.846	0	0	0
2018/10/15	R023	07/02/2019			Bond Future	8.7388	100.2170	8.7048	100.3285	(0.389)	0.0000	0.0000	17,367
2018/10/15	R023	07/02/2019	10.57	Call	Bond Future	5,801.3400	5.8013	5,909.3900	5.9094	1.863	0	0	0
2018/10/15	R023	07/02/2019	10.57	Put	Bond Future	19.3800	0.0194	15.9400	0.0159	(17.750)	0	0	0
2018/10/15	R023	07/02/2019	10.59	Put	Bond Future	18.2200	0.0182	14.9500	0.0150	(17.947)	0	0	0
2018/10/15	R023	07/02/2019	10.58	Call	Bond Future	5,831.1400	5.8311	5,939.2800	5.9393	1.855	0	0	0
2018/10/15	R023	07/02/2019	10.58	Put	Bond Future	18.7900	0.0188	15.4400	0.0154	(17.829)	0	0	0
2018/10/15	R023	02/05/2019	8.45	Call	Bond Future	680.1500	0.6802	712.2500	0.7122	4.720	0	0	0
2018/10/15	R023	02/05/2019	8.44	Put	Bond Future	1,914.5500	1.9146	1,832.3200	1.8323	(4.295)	0	0	0
2018/10/15	R023	02/05/2019			Bond Future	8.8373	97.9549	8.8008	98.0688	(0.414)	0.0000	0.0000	0
2018/10/15	R023	02/05/2019	8.46	Call	Bond Future	693.0100	0.6930	725.5400	0.7255	4.694	0	0	0
2018/10/15	R023	02/05/2019	8.46	Put	Bond Future	1,876.8900	1.8769	1,795.5200	1.7955	(4.335)	0	0	0
2018/10/15	R023	02/05/2019	8.45	Put	Bond Future	1,895.6500	1.8956	1,813.8500	1.8138	(4.315)	0	0	0
2018/10/15	R023	02/05/2019	8.44	Call	Bond Future	667.4300	0.6674	699.1000	0.6991	4.745	0	0	0
2018/10/15	R023	01/08/2019	8.95	Call	Bond Future	0.0000	0.0000	111.4700	0.1115	100.000	0	0	0
2018/10/15	R023	01/08/2019			Bond Future	8.9506	99.7392	8.9120	99.8526	(0.432)	0.0000	0.0000	0
2018/10/15	R023	01/08/2019	8.93	Call	Bond Future	0.0000	0.0000	52.8100	0.0528	100.000	0	0	0
2018/10/15	R023	01/08/2019	8.93	Put	Bond Future	60.5300	0.0605	0.0000	0.0000	(100.000)	0	0	0
2018/10/15	R023	01/08/2019	8.95	Put	Bond Future	1.8700	0.0019	0.0000	0.0000	(100.000)	0	0	0
2018/10/15	R023	01/08/2019	8.94	Call	Bond Future	0.0000	0.0000	82.1400	0.0821	100.000	0	0	0
2018/10/15	R023	01/08/2019	8.94	Put	Bond Future	31.2000	0.0312	0.0000	0.0000	(100.000)	0	0	0
2018/10/15	R035	01/11/2018	8.93	Call	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2018/10/15	R035	01/11/2018	8.92	Put	Bond Future	8,609.4300	8.6094	8,452.9900	8.4530	(1.817)	0	0	0
2018/10/15	R035	01/11/2018			Bond Future	10.0039	92.6277	9.9829	92.7841	(0.210)	0.0000	0.0000	74,680

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
2018/10/15	R035	01/11/2018	8.94	Call	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	0
2018/10/15	R035	01/11/2018	8.94	Put	Bond Future	8,439.8700	8.4399	8,283.4200	8.2834	(1.854)	0	0	0
2018/10/15	R035	01/11/2018	8.93	Put	Bond Future	8,524.6000	8.5246	8,368.1600	8.3682	(1.835)	0	0	0
2018/10/15	R035	01/11/2018	8.92	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2018/10/15	R035	07/02/2019	8.98	Call	Bond Future	138.5400	0.1385	140.0900	0.1401	1.119	0	0	0
2018/10/15	R035	07/02/2019			Bond Future	10.0994	94.4082	10.0775	94.5676	(0.216)	0.0000	0.0000	298
2018/10/15	R035	07/02/2019	8.96	Call	Bond Future	129.6100	0.1296	130.9700	0.1310	1.049	0	0	0
2018/10/15	R035	07/02/2019	8.96	Put	Bond Future	9,042.5700	9.0426	8,884.5300	8.8845	(1.748)	0	0	0
2018/10/15	R035	07/02/2019	8.98	Put	Bond Future	8,884.0500	8.8840	8,726.2000	8.7262	(1.777)	0	0	0
2018/10/15	R035	07/02/2019	8.97	Call	Bond Future	134.0100	0.1340	135.4700	0.1355	1.089	0	0	0
2018/10/15	R035	07/02/2019	8.97	Put	Bond Future	8,963.1900	8.9632	8,805.2500	8.8052	(1.762)	0	0	0
2018/10/15	R035	02/05/2019	9.74	Put	Bond Future	5,120.5700	5.1206	4,994.9200	4.9949	(2.454)	0	0	0
2018/10/15	R035	02/05/2019			Bond Future	10.1775	91.4794	10.1549	91.6421	(0.222)	0.0000	0.0000	0
2018/10/15	R035	02/05/2019	9.74	Call	Bond Future	1,891.9600	1.8920	1,928.9200	1.9289	1.954	0	0	0
2018/10/15	R035	02/05/2019	9.75	Call	Bond Future	1,920.9300	1.9209	1,958.3800	1.9584	1.950	0	0	0
2018/10/15	R035	02/05/2019	9.75	Put	Bond Future	5,073.8200	5.0738	4,948.6600	4.9487	(2.467)	0	0	0
2018/10/15	R035	02/05/2019	9.73	Call	Bond Future	1,863.2400	1.8632	1,899.7100	1.8997	1.957	0	0	0
