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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/10/2018 TO 18/10/2018

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
2018/10/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	2025	01/11/2018			Bond Future	132.8367	132.8367	132.8184	132.8184	(0.014)	0.0000	0.0000	529
2018/10/18	2025	07/02/2019			Bond Future	134.0099	134.0099	133.9906	133.9906	(0.014)	0.0000	0.0000	0
2018/10/18	2025	02/05/2019			Bond Future	136.2568	136.2568	136.2381	136.2381	(0.014)	0.0000	0.0000	0
2018/10/18	2025	01/08/2019			Bond Future	138.7134	138.7134	138.6930	138.6930	(0.015)	0.0000	0.0000	0
2018/10/18	2029	01/11/2018			Bond Future	100.9211	100.9211	100.8427	100.8427	(0.078)	0.0000	0.0000	1,568
2018/10/18	2029	07/02/2019			Bond Future	102.8870	102.8870	102.8066	102.8066	(0.078)	0.0000	0.0000	1,386
2018/10/18	2029	02/05/2019			Bond Future	103.5396	103.5396	103.4585	103.4585	(0.078)	0.0000	0.0000	0
2018/10/18	2029	01/08/2019			Bond Future	105.4417	105.4417	105.3581	105.3581	(0.079)	0.0000	0.0000	0
2018/10/18	2030	01/11/2018	8.60	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/10/18	2030	01/11/2018	8.58	Put	Bond Future	6,495.7100	6.4957	6,616.8100	6.6168	1.864	0	0	0
2018/10/18	2030	01/11/2018	9.60	Put	Bond Future	614.0100	0.6140	645.0600	0.6451	5.057	0	0	0
2018/10/18	2030	01/11/2018			Bond Future	9.5632	91.4847	9.5824	91.3635	0.201	0.0000	0.0000	49,357
2018/10/18	2030	01/11/2018	8.60	Put	Bond Future	6,357.3700	6.3574	6,478.4600	6.4785	1.905	0	0	0
2018/10/18	2030	01/11/2018	8.58	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/10/18	2030	01/11/2018	8.90	Put	Bond Future	4,316.8900	4.3169	4,436.7100	4.4367	2.776	0	0	0
2018/10/18	2030	01/11/2018	8.90	Call	Bond Future	3.0000	0.0030	1.7100	0.0017	(43.000)	0	0	0
2018/10/18	2030	01/11/2018	8.59	Put	Bond Future	6,426.5100	6.4265	6,547.6000	6.5476	1.884	0	0	0
2018/10/18	2030	01/11/2018	9.60	Call	Bond Future	845.4600	0.8455	755.4000	0.7554	(10.652)	0	0	0
2018/10/18	2030	01/11/2018	8.59	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/10/18	2030	07/02/2019	8.62	Call	Bond Future	149.5800	0.1496	137.6600	0.1377	(7.969)	0	0	0
2018/10/18	2030	07/02/2019	10.20	Put	Bond Future	826.1100	0.8261	850.2800	0.8503	2.926	0	0	4,000
2018/10/18	2030	07/02/2019			Bond Future	9.6515	89.2344	9.6715	89.1106	0.208	0.0000	0.0000	5,954
2018/10/18	2030	07/02/2019	9.68	Put	Bond Future	1,898.4600	1.8985	1,949.0300	1.9490	2.664	0	0	0
2018/10/18	2030	07/02/2019	9.68	Call	Bond Future	2,074.2100	2.0742	2,001.0500	2.0010	(3.527)	0	0	4,000
2018/10/18	2030	07/02/2019	9.18	Put	Bond Future	3,746.2000	3.7462	3,829.6600	3.8297	2.228	0	0	0
2018/10/18	2030	07/02/2019	9.18	Call	Bond Future	771.5400	0.7715	731.2700	0.7313	(5.219)	0	0	4,000
2018/10/18	2030	07/02/2019	8.62	Put	Bond Future	6,833.1800	6.8332	6,944.9900	6.9450	1.636	0	0	0
2018/10/18	2030	07/02/2019	8.63	Call	Bond Future	154.3800	0.1544	142.1500	0.1421	(7.922)	0	0	0
2018/10/18	2030	07/02/2019	8.90	Call	Bond Future	357.6700	0.3577	334.2300	0.3342	(6.554)	0	0	1,920
2018/10/18	2030	07/02/2019	10.20	Call	Bond Future	4,125.7600	4.1258	4,026.2000	4.0262	(2.413)	0	0	0
2018/10/18	2030	07/02/2019	8.63	Put	Bond Future	6,770.0200	6.7700	6,881.5200	6.8815	1.647	0	0	0
2018/10/18	2030	07/02/2019	8.64	Call	Bond Future	159.3000	0.1593	146.7600	0.1468	(7.872)	0	0	0
2018/10/18	2030	07/02/2019	8.64	Put	Bond Future	6,707.0300	6.7070	6,818.2200	6.8182	1.658	0	0	0
2018/10/18	2030	07/02/2019	9.60	Put	Bond Future	2,138.6300	2.1386	2,194.2000	2.1942	2.598	0	0	0
2018/10/18	2030	07/02/2019	9.60	Call	Bond Future	1,820.1800	1.8202	1,752.0200	1.7520	(3.745)	0	0	1,920
2018/10/18	2030	07/02/2019	8.90	Put	Bond Future	5,162.3000	5.1623	5,262.5900	5.2626	1.943	0	0	0
2018/10/18	2030	07/02/2019	9.40	Put	Bond Future	2,829.5400	2.8295	2,898.2600	2.8983	2.429	0	0	0
2018/10/18	2030	07/02/2019	9.40	Call	Bond Future	1,259.2800	1.2593	1,204.2700	1.2043	(4.368)	0	0	0
2018/10/18	2030	07/02/2019	8.70	Put	Bond Future	6,333.3500	6.3334	6,442.5400	6.4425	1.724	0	0	0
2018/10/18	2030	07/02/2019	8.70	Call	Bond Future	191.6800	0.1917	177.1400	0.1771	(7.586)	0	0	0

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2018/10/18	2030	02/05/2019	9.41	Call	Bond Future	1,735.4200	1.7354	1,680.1500	1.6801	(3.185)	0	0	0
2018/10/18	2030	02/05/2019			Bond Future	9.7322	90.7167	9.7529	90.5914	0.213	0.0000	0.0000	0
2018/10/18	2030	02/05/2019	9.39	Call	Bond Future	1,684.3400	1.6843	1,630.0700	1.6301	(3.222)	0	0	0
2018/10/18	2030	02/05/2019	9.39	Put	Bond Future	3,791.0900	3.7911	3,862.1500	3.8621	1.874	0	0	0
2018/10/18	2030	02/05/2019	9.41	Put	Bond Future	3,717.2000	3.7172	3,787.2600	3.7873	1.885	0	0	0
2018/10/18	2030	02/05/2019	9.40	Call	Bond Future	1,709.7700	1.7098	1,655.0000	1.6550	(3.203)	0	0	0
2018/10/18	2030	02/05/2019	9.40	Put	Bond Future	3,754.0100	3.7540	3,824.5700	3.8246	1.880	0	0	0
2018/10/18	2030	01/08/2019	9.91	Put	Bond Future	3,113.8200	3.1138	3,167.2500	3.1673	1.716	0	0	0
2018/10/18	2030	01/08/2019			Bond Future	9.8228	88.3611	9.8446	88.2322	0.221	0.0000	0.0000	0
2018/10/18	2030	01/08/2019	9.91	Call	Bond Future	3,629.3600	3.6294	3,553.8700	3.5539	(2.080)	0	0	0
2018/10/18	2030	01/08/2019	9.92	Call	Bond Future	3,662.6100	3.6626	3,586.7600	3.5868	(2.071)	0	0	0
2018/10/18	2030	01/08/2019	9.90	Put	Bond Future	3,139.6300	3.1396	3,193.4200	3.1934	1.713	0	0	0
2018/10/18	2030	01/08/2019	9.92	Put	Bond Future	3,088.2000	3.0882	3,141.2700	3.1413	1.718	0	0	0
2018/10/18	2030	01/08/2019	9.90	Call	Bond Future	3,596.2400	3.5962	3,521.1100	3.5211	(2.089)	0	0	0
2018/10/18	2032	01/11/2018	8.77	Put	Bond Future	7,095.7400	7.0957	7,260.2400	7.2602	2.318	0	0	0
2018/10/18	2032	01/11/2018			Bond Future	9.7586	89.6767	9.7828	89.5122	0.248	0.0000	0.0000	38,628
2018/10/18	2032	01/11/2018	8.76	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/10/18	2032	01/11/2018	8.76	Put	Bond Future	7,171.5000	7.1715	7,336.0100	7.3360	2.294	0	0	0
2018/10/18	2032	01/11/2018	8.77	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/10/18	2032	01/11/2018	8.75	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/10/18	2032	01/11/2018	8.75	Put	Bond Future	7,247.3500	7.2474	7,411.8600	7.4119	2.270	0	0	0
2018/10/18	2032	07/02/2019	8.81	Call	Bond Future	153.0900	0.1531	138.3900	0.1384	(9.602)	0	0	0
2018/10/18	2032	07/02/2019	8.80	Put	Bond Future	7,557.3200	7.5573	7,711.0400	7.7110	2.034	0	0	0
2018/10/18	2032	07/02/2019			Bond Future	9.8489	91.4012	9.8741	91.2332	0.256	0.0000	0.0000	4,456
2018/10/18	2032	07/02/2019	8.82	Call	Bond Future	158.1100	0.1581	143.0200	0.1430	(9.544)	0	0	0
2018/10/18	2032	07/02/2019	8.82	Put	Bond Future	7,417.9800	7.4180	7,570.9300	7.5709	2.062	0	0	0
2018/10/18	2032	07/02/2019	8.81	Put	Bond Future	7,487.5400	7.4875	7,640.8800	7.6409	2.048	0	0	0
2018/10/18	2032	07/02/2019	8.80	Call	Bond Future	148.2100	0.1482	133.8900	0.1339	(9.662)	0	0	0
2018/10/18	2032	02/05/2019	9.62	Put	Bond Future	4,002.6200	4.0026	4,098.1900	4.0982	2.388	0	0	0
2018/10/18	2032	02/05/2019	9.61	Call	Bond Future	1,923.2100	1.9232	1,849.1500	1.8491	(3.851)	0	0	0
2018/10/18	2032	02/05/2019			Bond Future	9.9273	88.7644	9.9532	88.5941	0.262	0.0000	0.0000	0
2018/10/18	2032	02/05/2019	9.62	Call	Bond Future	1,951.3800	1.9514	1,876.6600	1.8767	(3.829)	0	0	0
2018/10/18	2032	02/05/2019	9.61	Put	Bond Future	4,042.3400	4.0423	4,138.5700	4.1386	2.381	0	0	0
2018/10/18	2032	02/05/2019	9.63	Call	Bond Future	1,979.7800	1.9798	1,904.3900	1.9044	(3.808)	0	0	0
2018/10/18	2032	02/05/2019	9.63	Put	Bond Future	3,963.2100	3.9632	4,058.1100	4.0581	2.395	0	0	0
2018/10/18	2032	01/08/2019	10.10	Call	Bond Future	4,072.5200	4.0725	3,971.4700	3.9715	(2.481)	0	0	0
2018/10/18	2032	01/08/2019	10.11	Put	Bond Future	3,478.8200	3.4788	3,551.9700	3.5520	2.103	0	0	0
2018/10/18	2032	01/08/2019			Bond Future	10.0122	90.3780	10.0393	90.2033	0.271	0.0000	0.0000	0
2018/10/18	2032	01/08/2019	10.10	Put	Bond Future	3,507.9900	3.5080	3,581.6100	3.5816	2.099	0	0	0
2018/10/18	2032	01/08/2019	10.11	Call	Bond Future	4,107.3000	4.1073	4,005.7800	4.0058	(2.472)	0	0	0
2018/10/18	2032	01/08/2019	10.09	Call	Bond Future	4,037.8800	4.0379	3,937.3000	3.9373	(2.491)	0	0	0
2018/10/18	2032	01/08/2019	10.09	Put	Bond Future	3,537.3700	3.5374	3,611.4600	3.6115	2.094	0	0	0
2018/10/18	2033	01/11/2018			Bond Future	103.0658	103.0658	103.0820	103.0820	0.016	0.0000	0.0000	6,373
2018/10/18	2033	07/02/2019			Bond Future	105.0736	105.0736	105.0895	105.0895	0.015	0.0000	0.0000	0
2018/10/18	2033	02/05/2019			Bond Future	105.6906	105.6906	105.7077	105.7077	0.016	0.0000	0.0000	0
2018/10/18	2033	01/08/2019			Bond Future	107.6324	107.6324	107.6485	107.6485	0.015	0.0000	0.0000	0

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2018/10/18	2037	01/11/2018	9.03	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2018/10/18	2037	01/11/2018			Bond Future	9.9929	89.8228	10.0121	89.6784	0.193	0.0000	0.0000	52,999
2018/10/18	2037	01/11/2018	9.01	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/10/18	2037	01/11/2018	9.01	Put	Bond Future	7,892.0500	7.8921	8,036.4300	8.0364	1.829	0	0	0
2018/10/18	2037	01/11/2018	9.03	Put	Bond Future	7,720.8700	7.7209	7,865.2400	7.8652	1.870	0	0	0
2018/10/18	2037	01/11/2018	9.02	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2018/10/18	2037	01/11/2018	9.02	Put	Bond Future	7,806.4000	7.8064	7,950.7800	7.9508	1.850	0	0	0
2018/10/18	2037	07/02/2019	9.06	Put	Bond Future	8,255.7900	8.2558	8,388.2600	8.3883	1.605	0	0	0
2018/10/18	2037	07/02/2019	9.05	Call	Bond Future	185.7700	0.1858	171.1700	0.1712	(7.859)	0	0	0
2018/10/18	2037	07/02/2019			Bond Future	10.0785	87.2900	10.0985	87.1425	0.198	0.0000	0.0000	11,591
2018/10/18	2037	07/02/2019	9.06	Call	Bond Future	192.9200	0.1929	177.8800	0.1779	(7.796)	0	0	0
2018/10/18	2037	07/02/2019	9.05	Put	Bond Future	8,333.3500	8.3334	8,466.2600	8.4663	1.595	0	0	0
2018/10/18	2037	07/02/2019	9.07	Call	Bond Future	200.3500	0.2004	184.8600	0.1849	(7.731)	0	0	0
2018/10/18	2037	07/02/2019	9.07	Put	Bond Future	8,178.6300	8.1786	8,310.6500	8.3107	1.614	0	0	0
2018/10/18	2037	02/05/2019	9.81	Put	Bond Future	4,653.0000	4.6530	4,736.9400	4.7369	1.804	0	0	0
2018/10/18	2037	02/05/2019			Bond Future	10.1555	88.7400	10.1760	88.5905	0.202	0.0000	0.0000	0
2018/10/18	2037	02/05/2019	9.80	Call	Bond Future	2,044.0200	2.0440	1,979.0400	1.9790	(3.179)	0	0	0
2018/10/18	2037	02/05/2019	9.80	Put	Bond Future	4,698.7200	4.6987	4,783.2700	4.7833	1.799	0	0	0
2018/10/18	2037	02/05/2019	9.81	Call	Bond Future	2,074.6700	2.0747	2,009.0800	2.0091	(3.161)	0	0	0