2018/10/15	R035	02/05/2019	9.73	Put	Bond Future	5,167.6600	5.1677	5,041.5200	5.0415	(2.441)	0	0	0
2018/10/15	R035	01/08/2019	10.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R035	01/08/2019	10.22	Put	Bond Future	303.7900	0.3038	140.6300	0.1406	(53.708)	0	0	0
2018/10/15	R035	01/08/2019			Bond Future	10.2628	93.1457	10.2398	93.3089	(0.224)	0.0000	0.0000	0
2018/10/15	R035	01/08/2019	10.24	Call	Bond Future	0.0000	0.0000	1.4200	0.0014	100.000	0	0	0
2018/10/15	R035	01/08/2019	10.24	Put	Bond Future	161.7400	0.1617	0.0000	0.0000	(100.000)	0	0	0
2018/10/15	R035	01/08/2019	10.23	Put	Bond Future	232.7200	0.2327	69.5600	0.0696	(70.110)	0	0	0
2018/10/15	R035	01/08/2019	10.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R186	01/11/2018	8.54	Put	Bond Future	4,320.5300	4.3205	4,165.1100	4.1651	(3.597)	0	0	0
2018/10/15	R186	01/11/2018	8.90	Call	Bond Future	104.1700	0.1042	94.9700	0.0950	(8.832)	0	0	0
2018/10/15	R186	01/11/2018	9.14	Call	Bond Future	439.4100	0.4394	442.5600	0.4426	0.717	0	0	0
2018/10/15	R186	01/11/2018	7.96	Put	Bond Future	7,986.3100	7.9863	7,832.1900	7.8322	(1.930)	0	0	0
2018/10/15	R186	01/11/2018			Bond Future	9.2552	110.9371	9.2290	111.0913	(0.283)	0.0000	0.0000	67,821
2018/10/15	R186	01/11/2018	8.53	Call	Bond Future	3.2900	0.0033	2.1100	0.0021	(35.866)	0	0	0
2018/10/15	R186	01/11/2018	8.53	Put	Bond Future	4,382.0800	4.3821	4,226.7800	4.2268	(3.544)	0	0	0
2018/10/15	R186	01/11/2018	8.46	Put	Bond Future	4,815.2600	4.8153	4,660.5300	4.6605	(3.213)	0	0	0
2018/10/15	R186	01/11/2018	8.46	Call	Bond Future	1.4600	0.0015	0.8500	0.0009	(41.781)	0	0	5,000
2018/10/15	R186	01/11/2018	8.54	Call	Bond Future	3.7000	0.0037	2.4000	0.0024	(35.135)	0	0	0
2018/10/15	R186	01/11/2018	8.90	Put	Bond Future	2,220.0300	2.2200	2,056.7100	2.0567	(7.357)	0	0	2,500
2018/10/15	R186	01/11/2018	9.14	Put	Bond Future	1,119.5300	1.1195	968.5600	0.9686	(13.485)	0	0	5,000
2018/10/15	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/15	R186	01/11/2018	8.52	Call	Bond Future	2.9300	0.0029	1.8500	0.0019	(36.860)	0	0	0
2018/10/15	R186	01/11/2018	8.52	Put	Bond Future	4,443.7300	4.4437	4,288.5300	4.2885	(3.493)	0	0	0
2018/10/15	R186	07/02/2019	8.20	Call	Bond Future	91.9800	0.0920	94.7800	0.0948	3.044	0	0	0
2018/10/15	R186	07/02/2019	8.50	Call	Bond Future	249.9000	0.2499	258.5800	0.2586	3.473	0	0	1,000
2018/10/15	R186	07/02/2019	9.10	Put	Bond Future	2,622.2800	2.6223	2,503.8000	2.5038	(4.518)	0	0	1,000
2018/10/15	R186	07/02/2019	8.21	Put	Bond Future	6,903.7100	6.9037	6,749.4800	6.7495	(2.234)	0	0	0
2018/10/15	R186	07/02/2019	9.92	Put	Bond Future	748.7200	0.7487	690.7500	0.6908	(7.743)	0	0	1,170
2018/10/15	R186	07/02/2019			Bond Future	9.3567	107.7650	9.3292	107.9221	(0.294)	0.0000	0.0000	839
2018/10/15	R186	07/02/2019	8.20	Put	Bond Future	6,962.4100	6.9624	6,808.0600	6.8081	(2.217)	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
2018/10/15	R186	07/02/2019	8.50	Put	Bond Future	5,284.1900	5.2842	5,135.7200	5.1357	(2.810)	0	0	0
2018/10/15	R186	07/02/2019	9.10	Call	Bond Future	1,145.4800	1.1455	1,184.1500	1.1842	3.376	0	0	0
2018/10/15	R186	07/02/2019	8.21	Call	Bond Future	95.1100	0.0951	98.0300	0.0980	3.070	0	0	0
2018/10/15	R186	07/02/2019	9.92	Call	Bond Future	3,897.3100	3.8973	3,996.4900	3.9965	2.545	0	0	0
2018/10/15	R186	07/02/2019	8.30	Put	Bond Future	6,383.8000	6.3838	6,230.8600	6.2309	(2.396)	0	0	0
2018/10/15	R186	07/02/2019	8.22	Call	Bond Future	98.3300	0.0983	101.3700	0.1014	3.092	0	0	0
2018/10/15	R186	07/02/2019	8.22	Put	Bond Future	6,845.1400	6.8451	6,691.0300	6.6910	(2.251)	0	0	0
2018/10/15	R186	07/02/2019	9.27	Put	Bond Future	2,065.3200	2.0653	1,959.2300	1.9592	(5.137)	0	0	0
2018/10/15	R186	07/02/2019	9.27	Call	Bond Future	1,569.4300	1.5694	1,620.4900	1.6205	3.253	0	0	1,170
2018/10/15	R186	07/02/2019	8.30	Call	Bond Future	129.7500	0.1297	133.9600	0.1340	3.245	0	0	210
2018/10/15	R186	07/02/2019	8.77	Put	Bond Future	3,958.1000	3.9581	3,820.0400	3.8200	(3.488)	0	0	0
2018/10/15	R186	07/02/2019	8.77	Call	Bond Future	543.3300	0.5433	562.4200	0.5624	3.514	0	0	1,170
2018/10/15	R186	07/02/2019	9.90	Call	Bond Future	3,812.3400	3.8123	3,910.2300	3.9102	2.568	0	0	0
2018/10/15	R186	07/02/2019	9.90	Put	Bond Future	773.4300	0.7734	714.1700	0.7142	(7.662)	0	0	1,000
2018/10/15	R186	02/05/2019	10.07	Call	Bond Future	4,580.3700	4.5804	4,679.0000	4.6790	2.153	0	0	0
2018/10/15	R186	02/05/2019	9.01	Put	Bond Future	3,746.5700	3.7466	3,626.3700	3.6264	(3.208)	0	0	0
2018/10/15	R186	02/05/2019	9.02	Call	Bond Future	1,302.0100	1.3020	1,342.7500	1.3428	3.129	0	0	0
2018/10/15	R186	02/05/2019			Bond Future	9.4480	109.5554	9.4191	109.7158	(0.306)	0.0000	0.0000	0
2018/10/15	R186	02/05/2019	9.03	Call	Bond Future	1,323.3300	1.3233	1,364.6000	1.3646	3.119	0	0	0
2018/10/15	R186	02/05/2019	9.03	Put	Bond Future	3,674.7800	3.6748	3,555.6400	3.5556	(3.242)	0	0	0
2018/10/15	R186	02/05/2019	9.30	Call	Bond Future	1,974.9400	1.9749	2,031.3200	2.0313	2.855	0	0	200
2018/10/15	R186	02/05/2019	10.07	Put	Bond Future	1,203.8300	1.2038	1,142.0500	1.1420	(5.132)	0	0	200
2018/10/15	R186	02/05/2019	9.01	Call	Bond Future	1,280.9100	1.2809	1,321.1200	1.3211	3.139	0	0	0
2018/10/15	R186	02/05/2019	9.02	Put	Bond Future	3,710.5500	3.7106	3,590.8800	3.5909	(3.225)	0	0	0
2018/10/15	R186	02/05/2019	9.30	Put	Bond Future	2,799.8800	2.7999	2,695.8500	2.6958	(3.716)	0	0	0
2018/10/15	R186	02/05/2019	8.70	Put	Bond Future	4,976.0900	4.9761	4,840.7400	4.8407	(2.720)	0	0	0
2018/10/15	R186	02/05/2019	8.70	Call	Bond Future	720.0000	0.7200	745.0600	0.7451	3.481	0	0	200
2018/10/15	R186	01/08/2019	9.54	Call	Bond Future	0.0000	0.0000	114.4600	0.1145	100.000	0	0	0
2018/10/15	R186	01/08/2019			Bond Future	9.5485	106.2525	9.5187	106.4129	(0.312)	0.0000	0.0000	0
2018/10/15	R186	01/08/2019	9.52	Call	Bond Future	0.0000	0.0000	6.7800	0.0068	100.000	0	0	0
2018/10/15	R186	01/08/2019	9.52	Put	Bond Future	153.5700	0.1536	0.0000	0.0000	(100.000)	0	0	0
2018/10/15	R186	01/08/2019	9.54	Put	Bond Future	45.8900	0.0459	0.0000	0.0000	(100.000)	0	0	0
2018/10/15	R186	01/08/2019	9.53	Call	Bond Future	0.0000	0.0000	60.6400	0.0606	100.000	0	0	0
2018/10/15	R186	01/08/2019	9.53	Put	Bond Future	99.7100	0.0997	0.0000	0.0000	(100.000)	0	0	0
2018/10/15	R197	01/11/2018			Bond Future	300.5386	300.5386	300.8503	300.8503	0.104	0.0000	0.0000	953
2018/10/15	R197	07/02/2019			Bond Future	299.0420	299.0420	299.3596	299.3596	0.106	0.0000	0.0000	1,400
2018/10/15	R197	02/05/2019			Bond Future	304.0566	304.0566	304.3817	304.3817	0.107	0.0000	0.0000	0
2018/10/15	R197	01/08/2019			Bond Future	302.1015	302.1015	302.4247	302.4247	0.107	0.0000	0.0000	0
2018/10/15	R202	01/11/2018			Bond Future	236.0944	236.0944	235.8546	235.8546	(0.102)	0.0000	0.0000	8,088
2018/10/15	R202	07/02/2019			Bond Future	236.7881	236.7881	236.5436	236.5436	(0.103)	0.0000	0.0000	2,057
2018/10/15	R202	02/05/2019			Bond Future	240.7588	240.7588	240.5120	240.5120	(0.103)	0.0000	0.0000	0
2018/10/15	R202	01/08/2019			Bond Future	241.1799	241.1799	240.9222	240.9222	(0.107)	0.0000	0.0000	0
2018/10/15	R207	01/11/2018	6.76	Put	Bond Future	553.1000	0.5531	506.4800	0.5065	(8.429)	0	0	0
2018/10/15	R207	01/11/2018			Bond Future	7.2505	102.2301	7.2090	102.2767	(0.572)	0.0000	0.0000	18,869
2018/10/15	R207	01/11/2018	6.75	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0

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2018/10/15	R207	01/11/2018	6.75	Put	Bond Future	564.4100		0.5644	517.7900	0.5178	(8.260)	0	0	0
2018/10/15	R207	01/11/2018	6.76	Call	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	0
2018/10/15	R207	01/11/2018	6.74	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2018/10/15	R207	01/11/2018	6.74	Put	Bond Future	575.7300		0.5757	529.1100	0.5291	(8.098)	0	0	0