2018/10/18	2037	02/05/2019	9.79	Call	Bond Future	2,013.8800	2.0139	1,949.4900	1.9495	(3.197)	0	0	0
2018/10/18	2037	02/05/2019	9.79	Put	Bond Future	4,745.0500	4.7450	4,830.1900	4.8302	1.794	0	0	0
2018/10/18	2037	01/08/2019	10.31	Call	Bond Future	4,496.0600	4.4961	4,405.8000	4.4058	(2.008)	0	0	0
2018/10/18	2037	01/08/2019			Bond Future	10.2413	86.0982	10.2627	85.9447	0.209	0.0000	0.0000	0
2018/10/18	2037	01/08/2019	10.29	Call	Bond Future	4,420.5800	4.4206	4,331.1500	4.3312	(2.023)	0	0	0
2018/10/18	2037	01/08/2019	10.29	Put	Bond Future	4,072.0100	4.0720	4,136.0400	4.1360	1.572	0	0	0
2018/10/18	2037	01/08/2019	10.31	Put	Bond Future	4,004.8900	4.0049	4,068.0900	4.0681	1.578	0	0	0
2018/10/18	2037	01/08/2019	10.30	Call	Bond Future	4,458.2500	4.4582	4,368.4000	4.3684	(2.015)	0	0	0
2018/10/18	2037	01/08/2019	10.30	Put	Bond Future	4,038.3400	4.0383	4,101.9500	4.1019	1.575	0	0	0
2018/10/18	2038	01/11/2018			Bond Future	122.8061	122.8061	122.8253	122.8253	0.016	0.0000	0.0000	6,394
2018/10/18	2038	07/02/2019			Bond Future	123.6070	123.6070	123.6261	123.6261	0.015	0.0000	0.0000	3,452
2018/10/18	2038	02/05/2019			Bond Future	125.6794	125.6794	125.6996	125.6996	0.016	0.0000	0.0000	0
2018/10/18	2038	01/08/2019			Bond Future	127.9359	127.9359	127.9552	127.9552	0.015	0.0000	0.0000	0
2018/10/18	2040	01/11/2018	9.09	Put	Bond Future	8,410.5400	8.4105	8,645.9100	8.6459	2.799	0	0	0
2018/10/18	2040	01/11/2018	9.80	Call	Bond Future	225.0200	0.2250	167.0800	0.1671	(25.749)	0	0	1,770
2018/10/18	2040	01/11/2018	10.00	Put	Bond Future	1,222.3000	1.2223	1,332.8300	1.3328	9.043	0	0	0
2018/10/18	2040	01/11/2018			Bond Future	10.0628	93.1212	10.0921	92.8858	0.291	0.0000	0.0000	26,546
2018/10/18	2040	01/11/2018	9.08	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/10/18	2040	01/11/2018	9.08	Put	Bond Future	8,503.3500	8.5034	8,738.7300	8.7387	2.768	0	0	0
2018/10/18	2040	01/11/2018	9.20	Put	Bond Future	7,398.6200	7.3986	7,633.8800	7.6339	3.180	0	0	0
2018/10/18	2040	01/11/2018	9.20	Call	Bond Future	0.2300	0.0002	0.0900	0.0001	(60.870)	0	0	3,940
2018/10/18	2040	01/11/2018	9.80	Put	Bond Future	2,381.0000	2.3810	2,558.4600	2.5585	7.453	0	0	0
2018/10/18	2040	01/11/2018	9.60	Put	Bond Future	3,895.3000	3.8953	4,115.1000	4.1151	5.643	0	0	0
2018/10/18	2040	01/11/2018	9.60	Call	Bond Future	42.5400	0.0425	26.9400	0.0269	(36.671)	0	0	0
2018/10/18	2040	01/11/2018	9.09	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2018/10/18	2040	01/11/2018	9.10	Put	Bond Future	8,317.8600	8.3179	8,553.2300	8.5532	2.830	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
2018/10/18	2040	01/11/2018	10.00	Call	Bond Future	714.7300	0.7147	589.8600	0.5899	(17.471)	0	0	3,940
2018/10/18	2040	01/11/2018	9.07	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/10/18	2040	01/11/2018	9.07	Put	Bond Future	8,596.3200	8.5963	8,831.7000	8.8317	2.738	0	0	0
2018/10/18	2040	01/11/2018	9.10	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	2,950
2018/10/18	2040	01/11/2018	8.50	Put	Bond Future	14,130.1900	14.1302	14,365.5900	14.3656	1.666	0	0	0
2018/10/18	2040	01/11/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/18	2040	07/02/2019	9.13	Call	Bond Future	194.8500	0.1948	173.4900	0.1735	(10.962)	0	0	0
2018/10/18	2040	07/02/2019	9.11	Put	Bond Future	9,052.5500	9.0525	9,272.5300	9.2725	2.430	0	0	0
2018/10/18	2040	07/02/2019			Bond Future	10.1477	90.4012	10.1780	90.1610	0.299	0.0000	0.0000	2,384
2018/10/18	2040	07/02/2019	9.13	Put	Bond Future	8,880.9800	8.8810	9,099.8400	9.0998	2.464	0	0	0
2018/10/18	2040	07/02/2019	9.11	Call	Bond Future	182.5400	0.1825	162.3000	0.1623	(11.088)	0	0	0
2018/10/18	2040	07/02/2019	9.12	Put	Bond Future	8,966.6200	8.9666	9,186.0400	9.1860	2.447	0	0	0
2018/10/18	2040	07/02/2019	9.12	Call	Bond Future	188.6200	0.1886	167.8200	0.1678	(11.027)	0	0	0
2018/10/18	2040	02/05/2019	9.89	Call	Bond Future	2,278.2500	2.2782	2,174.6800	2.1747	(4.546)	0	0	0
2018/10/18	2040	02/05/2019	9.88	Put	Bond Future	5,000.9600	5.0010	5,142.0900	5.1421	2.822	0	0	0
2018/10/18	2040	02/05/2019			Bond Future	10.2238	91.9029	10.2550	91.6591	0.305	0.0000	0.0000	0
2018/10/18	2040	02/05/2019	9.90	Call	Bond Future	2,311.6400	2.3116	2,207.1300	2.2071	(4.521)	0	0	0
2018/10/18	2040	02/05/2019	9.90	Put	Bond Future	4,903.4600	4.9035	5,042.7100	5.0427	2.840	0	0	0
2018/10/18	2040	02/05/2019	9.89	Put	Bond Future	4,952.0200	4.9520	5,092.2100	5.0922	2.831	0	0	0
2018/10/18	2040	02/05/2019	9.88	Call	Bond Future	2,245.1200	2.2451	2,142.4900	2.1425	(4.571)	0	0	0
2018/10/18	2040	01/08/2019	10.37	Put	Bond Future	4,333.1100	4.3331	4,440.5200	4.4405	2.479	0	0	0
2018/10/18	2040	01/08/2019	10.36	Call	Bond Future	4,763.5200	4.7635	4,622.1600	4.6222	(2.968)	0	0	0
2018/10/18	2040	01/08/2019			Bond Future	10.3087	89.0682	10.3411	88.8187	0.315	0.0000	0.0000	0
2018/10/18	2040	01/08/2019	10.37	Call	Bond Future	4,803.7600	4.8038	4,661.7300	4.6617	(2.957)	0	0	0
2018/10/18	2040	01/08/2019	10.36	Put	Bond Future	4,369.3200	4.3693	4,477.4000	4.4774	2.474	0	0	0
2018/10/18	2040	01/08/2019	10.38	Call	Bond Future	4,844.4500	4.8444	4,701.7500	4.7018	(2.946)	0	0	0
2018/10/18	2040	01/08/2019	10.38	Put	Bond Future	4,297.4700	4.2975	4,404.2100	4.4042	2.484	0	0	0