2018/10/15	R207	07/02/2019	6.52	Call	Bond Future	18.3200		0.0183	21.7100	0.0217	18.504	0	0	0
2018/10/15	R207	07/02/2019	6.51	Put	Bond Future	673.4300		0.6734	629.1700	0.6292	(6.572)	0	0	0
2018/10/15	R207	07/02/2019			Bond Future	7.2525		100.5502	7.1983	100.5978	(0.747)	0.0000	0.0000	62
2018/10/15	R207	07/02/2019	6.53	Call	Bond Future	18.7200		0.0187	22.1900	0.0222	18.536	0	0	0
2018/10/15	R207	07/02/2019	6.53	Put	Bond Future	656.3900		0.6564	612.2900	0.6123	(6.719)	0	0	0
2018/10/15	R207	07/02/2019	6.52	Put	Bond Future	664.8600		0.6649	620.6800	0.6207	(6.645)	0	0	0
2018/10/15	R207	07/02/2019	6.51	Call	Bond Future	18.0200		0.0180	21.3300	0.0213	18.368	0	0	0
2018/10/15	R207	02/05/2019	7.63	Call	Bond Future	327.4300		0.3274	361.8900	0.3619	10.524	0	0	0
2018/10/15	R207	02/05/2019			Bond Future	7.2606		102.2208	7.1870	102.2697	(1.015)	0.0000	0.0000	0
2018/10/15	R207	02/05/2019	7.61	Call	Bond Future	316.8300		0.3168	350.8700	0.3509	10.744	0	0	0
2018/10/15	R207	02/05/2019	7.61	Put	Bond Future	85.3100		0.0853	70.4300	0.0704	(17.442)	0	0	0
2018/10/15	R207	02/05/2019	7.63	Put	Bond Future	82.6800		0.0827	68.2200	0.0682	(17.489)	0	0	0
2018/10/15	R207	02/05/2019	7.62	Call	Bond Future	322.2500		0.3223	356.4900	0.3565	10.625	0	0	0
2018/10/15	R207	02/05/2019	7.62	Put	Bond Future	84.1100		0.0841	69.4300	0.0694	(17.453)	0	0	0
2018/10/15	R207	01/08/2019	7.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R207	01/08/2019	7.33	Call	Bond Future	81.9300		0.0819	129.0400	0.1290	57.500	0	0	0
2018/10/15	R207	01/08/2019			Bond Future	7.1402		100.4419	7.0313	100.4890	(1.526)	0.0000	0.0000	0
2018/10/15	R207	01/08/2019	7.34	Call	Bond Future	86.2500		0.0863	133.3600	0.1334	54.620	0	0	0
2018/10/15	R207	01/08/2019	7.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R207	01/08/2019	7.35	Call	Bond Future	90.5600		0.0906	137.6700	0.1377	52.021	0	0	0
2018/10/15	R207	01/08/2019	7.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R208	01/11/2018	7.11	Put	Bond Future	1,630.0900		1.6301	1,552.6300	1.5526	(4.752)	0	0	0
2018/10/15	R208	01/11/2018			Bond Future	7.8721		98.2660	7.8356	98.3432	(0.464)	0.0000	0.0000	29,067
2018/10/15	R208	01/11/2018	7.11	Call	Bond Future	0.5800		0.0006	0.3900	0.0004	(32.759)	0	0	0
2018/10/15	R208	01/11/2018	7.12	Call	Bond Future	0.6100		0.0006	0.4200	0.0004	(31.148)	0	0	0
2018/10/15	R208	01/11/2018	7.10	Put	Bond Future	1,651.6600		1.6517	1,574.2100	1.5742	(4.689)	0	0	0
2018/10/15	R208	01/11/2018	7.12	Put	Bond Future	1,608.5200		1.6085	1,531.0600	1.5311	(4.816)	0	0	0
2018/10/15	R208	01/11/2018	7.10	Call	Bond Future	0.5400		0.0005	0.3600	0.0004	(33.333)	0	0	0
2018/10/15	R208	07/02/2019	7.07	Call	Bond Future	30.1300		0.0301	33.5200	0.0335	11.251	0	0	0
2018/10/15	R208	07/02/2019	7.08	Put	Bond Future	1,726.3300		1.7263	1,651.0400	1.6510	(4.361)	0	0	0
2018/10/15	R208	07/02/2019	7.06	Put	Bond Future	1,763.8400		1.7638	1,688.3700	1.6884	(4.279)	0	0	0
2018/10/15	R208	07/02/2019			Bond Future	7.9644		100.1548	7.9229	100.2336	(0.521)	0.0000	0.0000	0
2018/10/15	R208	07/02/2019	7.07	Put	Bond Future	1,745.0800		1.7451	1,669.6900	1.6697	(4.320)	0	0	0
2018/10/15	R208	07/02/2019	7.08	Call	Bond Future	30.7600		0.0308	34.2500	0.0342	11.346	0	0	0
2018/10/15	R208	07/02/2019	7.06	Call	Bond Future	29.5000		0.0295	32.8100	0.0328	11.220	0	0	0
2018/10/15	R208	02/05/2019	8.03	Put	Bond Future	596.9600		0.5970	552.6000	0.5526	(7.431)	0	0	0
2018/10/15	R208	02/05/2019	8.02	Call	Bond Future	548.0100		0.5480	583.9400	0.5839	6.556	0	0	0
2018/10/15	R208	02/05/2019			Bond Future	8.0528		98.4193	8.0055	98.4999	(0.587)	0.0000	0.0000	0
2018/10/15	R208	02/05/2019	8.03	Call	Bond Future	558.0200		0.5580	594.3200	0.5943	6.505	0	0	0
2018/10/15	R208	02/05/2019	8.02	Put	Bond Future	604.0100		0.6040	559.2800	0.5593	(7.406)	0	0	0
2018/10/15	R208	02/05/2019	8.04	Call	Bond Future	567.8200		0.5678	604.4800	0.6045	6.456	0	0	0