2018/10/18	2044	01/11/2018	9.12	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2018/10/18	2044	01/11/2018			Bond Future	10.0923	90.1116	10.1116	89.9549	0.191	0.0000	0.0000	33,488
2018/10/18	2044	01/11/2018	9.12	Put	Bond Future	8,564.7400	8.5647	8,721.4000	8.7214	1.829	0	0	0
2018/10/18	2044	01/11/2018	9.13	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2018/10/18	2044	01/11/2018	9.14	Put	Bond Future	8,374.7100	8.3747	8,531.3700	8.5314	1.871	0	0	0
2018/10/18	2044	01/11/2018	9.13	Put	Bond Future	8,469.6400	8.4696	8,626.3100	8.6263	1.850	0	0	0
2018/10/18	2044	01/11/2018	9.14	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2018/10/18	2044	07/02/2019	9.18	Put	Bond Future	8,849.1900	8.8492	8,992.7400	8.9927	1.622	0	0	0
2018/10/18	2044	07/02/2019			Bond Future	10.1743	87.4591	10.1943	87.2990	0.196	0.0000	0.0000	6,535
2018/10/18	2044	07/02/2019	9.17	Call	Bond Future	203.4200	0.2034	187.3600	0.1874	(7.895)	0	0	0
2018/10/18	2044	07/02/2019	9.17	Put	Bond Future	8,936.5300	8.9365	9,080.5200	9.0805	1.611	0	0	0
2018/10/18	2044	07/02/2019	9.18	Call	Bond Future	210.1400	0.2101	193.6400	0.1936	(7.852)	0	0	0
2018/10/18	2044	07/02/2019	9.16	Call	Bond Future	196.8900	0.1969	181.2400	0.1812	(7.949)	0	0	0
2018/10/18	2044	07/02/2019	9.16	Put	Bond Future	9,024.2100	9.0242	9,168.6100	9.1686	1.600	0	0	0
2018/10/18	2044	02/05/2019	9.90	Call	Bond Future	2,270.1600	2.2702	2,198.7000	2.1987	(3.148)	0	0	0
2018/10/18	2044	02/05/2019			Bond Future	10.2477	88.9119	10.2682	88.7496	0.200	0.0000	0.0000	0
2018/10/18	2044	02/05/2019	9.90	Put	Bond Future	5,100.5600	5.1006	5,191.3900	5.1914	1.781	0	0	0
2018/10/18	2044	02/05/2019	9.91	Call	Bond Future	2,303.7900	2.3038	2,231.6800	2.2317	(3.130)	0	0	0
2018/10/18	2044	02/05/2019	9.92	Put	Bond Future	5,000.8200	5.0008	5,090.3600	5.0904	1.791	0	0	0
2018/10/18	2044	02/05/2019	9.91	Put	Bond Future	5,050.6200	5.0506	5,140.8000	5.1408	1.786	0	0	0

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2018/10/18	2044	02/05/2019	9.92	Call	Bond Future	2,337.4200	2.3374	2,264.6700	2.2647	(3.112)	0	0	0
2018/10/18	2044	01/08/2019	10.40	Put	Bond Future	4,287.4100	4.2874	4,355.6500	4.3556	1.592	0	0	0
2018/10/18	2044	01/08/2019			Bond Future	10.3293	86.1480	10.3507	85.9815	0.207	0.0000	0.0000	0
2018/10/18	2044	01/08/2019	10.39	Call	Bond Future	4,794.9900	4.7950	4,697.2000	4.6972	(2.039)	0	0	0
2018/10/18	2044	01/08/2019	10.39	Put	Bond Future	4,323.6900	4.3237	4,392.3800	4.3924	1.589	0	0	0
2018/10/18	2044	01/08/2019	10.40	Call	Bond Future	4,835.9900	4.8360	4,737.7500	4.7377	(2.031)	0	0	0
2018/10/18	2044	01/08/2019	10.38	Call	Bond Future	4,754.4400	4.7544	4,657.1000	4.6571	(2.047)	0	0	0
2018/10/18	2044	01/08/2019	10.38	Put	Bond Future	4,360.5500	4.3606	4,429.6900	4.4297	1.586	0	0	0
2018/10/18	2046	01/11/2018			Bond Future	116.8658	116.8658	116.8841	116.8841	0.016	0.0000	0.0000	3,383
2018/10/18	2046	07/02/2019			Bond Future	119.1423	119.1423	119.1605	119.1605	0.015	0.0000	0.0000	8,699
2018/10/18	2046	02/05/2019			Bond Future	119.4546	119.4546	119.4739	119.4739	0.016	0.0000	0.0000	0
2018/10/18	2046	01/08/2019			Bond Future	121.6491	121.6491	121.6675	121.6675	0.015	0.0000	0.0000	0
2018/10/18	2050	01/11/2018			Bond Future	122.7279	122.7279	122.7471	122.7471	0.016	0.0000	0.0000	4,841
2018/10/18	2050	07/02/2019			Bond Future	123.3470	123.3470	123.3661	123.3661	0.016	0.0000	0.0000	5,243
2018/10/18	2050	02/05/2019			Bond Future	125.4152	125.4152	125.4355	125.4355	0.016	0.0000	0.0000	0
2018/10/18	2050	01/08/2019			Bond Future	125.9018	125.9018	125.9212	125.9212	0.015	0.0000	0.0000	0
2018/10/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	AL37	01/11/2018			Index Future	590.3820	590.3820	589.7720	589.7720	(0.103)	0.0000	0.0000	0
2018/10/18	AL37	07/02/2019			Index Future	601.7340	601.7340	601.1110	601.1110	(0.104)	0.0000	0.0000	0
2018/10/18	AL37	02/05/2019			Index Future	611.7320	611.7320	611.1010	611.1010	(0.103)	0.0000	0.0000	0
2018/10/18	AL37	01/08/2019			Index Future	622.8550	622.8550	622.2050	622.2050	(0.104)	0.0000	0.0000	0
2018/10/18	AL7T	01/11/2018			Index Future	680.2470	680.2470	679.3640	679.3640	(0.130)	0.0000	0.0000	0
2018/10/18	AL7T	07/02/2019			Index Future	693.3280	693.3280	692.4250	692.4250	(0.130)	0.0000	0.0000	0
2018/10/18	AL7T	02/05/2019			Index Future	704.8470	704.8470	703.9330	703.9330	(0.130)	0.0000	0.0000	0
2018/10/18	AL7T	01/08/2019			Index Future	717.6640	717.6640	716.7230	716.7230	(0.131)	0.0000	0.0000	0
2018/10/18	ALBI	01/11/2018			Index Future	614.4720	614.4720	613.5630	613.5630	(0.148)	0.0000	0.0000	590
2018/10/18	ALBI	07/02/2019			Index Future	626.2880	626.2880	625.3590	625.3590	(0.148)	0.0000	0.0000	513
2018/10/18	ALBI	02/05/2019			Index Future	636.6930	636.6930	635.7530	635.7530	(0.148)	0.0000	0.0000	0
2018/10/18	ALBI	01/08/2019			Index Future	648.2710	648.2710	647.3040	647.3040	(0.149)	0.0000	0.0000	0
2018/10/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	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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2018/10/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C303	28/02/2033			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