2018/10/15	R208	02/05/2019	8.04	Put	Bond Future	589.7100		0.5897	545.7100	0.5457	(7.461)	0	0	0
2018/10/15	R208	01/08/2019	8.16	Call	Bond Future	2.1700		0.0022	81.6600	0.0817	3663.134	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
2018/10/15	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R208	01/08/2019			Bond Future	8.1586	100.2120	8.1054	100.2915	(0.651)	0.0000	0.0000	0
2018/10/15	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R208	01/08/2019	8.17	Call	Bond Future	17.1200	0.0171	96.6100	0.0966	464.311	0	0	0
2018/10/15	R208	01/08/2019	8.15	Call	Bond Future	0.0000	0.0000	66.7100	0.0667	100.000	0	0	0
2018/10/15	R208	01/08/2019	8.15	Put	Bond Future	12.7800	0.0128	0.0000	0.0000	(100.000)	0	0	0
2018/10/15	R209	01/11/2018	1,016.00	Call	Bond Future	69,311.2700	69.3113	69,442.5500	69.4426	0.189	0	0	0
2018/10/15	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R209	01/11/2018	9.34	Put	Bond Future	4,115.0000	4.1150	3,979.1800	3.9792	(3.301)	0	0	0
2018/10/15	R209	01/11/2018	9.97	Call	Bond Future	855.8300	0.8558	858.6400	0.8586	0.328	0	0	0
2018/10/15	R209	01/11/2018	9.98	Put	Bond Future	803.4100	0.8034	676.6200	0.6766	(15.781)	0	0	2,000
2018/10/15	R209	01/11/2018	8.98	Call	Bond Future	0.2900	0.0003	0.1200	0.0001	(58.621)	0	0	0
2018/10/15	R209	01/11/2018	10.00	Call	Bond Future	955.4600	0.9555	963.4700	0.9635	0.838	0	0	0
2018/10/15	R209	01/11/2018	9.64	Call	Bond Future	166.2800	0.1663	148.8200	0.1488	(10.500)	0	0	2,000
2018/10/15	R209	01/11/2018	9.47	Call	Bond Future	47.8300	0.0478	38.0100	0.0380	(20.531)	0	0	0
2018/10/15	R209	01/11/2018	9.82	Call	Bond Future	452.8500	0.4528	437.8700	0.4379	(3.308)	0	0	0
2018/10/15	R209	01/11/2018			Bond Future	9.9664	70.1991	9.9455	70.3304	(0.210)	0.0000	0.0000	122,967
2018/10/15	R209	01/11/2018	1,016.01	Call	Bond Future	69,311.2700	69.3113	69,442.5500	69.4426	0.189	0	0	0
2018/10/15	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R209	01/11/2018	8.89	Put	Bond Future	7,267.4400	7.2674	7,136.1000	7.1361	(1.807)	0	0	0
2018/10/15	R209	01/11/2018	8.89	Call	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	2,000
2018/10/15	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R209	01/11/2018	1,015.99	Call	Bond Future	69,311.2600	69.3113	69,442.5400	69.4425	0.189	0	0	0
2018/10/15	R209	01/11/2018	9.34	Call	Bond Future	15.1400	0.0151	10.6000	0.0106	(29.987)	0	0	0
2018/10/15	R209	01/11/2018	9.97	Put	Bond Future	833.5700	0.8336	705.1000	0.7051	(15.412)	0	0	0
2018/10/15	R209	01/11/2018	9.98	Call	Bond Future	888.3300	0.8883	892.8200	0.8928	0.505	0	0	0
2018/10/15	R209	01/11/2018	8.98	Put	Bond Future	6,618.4900	6.6185	6,487.0400	6.4870	(1.986)	0	0	0
2018/10/15	R209	01/11/2018	10.00	Put	Bond Future	745.4900	0.7455	622.2200	0.6222	(16.535)	0	0	5,850
2018/10/15	R209	01/11/2018	9.64	Put	Bond Future	2,259.5300	2.2595	2,110.7900	2.1108	(6.583)	0	0	0
2018/10/15	R209	01/11/2018	9.47	Put	Bond Future	3,268.1500	3.2681	3,127.0500	3.1270	(4.317)	0	0	760
2018/10/15	R209	01/11/2018	9.82	Put	Bond Future	1,380.5600	1.3806	1,234.3000	1.2343	(10.594)	0	0	760
2018/10/15	R209	01/11/2018	9.49	Call	Bond Future	56.0900	0.0561	45.3200	0.0453	(19.201)	0	0	0
2018/10/15	R209	01/11/2018	9.94	Call	Bond Future	762.4600	0.7625	760.5700	0.7606	(0.248)	0	0	0
2018/10/15	R209	01/11/2018	9.94	Put	Bond Future	928.6700	0.9287	795.5000	0.7955	(14.340)	0	0	0
2018/10/15	R209	01/11/2018	10.57	Call	Bond Future	3,687.5800	3.6876	3,797.1900	3.7972	2.972	0	0	0
2018/10/15	R209	01/11/2018	10.57	Put	Bond Future	50.0900	0.0501	28.4200	0.0284	(43.262)	0	0	0
2018/10/15	R209	01/11/2018	9.84	Call	Bond Future	497.3900	0.4974	483.9100	0.4839	(2.710)	0	0	0
2018/10/15	R209	01/11/2018	9.84	Put	Bond Future	1,297.3300	1.2973	1,152.5700	1.1526	(11.158)	0	0	0
2018/10/15	R209	01/11/2018	8.99	Put	Bond Future	6,546.8900	6.5469	6,415.4200	6.4154	(2.008)	0	0	0
2018/10/15	R209	01/11/2018	8.99	Call	Bond Future	0.3300	0.0003	0.1400	0.0001	(57.576)	0	0	760
2018/10/15	R209	01/11/2018	9.49	Put	Bond Future	3,142.4600	3.1425	3,000.4100	3.0004	(4.520)	0	0	0
2018/10/15	R209	07/02/2019	8.97	Put	Bond Future	7,330.0500	7.3300	7,197.8300	7.1978	(1.804)	0	0	0
2018/10/15	R209	07/02/2019	10.20	Put	Bond Future	1,707.0900	1.7071	1,625.1200	1.6251	(4.802)	0	0	4,000
2018/10/15	R209	07/02/2019			Bond Future	10.0489	71.5485	10.0273	71.6823	(0.215)	0.0000	0.0000	340
2018/10/15	R209	07/02/2019	8.96	Call	Bond Future	146.7300	0.1467	148.2800	0.1483	1.056	0	0	0
2018/10/15	R209	07/02/2019	8.96	Put	Bond Future	7,396.9200	7.3969	7,264.6000	7.2646	(1.789)	0	0	0
2018/10/15	R209	07/02/2019	8.97	Call	Bond Future	151.3800	0.1514	153.0300	0.1530	1.090	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
2018/10/15	R209	07/02/2019	10.20	Call	Bond Future	2,632.2700	2.6323	2,684.1700	2.6842	1.972	0	0	0
2018/10/15	R209	07/02/2019	8.95	Call	Bond Future	142.1900	0.1422	143.6500	0.1437	1.027	0	0	0
2018/10/15	R209	07/02/2019	8.95	Put	Bond Future	7,464.0000	7.4640	7,331.5900	7.3316	(1.774)	0	0	0
2018/10/15	R209	07/02/2019	9.54	Put	Bond Future	4,072.4500	4.0725	3,954.1800	3.9542	(2.904)	0	0	0
2018/10/15	R209	07/02/2019	9.54	Call	Bond Future	815.0900	0.8151	830.6900	0.8307	1.914	0	0	4,000
2018/10/15	R209	07/02/2019	9.04	Put	Bond Future	6,871.8400	6.8718	6,740.4000	6.7404	(1.913)	0	0	0
2018/10/15	R209	07/02/2019	9.04	Call	Bond Future	191.1000	0.1911	193.5300	0.1935	1.272	0	0	4,000
2018/10/15	R209	02/05/2019	9.70	Put	Bond Future	4,351.4900	4.3515	4,246.7200	4.2467	(2.408)	0	0	0
2018/10/15	R209	02/05/2019			Bond Future	10.1200	69.5894	10.0977	69.7259	(0.220)	0.0000	0.0000	0
2018/10/15	R209	02/05/2019	9.69	Call	Bond Future	1,687.4300	1.6874	1,718.7100	1.7187	1.854	0	0	0
2018/10/15	R209	02/05/2019	9.69	Put	Bond Future	4,391.5300	4.3915	4,286.3500	4.2863	(2.395)	0	0	0
2018/10/15	R209	02/05/2019	9.70	Call	Bond Future	1,712.0300	1.7120	1,743.7200	1.7437	1.851	0	0	0
2018/10/15	R209	02/05/2019	9.68	Call	Bond Future	1,663.0200	1.6630	1,693.9000	1.6939	1.857	0	0	0
2018/10/15	R209	02/05/2019	9.68	Put	Bond Future	4,431.8500	4.4319	4,326.2700	4.3263	(2.382)	0	0	0
2018/10/15	R209	01/08/2019	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R209	01/08/2019	10.15	Put	Bond Future	279.1000	0.2791	142.0000	0.1420	(49.122)	0	0	0
2018/10/15	R209	01/08/2019			Bond Future	10.1961	70.8569	10.1734	70.9940	(0.222)	0.0000	0.0000	0
2018/10/15	R209	01/08/2019	10.17	Put	Bond Future	157.8100	0.1578	20.7100	0.0207	(86.877)	0	0	0
2018/10/15	R209	01/08/2019	10.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R209	01/08/2019	10.16	Put	Bond Future	218.4200	0.2184	81.3200	0.0813	(62.769)	0	0	0
2018/10/15	R209	01/08/2019	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R210	01/11/2018			Bond Future	185.7947	185.7947	185.8228	185.8228	0.015	0.0000	0.0000	1,976
2018/10/15	R210	07/02/2019			Bond Future	189.4117	189.4117	189.4400	189.4400	0.015	0.0000	0.0000	712
2018/10/15	R210	02/05/2019			Bond Future	190.0331	190.0331	190.0635	190.0635	0.016	0.0000	0.0000	0
2018/10/15	R210	01/08/2019			Bond Future	193.5322	193.5322	193.5580	193.5580	0.013	0.0000	0.0000	0
2018/10/15	R212	01/11/2018			Bond Future	155.5238	155.5238	155.5463	155.5463	0.014	0.0000	0.0000	2,920
2018/10/15	R212	07/02/2019			Bond Future	156.3963	156.3963	156.4191	156.4191	0.015	0.0000	0.0000	1,526
2018/10/15	R212	02/05/2019			Bond Future	159.0189	159.0189	159.0432	159.0432	0.015	0.0000	0.0000	0
2018/10/15	R212	01/08/2019			Bond Future	161.8758	161.8758	161.8964	161.8964	0.013	0.0000	0.0000	0
2018/10/15	R213	01/11/2018	8.65	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2018/10/15	R213	01/11/2018	8.64	Put	Bond Future	7,212.2200	7.2122	7,114.4300	7.1144	(1.356)	0	0	0
2018/10/15	R213	01/11/2018			Bond Future	9.7536	81.7826	9.7376	81.8804	(0.164)	0.0000	0.0000	32,893