2018/10/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/18	ES33	01/11/2018			Bond Future	11.1910	74.6166	11.2147	74.4809	0.212	0.0000	0.0000	9,466
2018/10/18	ES33	07/02/2019			Bond Future	11.3321	76.0514	11.3568	75.9129	0.218	0.0000	0.0000	0
2018/10/18	ES33	02/05/2019			Bond Future	11.4521	73.5255	11.4776	73.3850	0.223	0.0000	0.0000	0
2018/10/18	ES33	01/08/2019			Bond Future	11.5835	74.8621	11.6102	74.7180	0.230	0.0000	0.0000	0
2018/10/18	ES42	01/11/2018			Bond Future	11.4198	76.5924	11.4386	76.4711	0.165	0.0000	0.0000	7,957
2018/10/18	ES42	07/02/2019			Bond Future	11.5531	78.0652	11.5727	77.9414	0.170	0.0000	0.0000	0
2018/10/18	ES42	02/05/2019			Bond Future	11.6721	75.1021	11.6923	74.9766	0.173	0.0000	0.0000	0
2018/10/18	ES42	01/08/2019			Bond Future	11.7994	76.4671	11.8206	76.3382	0.179	0.0000	0.0000	0
2018/10/18	GOVI	01/11/2018	653.50	Put	GOVI	451,300.0000	45.1300	461,080.0000	46.1080	2.167	0	0	0
2018/10/18	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	GOVI	01/11/2018			GOVI	608.3700	608.3700	607.3920	607.3920	(0.161)	0.0000	0.0000	134
2018/10/18	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	GOVI	01/11/2018	653.49	Put	GOVI	451,200.0000	45.1200	460,980.0000	46.0980	2.168	0	0	0
2018/10/18	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	GOVI	01/11/2018	653.51	Put	GOVI	451,400.0000	45.1400	461,180.0000	46.1180	2.167	0	0	0
2018/10/18	GOVI	07/02/2019	666.53	Put	GOVI	464,620.0000	46.4620	474,610.0000	47.4610	2.150	0	0	0
2018/10/18	GOVI	07/02/2019			GOVI	620.0680	620.0680	619.0690	619.0690	(0.161)	0.0000	0.0000	328
2018/10/18	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	GOVI	07/02/2019	666.52	Put	GOVI	464,520.0000	46.4520	474,510.0000	47.4510	2.151	0	0	0
2018/10/18	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	GOVI	07/02/2019	666.51	Put	GOVI	464,420.0000	46.4420	474,410.0000	47.4410	2.151	0	0	0
2018/10/18	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	GOVI	02/05/2019	647.88	Put	GOVI	175,100.0000	17.5100	185,220.0000	18.5220	5.780	0	0	0
2018/10/18	GOVI	02/05/2019	647.86	Put	GOVI	174,900.0000	17.4900	185,020.0000	18.5020	5.786	0	0	0
2018/10/18	GOVI	02/05/2019			GOVI	630.3700	630.3700	629.3580	629.3580	(0.161)	0.0000	0.0000	0
2018/10/18	GOVI	02/05/2019	647.87	Put	GOVI	175,000.0000	17.5000	185,120.0000	18.5120	5.783	0	0	0
2018/10/18	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	GOVI	01/08/2019	638.68	Call	GOVI	31,530.0000	3.1530	21,130.0000	2.1130	(32.984)	0	0	0
2018/10/18	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	GOVI	01/08/2019			GOVI	641.8330	641.8330	640.7930	640.7930	(0.162)	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
2018/10/18	GOVI	01/08/2019	638.69	Call	GOVI	31,430.0000	3.1430	21,030.0000	2.1030	(33.089)	0	0	0
2018/10/18	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	GOVI	01/08/2019	638.67	Call	GOVI	31,630.0000	3.1630	21,230.0000	2.1230	(32.880)	0	0	0
2018/10/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/18	IGOV	01/11/2018			Index Future	253.8730	253.8730	253.8480	253.8480	(0.010)	0.0000	0.0000	407
2018/10/18	IGOV	07/02/2019			Index Future	258.8190	258.8190	258.7920	258.7920	(0.010)	0.0000	0.0000	414
2018/10/18	IGOV	02/05/2019			Index Future	263.1580	263.1580	263.1330	263.1330	(0.009)	0.0000	0.0000	0
2018/10/18	IGOV	01/08/2019			Index Future	267.9930	267.9930	267.9650	267.9650	(0.010)	0.0000	0.0000	0
2018/10/18	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/18	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/10/18	IS01	20/06/2019			Interest Rate Swap	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000	0
2018/10/18	IS01	19/09/2019			Interest Rate Swap	100.0100	100.0100	100.0000	100.0000	(0.010)	0.0000	0.0000	0
2018/10/18	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/18	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/10/18	IS02	21/06/2019			Interest Rate Swap	99.7900	99.7900	99.7900	99.7900	0.000	0.0000	0.0000	0
2018/10/18	IS02	20/09/2019			Interest Rate Swap	102.0100	102.0100	102.0000	102.0000	(0.010)	0.0000	0.0000	0
2018/10/18	IS02	20/12/2019			Interest Rate Swap	103.0600	103.0600	103.0700	103.0700	0.010	0.0000	0.0000	0
2018/10/18	IS02	23/03/2020			Interest Rate Swap	99.1900	99.1900	99.2000	99.2000	0.010	0.0000	0.0000	0
2018/10/18	IS02	22/06/2020			Interest Rate Swap	102.8900	102.8900	102.8900	102.8900	0.000	0.0000	0.0000	0
2018/10/18	IS02	21/09/2020			Interest Rate Swap	100.0300	100.0300	100.0300	100.0300	0.000	0.0000	0.0000	0
2018/10/18	IS05	17/12/2020			Interest Rate Swap	96.9800	96.9800	96.9800	96.9800	0.000	0.0000	0.0000	0
2018/10/18	IS05	16/03/2021			Interest Rate Swap	96.2900	96.2900	96.3000	96.3000	0.010	0.0000	0.0000	0
2018/10/18	IS05	15/06/2021			Interest Rate Swap	95.5700	95.5700	95.5900	95.5900	0.021	0.0000	0.0000	0
2018/10/18	IS05	21/09/2021			Interest Rate Swap	95.8300	95.8300	95.8600	95.8600	0.031	0.0000	0.0000	0
2018/10/18	IS05	21/12/2021			Interest Rate Swap	98.1100	98.1100	98.1300	98.1300	0.020	0.0000	0.0000	51
2018/10/18	IS05	15/03/2022			Interest Rate Swap	98.3200	98.3200	98.3500	98.3500	0.031	0.0000	0.0000	0
2018/10/18	IS05	21/06/2022			Interest Rate Swap	99.5900	99.5900	99.6200	99.6200	0.030	0.0000	0.0000	0
2018/10/18	IS05	20/09/2022			Interest Rate Swap	103.5800	103.5800	103.6100	103.6100	0.029	0.0000	0.0000	0
2018/10/18	IS05	20/12/2022			Interest Rate Swap	104.9100	104.9100	104.9400	104.9400	0.029	0.0000	0.0000	0
2018/10/18	IS05	22/03/2023			Interest Rate Swap	98.4100	98.4100	98.4300	98.4300	0.020	0.0000	0.0000	0
2018/10/18	IS05	20/06/2023			Interest Rate Swap	104.5100	104.5100	104.5300	104.5300	0.019	0.0000	0.0000	0
2018/10/18	IS05	19/09/2023			Interest Rate Swap	100.1200	100.1200	100.1400	100.1400	0.020	0.0000	0.0000	0
2018/10/18	IS10	17/12/2025			Interest Rate Swap	97.5400	97.5400	97.5500	97.5500	0.010	0.0000	0.0000	0
2018/10/18	IS10	16/03/2026			Interest Rate Swap	94.6400	94.6400	94.6500	94.6500	0.011	0.0000	0.0000	0
2018/10/18	IS10	15/06/2026			Interest Rate Swap	93.4500	93.4500	93.4800	93.4800	0.032	0.0000	0.0000	0
2018/10/18	IS10	21/09/2026			Interest Rate Swap	95.6500	95.6500	95.6900	95.6900	0.042	0.0000	0.0000	0
2018/10/18	IS10	21/12/2026			Interest Rate Swap	99.4600	99.4600	99.5000	99.5000	0.040	0.0000	0.0000	0
2018/10/18	IS10	15/03/2027			Interest Rate Swap	98.1100	98.1100	98.1600	98.1600	0.051	0.0000	0.0000	0
2018/10/18	IS10	21/06/2027			Interest Rate Swap	100.2300	100.2300	100.2700	100.2700	0.040	0.0000	0.0000	0
2018/10/18	IS10	20/09/2027			Interest Rate Swap	105.6800	105.6800	105.7200	105.7200	0.038	0.0000	0.0000	0
2018/10/18	IS10	20/12/2027			Interest Rate Swap	106.0800	106.0800	106.1300	106.1300	0.047	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
2018/10/18	IS10	22/03/2028			Interest Rate Swap	99.7300	99.7300	99.7800	99.7800	0.050	0.0000	0.0000	0
2018/10/18	IS10	20/06/2028			Interest Rate Swap	106.8600	106.8600	106.9200	106.9200	0.056	0.0000	0.0000	0
2018/10/18	IS10	19/09/2028			Interest Rate Swap	100.5700	100.5700	100.6300	100.6300	0.060	0.0000	0.0000	0
2018/10/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/10/18	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/18	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/18	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/18	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/18	R023	01/11/2018	10.58	Call	Bond Future	6,962.5800	6.9626	6,860.2500	6.8602	(1.470)	0	0	0
2018/10/18	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	R023	01/11/2018			Bond Future	8.4955	98.7688	8.5248	98.6665	0.345	0.0000	0.0000	37,320
2018/10/18	R023	01/11/2018	10.59	Call	Bond Future	6,994.4800	6.9945	6,892.1500	6.8922	(1.463)	0	0	0
2018/10/18	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	R023	01/11/2018	10.57	Call	Bond Future	6,930.6700	6.9307	6,828.3400	6.8283	(1.476)	0	0	0
2018/10/18	R023	07/02/2019	10.59	Call	Bond Future	6,301.7100	6.3017	6,197.7600	6.1978	(1.650)	0	0	0
2018/10/18	R023	07/02/2019			Bond Future	8.6016	100.6680	8.6334	100.5634	0.369	0.0000	0.0000	17,367
2018/10/18	R023	07/02/2019	10.57	Call	Bond Future	6,241.5200	6.2415	6,137.6200	6.1376	(1.665)	0	0	0
2018/10/18	R023	07/02/2019	10.57	Put	Bond Future	8.5400	0.0085	9.2300	0.0092	8.080	0	0	0
2018/10/18	R023	07/02/2019	10.59	Put	Bond Future	7.9600	0.0080	8.6000	0.0086	8.040	0	0	0
2018/10/18	R023	07/02/2019	10.58	Call	Bond Future	6,271.6100	6.2716	6,167.6900	6.1677	(1.657)	0	0	0
2018/10/18	R023	07/02/2019	10.58	Put	Bond Future	8.2400	0.0082	8.9100	0.0089	8.131	0	0	0
2018/10/18	R023	02/05/2019	8.45	Call	Bond Future	836.0800	0.8361	791.1600	0.7912	(5.373)	0	0	0
2018/10/18	R023	02/05/2019	8.44	Put	Bond Future	1,610.2800	1.6103	1,671.6400	1.6716	3.811	0	0	0
2018/10/18	R023	02/05/2019			Bond Future	8.6906	98.4132	8.7244	98.3074	0.389	0.0000	0.0000	0
2018/10/18	R023	02/05/2019	8.46	Call	Bond Future	850.8100	0.8508	805.4300	0.8054	(5.334)	0	0	0
2018/10/18	R023	02/05/2019	8.46	Put	Bond Future	1,576.3700	1.5764	1,636.7900	1.6368	3.833	0	0	0
2018/10/18	R023	02/05/2019	8.45	Put	Bond Future	1,593.2600	1.5933	1,654.1400	1.6541	3.821	0	0	0
2018/10/18	R023	02/05/2019	8.44	Call	Bond Future	821.4800	0.8215	777.0400	0.7770	(5.410)	0	0	0
2018/10/18	R023	01/08/2019	8.95	Call	Bond Future	1,840.9900	1.8410	1,778.3500	1.7784	(3.403)	0	0	0
2018/10/18	R023	01/08/2019			Bond Future	8.7931	100.2024	8.8302	100.0932	0.421	0.0000	0.0000	0
2018/10/18	R023	01/08/2019	8.93	Call	Bond Future	1,803.2600	1.8033	1,741.2500	1.7413	(3.439)	0	0	0
2018/10/18	R023	01/08/2019	8.93	Put	Bond Future	1,400.6500	1.4006	1,447.8300	1.4478	3.368	0	0	0
2018/10/18	R023	01/08/2019	8.95	Put	Bond Future	1,379.7200	1.3797	1,426.2700	1.4263	3.374	0	0	0
2018/10/18	R023	01/08/2019	8.94	Call	Bond Future	1,822.0900	1.8221	1,759.7600	1.7598	(3.421)	0	0	0
2018/10/18	R023	01/08/2019	8.94	Put	Bond Future	1,390.1500	1.3901	1,437.0100	1.4370	3.371	0	0	0
2018/10/18	R035	01/11/2018	8.93	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/10/18	R035	01/11/2018	8.92	Put	Bond Future	7,936.5400	7.9365	8,117.9700	8.1180	2.286	0	0	0
2018/10/18	R035	01/11/2018			Bond Future	9.9138	93.3006	9.9380	93.1191	0.244	0.0000	0.0000	45,626

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
2018/10/18	R035	01/11/2018	8.94	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2018/10/18	R035	01/11/2018	8.94	Put	Bond Future	7,766.9700	7.7670	7,948.3900	7.9484	2.336	0	0	0
2018/10/18	R035	01/11/2018	8.93	Put	Bond Future	7,851.7000	7.8517	8,033.1300	8.0331	2.311	0	0	0