2018/10/15	R213	01/11/2018	8.66	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2018/10/15	R213	01/11/2018	8.66	Put	Bond Future	7,075.1700	7.0752	6,977.3700	6.9774	(1.382)	0	0	0
2018/10/15	R213	01/11/2018	8.65	Put	Bond Future	7,143.6600	7.1437	7,045.8700	7.0459	(1.369)	0	0	0
2018/10/15	R213	01/11/2018	8.64	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2018/10/15	R213	07/02/2019	8.68	Call	Bond Future	109.7200	0.1097	108.8700	0.1089	(0.775)	0	0	0
2018/10/15	R213	07/02/2019			Bond Future	9.8472	83.3547	9.8306	83.4543	(0.169)	0.0000	0.0000	1,609
2018/10/15	R213	07/02/2019	8.68	Put	Bond Future	7,540.4700	7.5405	7,439.9700	7.4400	(1.333)	0	0	0
2018/10/15	R213	07/02/2019	8.69	Call	Bond Future	113.3100	0.1133	112.4800	0.1125	(0.733)	0	0	0
2018/10/15	R213	07/02/2019	8.70	Put	Bond Future	7,412.7800	7.4128	7,312.3300	7.3123	(1.355)	0	0	0
2018/10/15	R213	07/02/2019	8.69	Put	Bond Future	7,476.5400	7.4765	7,376.0600	7.3761	(1.344)	0	0	0
2018/10/15	R213	07/02/2019	8.70	Call	Bond Future	117.0000	0.1170	116.2000	0.1162	(0.684)	0	0	0
2018/10/15	R213	02/05/2019	9.49	Call	Bond Future	1,505.7400	1.5057	1,524.5300	1.5245	1.248	0	0	0
2018/10/15	R213	02/05/2019	9.48	Put	Bond Future	4,161.5800	4.1616	4,078.3500	4.0783	(2.000)	0	0	0

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2018/10/15	R213	02/05/2019			Bond Future	9.9239	81.1924	9.9067	81.2942	(0.174)	0.0000	0.0000	0
2018/10/15	R213	02/05/2019	9.50	Call	Bond Future	1,529.3500	1.5294	1,548.4400	1.5484	1.248	0	0	0
2018/10/15	R213	02/05/2019	9.50	Put	Bond Future	4,085.2800	4.0853	4,002.6400	4.0026	(2.023)	0	0	0
2018/10/15	R213	02/05/2019	9.49	Put	Bond Future	4,123.2900	4.1233	4,040.3500	4.0404	(2.012)	0	0	0
2018/10/15	R213	02/05/2019	9.48	Call	Bond Future	1,482.3400	1.4823	1,500.8400	1.5008	1.248	0	0	0
2018/10/15	R213	01/08/2019	9.99	Put	Bond Future	103.7000	0.1037	2.2600	0.0023	(97.821)	0	0	0
2018/10/15	R213	01/08/2019	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R213	01/08/2019			Bond Future	10.0079	82.6714	9.9904	82.7728	(0.175)	0.0000	0.0000	0
2018/10/15	R213	01/08/2019	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R213	01/08/2019	9.98	Put	Bond Future	161.8500	0.1618	60.4100	0.0604	(62.675)	0	0	0
2018/10/15	R213	01/08/2019	10.00	Call	Bond Future	0.0000	0.0000	55.8300	0.0558	100.000	0	0	0
2018/10/15	R213	01/08/2019	10.00	Put	Bond Future	45.6100	0.0456	0.0000	0.0000	(100.000)	0	0	0
2018/10/15	R214	01/11/2018	8.99	Put	Bond Future	8,158.7700	8.1588	8,023.2200	8.0232	(1.661)	0	0	0
2018/10/15	R214	01/11/2018	8.98	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/10/15	R214	01/11/2018			Bond Future	10.1420	69.2226	10.1211	69.3581	(0.206)	0.0000	0.0000	24,893
2018/10/15	R214	01/11/2018	8.99	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/10/15	R214	01/11/2018	8.98	Put	Bond Future	8,236.2800	8.2363	8,100.7300	8.1007	(1.646)	0	0	0
2018/10/15	R214	01/11/2018	9.00	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2018/10/15	R214	01/11/2018	9.00	Put	Bond Future	8,081.3800	8.0814	7,945.8200	7.9458	(1.677)	0	0	0
2018/10/15	R214	07/02/2019	9.05	Put	Bond Future	8,344.9100	8.3449	8,207.5300	8.2075	(1.646)	0	0	0
2018/10/15	R214	07/02/2019			Bond Future	10.2275	70.5532	10.2059	70.6914	(0.212)	0.0000	0.0000	3,572
2018/10/15	R214	07/02/2019	9.04	Call	Bond Future	110.1800	0.1102	110.9400	0.1109	0.690	0	0	0
2018/10/15	R214	07/02/2019	9.04	Put	Bond Future	8,417.7800	8.4178	8,280.3300	8.2803	(1.633)	0	0	0
2018/10/15	R214	07/02/2019	9.05	Call	Bond Future	113.9100	0.1139	114.7400	0.1147	0.729	0	0	0
2018/10/15	R214	07/02/2019	9.03	Call	Bond Future	106.5500	0.1065	107.2500	0.1072	0.657	0	0	0
2018/10/15	R214	07/02/2019	9.03	Put	Bond Future	8,490.8700	8.4909	8,353.3600	8.3534	(1.620)	0	0	0
2018/10/15	R214	02/05/2019	9.87	Call	Bond Future	1,785.3100	1.7853	1,817.8000	1.8178	1.820	0	0	0
2018/10/15	R214	02/05/2019	9.85	Call	Bond Future	1,734.6900	1.7347	1,766.3500	1.7663	1.825	0	0	0