2018/10/18	R035	01/11/2018	8.92	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/10/18	R035	07/02/2019	8.98	Call	Bond Future	175.9600	0.1760	159.2200	0.1592	(9.514)	0	0	0
2018/10/18	R035	07/02/2019			Bond Future	10.0058	95.0947	10.0309	94.9094	0.251	0.0000	0.0000	29,361
2018/10/18	R035	07/02/2019	8.96	Call	Bond Future	164.8700	0.1649	149.0000	0.1490	(9.626)	0	0	0
2018/10/18	R035	07/02/2019	8.96	Put	Bond Future	8,391.3900	8.3914	8,560.8100	8.5608	2.019	0	0	0
2018/10/18	R035	07/02/2019	8.98	Put	Bond Future	8,235.0300	8.2350	8,403.5800	8.4036	2.047	0	0	0
2018/10/18	R035	07/02/2019	8.97	Call	Bond Future	170.3400	0.1703	154.0400	0.1540	(9.569)	0	0	0
2018/10/18	R035	07/02/2019	8.97	Put	Bond Future	8,313.0800	8.3131	8,482.0700	8.4821	2.033	0	0	0
2018/10/18	R035	02/05/2019	9.74	Put	Bond Future	4,649.0500	4.6490	4,756.0400	4.7560	2.301	0	0	0
2018/10/18	R035	02/05/2019			Bond Future	10.0810	92.1771	10.1068	91.9893	0.257	0.0000	0.0000	0
2018/10/18	R035	02/05/2019	9.74	Call	Bond Future	2,118.1000	2.1181	2,037.2400	2.0372	(3.818)	0	0	0
2018/10/18	R035	02/05/2019	9.75	Call	Bond Future	2,148.9500	2.1490	2,067.3700	2.0674	(3.796)	0	0	0
2018/10/18	R035	02/05/2019	9.75	Put	Bond Future	4,604.1800	4.6042	4,710.4500	4.7105	2.308	0	0	0
2018/10/18	R035	02/05/2019	9.73	Call	Bond Future	2,087.4900	2.0875	2,007.3600	2.0074	(3.839)	0	0	0
2018/10/18	R035	02/05/2019	9.73	Put	Bond Future	4,694.2500	4.6943	4,801.9700	4.8020	2.295	0	0	0
2018/10/18	R035	01/08/2019	10.23	Call	Bond Future	4,423.5900	4.4236	4,312.9700	4.3130	(2.501)	0	0	0
2018/10/18	R035	01/08/2019	10.22	Put	Bond Future	3,982.5600	3.9826	4,065.0700	4.0651	2.072	0	0	0
2018/10/18	R035	01/08/2019			Bond Future	10.1635	93.8528	10.1904	93.6602	0.265	0.0000	0.0000	0
2018/10/18	R035	01/08/2019	10.24	Call	Bond Future	4,461.8400	4.4618	4,350.7100	4.3507	(2.491)	0	0	0
2018/10/18	R035	01/08/2019	10.24	Put	Bond Future	3,916.5400	3.9165	3,998.0200	3.9980	2.080	0	0	0
2018/10/18	R035	01/08/2019	10.23	Put	Bond Future	3,949.2700	3.9493	4,031.2600	4.0313	2.076	0	0	0
2018/10/18	R035	01/08/2019	10.22	Call	Bond Future	4,385.8100	4.3858	4,275.7100	4.2757	(2.510)	0	0	0
2018/10/18	R186	01/11/2018	8.54	Put	Bond Future	3,666.7300	3.6667	3,808.5000	3.8085	3.866	0	0	0
2018/10/18	R186	01/11/2018	8.90	Call	Bond Future	145.8700	0.1459	110.1500	0.1102	(24.488)	0	0	0
2018/10/18	R186	01/11/2018	9.14	Call	Bond Future	622.5200	0.6225	532.4500	0.5324	(14.469)	0	0	0
2018/10/18	R186	01/11/2018	7.96	Put	Bond Future	7,332.3400	7.3323	7,475.8700	7.4759	1.957	0	0	0
2018/10/18	R186	01/11/2018			Bond Future	9.1444	111.5911	9.1686	111.4476	0.265	0.0000	0.0000	62,667
2018/10/18	R186	01/11/2018	8.53	Call	Bond Future	3.4000	0.0034	1.8300	0.0018	(46.176)	0	0	0
2018/10/18	R186	01/11/2018	8.53	Put	Bond Future	3,728.2200	3.7282	3,870.1800	3.8702	3.808	0	0	0
2018/10/18	R186	01/11/2018	8.46	Put	Bond Future	4,161.1800	4.1612	4,304.0300	4.3040	3.433	0	0	0
2018/10/18	R186	01/11/2018	8.46	Call	Bond Future	1.3500	0.0014	0.6700	0.0007	(50.370)	0	0	5,000
2018/10/18	R186	01/11/2018	8.54	Call	Bond Future	3.8700	0.0039	2.1100	0.0021	(45.478)	0	0	0
2018/10/18	R186	01/11/2018	8.90	Put	Bond Future	1,607.7600	1.6078	1,715.5700	1.7156	6.706	0	0	2,500
2018/10/18	R186	01/11/2018	9.14	Put	Bond Future	648.6700	0.6487	702.1300	0.7021	8.241	0	0	5,000
2018/10/18	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/18	R186	01/11/2018	8.52	Call	Bond Future	2.9800	0.0030	1.5800	0.0016	(46.980)	0	0	0
2018/10/18	R186	01/11/2018	8.52	Put	Bond Future	3,789.8100	3.7898	3,931.9400	3.9319	3.750	0	0	0
2018/10/18	R186	07/02/2019	8.20	Call	Bond Future	123.1500	0.1231	110.9700	0.1110	(9.890)	0	0	0
2018/10/18	R186	07/02/2019	8.50	Call	Bond Future	323.4700	0.3235	297.4200	0.2974	(8.053)	0	0	1,000
2018/10/18	R186	07/02/2019	9.10	Put	Bond Future	2,192.9500	2.1929	2,269.1500	2.2691	3.475	0	0	1,000
2018/10/18	R186	07/02/2019	8.21	Put	Bond Future	6,268.5000	6.2685	6,402.6500	6.4026	2.140	0	0	0
2018/10/18	R186	07/02/2019	9.92	Put	Bond Future	569.0600	0.5691	593.5000	0.5935	4.295	0	0	1,170
2018/10/18	R186	07/02/2019			Bond Future	9.2401	108.4323	9.2657	108.2856	0.276	0.0000	0.0000	839
2018/10/18	R186	07/02/2019	8.20	Put	Bond Future	6,326.2500	6.3263	6,460.7300	6.4607	2.126	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
2018/10/18	R186	07/02/2019	8.50	Put	Bond Future	4,690.4300	4.6904	4,811.0400	4.8110	2.571	0	0	0
2018/10/18	R186	07/02/2019	9.10	Call	Bond Future	1,383.4800	1.3835	1,313.0200	1.3130	(5.093)	0	0	0
2018/10/18	R186	07/02/2019	8.21	Call	Bond Future	127.2300	0.1272	114.7200	0.1147	(9.833)	0	0	0
2018/10/18	R186	07/02/2019	9.92	Call	Bond Future	4,384.9800	4.3850	4,262.7600	4.2628	(2.787)	0	0	0
2018/10/18	R186	07/02/2019	8.30	Put	Bond Future	5,758.6900	5.7587	5,889.4000	5.8894	2.270	0	0	0
2018/10/18	R186	07/02/2019	8.22	Call	Bond Future	131.4300	0.1314	118.5800	0.1186	(9.777)	0	0	0
2018/10/18	R186	07/02/2019	8.22	Put	Bond Future	6,210.9100	6.2109	6,344.7200	6.3447	2.154	0	0	0
2018/10/18	R186	07/02/2019	9.27	Put	Bond Future	1,691.3400	1.6913	1,754.3200	1.7543	3.724	0	0	0
2018/10/18	R186	07/02/2019	9.27	Call	Bond Future	1,862.7800	1.8628	1,779.1000	1.7791	(4.492)	0	0	1,170
2018/10/18	R186	07/02/2019	8.30	Call	Bond Future	171.9700	0.1720	156.0200	0.1560	(9.275)	0	0	210
2018/10/18	R186	07/02/2019	8.77	Put	Bond Future	3,429.1200	3.4291	3,531.2300	3.5312	2.978	0	0	0