2018/10/15	R214	02/05/2019			Bond Future	10.2972	68.4316	10.2748	68.5725	(0.217)	0.0000	0.0000	0
2018/10/15	R214	02/05/2019	9.85	Put	Bond Future	4,650.8400	4.6508	4,541.6000	4.5416	(2.349)	0	0	0
2018/10/15	R214	02/05/2019	9.87	Put	Bond Future	4,566.7300	4.5667	4,458.3200	4.4583	(2.374)	0	0	0
2018/10/15	R214	02/05/2019	9.86	Call	Bond Future	1,760.0000	1.7600	1,792.0700	1.7921	1.822	0	0	0
2018/10/15	R214	02/05/2019	9.86	Put	Bond Future	4,608.7300	4.6087	4,499.9000	4.4999	(2.361)	0	0	0
2018/10/15	R214	01/08/2019	10.34	Put	Bond Future	205.0300	0.2050	63.3700	0.0634	(69.092)	0	0	0
2018/10/15	R214	01/08/2019			Bond Future	10.3729	69.6781	10.3501	69.8197	(0.219)	0.0000	0.0000	0
2018/10/15	R214	01/08/2019	10.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R214	01/08/2019	10.33	Put	Bond Future	267.6300	0.2676	125.9700	0.1260	(52.931)	0	0	0
2018/10/15	R214	01/08/2019	10.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R214	01/08/2019	10.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R214	01/08/2019	10.32	Put	Bond Future	330.3200	0.3303	188.6600	0.1887	(42.886)	0	0	0
2018/10/15	R248	01/11/2018	9.03	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/10/15	R248	01/11/2018			Bond Future	10.1723	88.3749	10.1513	88.5472	(0.206)	0.0000	0.0000	91,180
2018/10/15	R248	01/11/2018	9.01	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/10/15	R248	01/11/2018	9.01	Put	Bond Future	10,554.4200	10.5544	10,382.0200	10.3820	(1.633)	0	0	0
2018/10/15	R248	01/11/2018	9.03	Put	Bond Future	10,354.2200	10.3542	10,181.8100	10.1818	(1.665)	0	0	0
2018/10/15	R248	01/11/2018	9.02	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0

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2018/10/15	R248	01/11/2018	9.02	Put	Bond Future	10,454.2300	10.4542	10,281.8300	10.2818	(1.649)	0	0	0
2018/10/15	R248	07/02/2019	9.06	Put	Bond Future	10,856.5700	10.8566	10,681.6800	10.6817	(1.611)	0	0	0
2018/10/15	R248	07/02/2019			Bond Future	10.2592	90.0736	10.2375	90.2493	(0.212)	0.0000	0.0000	10,093
2018/10/15	R248	07/02/2019	9.06	Call	Bond Future	110.4500	0.1104	111.2500	0.1113	0.724	0	0	0
2018/10/15	R248	07/02/2019	9.05	Put	Bond Future	10,951.9300	10.9519	10,776.9700	10.7770	(1.598)	0	0	0
2018/10/15	R248	07/02/2019	9.07	Call	Bond Future	114.5100	0.1145	115.3800	0.1154	0.760	0	0	0
2018/10/15	R248	07/02/2019	9.07	Put	Bond Future	10,761.5100	10.7615	10,586.6900	10.5867	(1.624)	0	0	0
2018/10/15	R248	07/02/2019	9.05	Call	Bond Future	106.5200	0.1065	107.2500	0.1072	0.685	0	0	0
2018/10/15	R248	02/05/2019	9.90	Put	Bond Future	5,750.6700	5.7507	5,612.7700	5.6128	(2.398)	0	0	0
2018/10/15	R248	02/05/2019			Bond Future	10.3299	87.1362	10.3075	87.3153	(0.217)	0.0000	0.0000	0
2018/10/15	R248	02/05/2019	9.90	Call	Bond Future	2,193.2400	2.1932	2,234.4000	2.2344	1.877	0	0	0
2018/10/15	R248	02/05/2019	9.91	Call	Bond Future	2,225.4800	2.2255	2,267.1800	2.2672	1.874	0	0	0
2018/10/15	R248	02/05/2019	9.89	Put	Bond Future	5,804.5100	5.8045	5,666.0700	5.6661	(2.385)	0	0	0
2018/10/15	R248	02/05/2019	9.91	Put	Bond Future	5,697.2300	5.6972	5,559.8700	5.5599	(2.411)	0	0	0
2018/10/15	R248	02/05/2019	9.89	Call	Bond Future	2,161.2500	2.1613	2,201.8700	2.2019	1.879	0	0	0
2018/10/15	R248	01/08/2019	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R248	01/08/2019	10.34	Put	Bond Future	530.1000	0.5301	350.0900	0.3501	(33.958)	0	0	0
2018/10/15	R248	01/08/2019			Bond Future	10.4070	88.7234	10.3841	88.9034	(0.219)	0.0000	0.0000	0
2018/10/15	R248	01/08/2019	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/15	R248	01/08/2019	10.36	Put	Bond Future	371.1600	0.3712	191.1500	0.1911	(48.499)	0	0	0
2018/10/15	R248	01/08/2019	10.35	Put	Bond Future	450.5700	0.4506	270.5600	0.2706	(39.952)	0	0	0
2018/10/15	R248	01/08/2019	10.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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