2018/10/18	R186	07/02/2019	8.77	Call	Bond Future	681.6800	0.6817	637.1300	0.6371	(6.535)	0	0	1,170
2018/10/18	R186	07/02/2019	9.90	Call	Bond Future	4,295.3700	4.2954	4,173.9600	4.1740	(2.827)	0	0	0
2018/10/18	R186	07/02/2019	9.90	Put	Bond Future	589.1300	0.5891	614.3800	0.6144	4.286	0	0	1,000
2018/10/18	R186	02/05/2019	10.07	Call	Bond Future	5,114.5600	5.1146	4,999.2800	4.9993	(2.254)	0	0	0
2018/10/18	R186	02/05/2019	9.01	Put	Bond Future	3,332.6800	3.3327	3,418.4100	3.4184	2.572	0	0	0
2018/10/18	R186	02/05/2019	9.02	Call	Bond Future	1,568.6400	1.5686	1,505.2900	1.5053	(4.039)	0	0	0
2018/10/18	R186	02/05/2019			Bond Future	9.3262	110.2336	9.3528	110.0851	0.285	0.0000	0.0000	0
2018/10/18	R186	02/05/2019	9.03	Call	Bond Future	1,592.2700	1.5923	1,528.3200	1.5283	(4.016)	0	0	0
2018/10/18	R186	02/05/2019	9.03	Put	Bond Future	3,265.5100	3.2655	3,350.0500	3.3500	2.589	0	0	0
2018/10/18	R186	02/05/2019	9.30	Call	Bond Future	2,309.1100	2.3091	2,229.4100	2.2294	(3.452)	0	0	200
2018/10/18	R186	02/05/2019	10.07	Put	Bond Future	1,059.8100	1.0598	1,093.0200	1.0930	3.134	0	0	200
2018/10/18	R186	02/05/2019	9.01	Call	Bond Future	1,545.2300	1.5452	1,482.4700	1.4825	(4.062)	0	0	0
2018/10/18	R186	02/05/2019	9.02	Put	Bond Future	3,298.9700	3.2990	3,384.1100	3.3841	2.581	0	0	0
2018/10/18	R186	02/05/2019	9.30	Put	Bond Future	2,455.8400	2.4558	2,524.6300	2.5246	2.801	0	0	0
2018/10/18	R186	02/05/2019	8.70	Put	Bond Future	4,487.7600	4.4878	4,591.8200	4.5918	2.319	0	0	0
2018/10/18	R186	02/05/2019	8.70	Call	Bond Future	909.8800	0.9099	865.4500	0.8655	(4.883)	0	0	200
2018/10/18	R186	01/08/2019	9.54	Call	Bond Future	3,320.4200	3.3204	3,232.1600	3.2322	(2.658)	0	0	0
2018/10/18	R186	01/08/2019			Bond Future	9.4214	106.9392	9.4496	106.7864	0.299	0.0000	0.0000	0
2018/10/18	R186	01/08/2019	9.52	Call	Bond Future	3,256.8200	3.2568	3,169.4400	3.1694	(2.683)	0	0	0
2018/10/18	R186	01/08/2019	9.52	Put	Bond Future	2,723.7500	2.7238	2,789.1000	2.7891	2.399	0	0	0
2018/10/18	R186	01/08/2019	9.54	Put	Bond Future	2,679.6700	2.6797	2,744.1400	2.7441	2.406	0	0	0
2018/10/18	R186	01/08/2019	9.53	Call	Bond Future	3,288.3700	3.2884	3,200.5500	3.2006	(2.671)	0	0	0
2018/10/18	R186	01/08/2019	9.53	Put	Bond Future	2,701.4400	2.7014	2,766.3500	2.7663	2.403	0	0	0
2018/10/18	R197	01/11/2018			Bond Future	301.1663	301.1663	301.3455	301.3455	0.059	0.0000	0.0000	953
2018/10/18	R197	07/02/2019			Bond Future	299.6858	299.6858	299.8669	299.8669	0.060	0.0000	0.0000	1,400
2018/10/18	R197	02/05/2019			Bond Future	304.7104	304.7104	304.8967	304.8967	0.061	0.0000	0.0000	0
2018/10/18	R197	01/08/2019			Bond Future	302.7548	302.7548	302.9414	302.9414	0.062	0.0000	0.0000	0
2018/10/18	R202	01/11/2018			Bond Future	236.2773	236.2773	236.0387	236.0387	(0.101)	0.0000	0.0000	2,238
2018/10/18	R202	07/02/2019			Bond Future	236.9775	236.9775	236.7331	236.7331	(0.103)	0.0000	0.0000	7,907
2018/10/18	R202	02/05/2019			Bond Future	240.9508	240.9508	240.7040	240.7040	(0.102)	0.0000	0.0000	0
2018/10/18	R202	01/08/2019			Bond Future	241.3655	241.3655	241.1115	241.1115	(0.105)	0.0000	0.0000	0
2018/10/18	R207	01/11/2018	6.76	Put	Bond Future	285.4600	0.2855	116.4400	0.1164	(59.210)	0	0	0
2018/10/18	R207	01/11/2018			Bond Future	7.0127	102.4977	6.8582	102.6721	(2.203)	0.0000	0.0000	18,869
2018/10/18	R207	01/11/2018	6.75	Call	Bond Future	0.0300	0.0000	4.0200	0.0040	13300.000	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
2018/10/18	R207	01/11/2018	6.75	Put	Bond Future	296.7700	0.2968	126.3900	0.1264	(57.411)	0	0	0
2018/10/18	R207	01/11/2018	6.76	Call	Bond Future	0.0400	0.0000	5.3900	0.0054	13375.000	0	0	0
2018/10/18	R207	01/11/2018	6.74	Call	Bond Future	0.0200	0.0000	3.1900	0.0032	15850.000	0	0	0
2018/10/18	R207	01/11/2018	6.74	Put	Bond Future	308.0800	0.3081	136.8800	0.1369	(55.570)	0	0	0
2018/10/18	R207	07/02/2019	6.52	Call	Bond Future	16.7800	0.0168	48.5000	0.0485	189.035	0	0	0
2018/10/18	R207	07/02/2019	6.51	Put	Bond Future	397.7900	0.3978	250.9000	0.2509	(36.927)	0	0	0
2018/10/18	R207	07/02/2019			Bond Future	6.9417	100.8238	6.7408	101.0011	(2.893)	0.0000	0.0000	62
2018/10/18	R207	07/02/2019	6.53	Call	Bond Future	17.5800	0.0176	50.4900	0.0505	187.201	0	0	0
2018/10/18	R207	07/02/2019	6.53	Put	Bond Future	381.7100	0.3817	237.2400	0.2372	(37.848)	0	0	0
2018/10/18	R207	07/02/2019	6.52	Put	Bond Future	389.7800	0.3898	244.1200	0.2441	(37.370)	0	0	0
2018/10/18	R207	07/02/2019	6.51	Call	Bond Future	15.9200	0.0159	46.4100	0.0464	191.520	0	0	0
2018/10/18	R207	02/05/2019	7.63	Call	Bond Future	561.7400	0.5617	722.0200	0.7220	28.533	0	0	0
2018/10/18	R207	02/05/2019			Bond Future	6.8431	102.4987	6.5724	102.6796	(3.956)	0.0000	0.0000	0
2018/10/18	R207	02/05/2019	7.61	Call	Bond Future	549.6400	0.5496	709.3200	0.7093	29.052	0	0	0
2018/10/18	R207	02/05/2019	7.61	Put	Bond Future	40.2500	0.0403	19.0500	0.0191	(52.671)	0	0	0
2018/10/18	R207	02/05/2019	7.63	Put	Bond Future	39.1200	0.0391	18.5200	0.0185	(52.658)	0	0	0
2018/10/18	R207	02/05/2019	7.62	Call	Bond Future	555.7800	0.5558	715.7300	0.7157	28.779	0	0	0
2018/10/18	R207	02/05/2019	7.62	Put	Bond Future	39.7700	0.0398	18.8400	0.0188	(52.628)	0	0	0
2018/10/18	R207	01/08/2019	7.34	Put	Bond Future	51.1700	0.0512	23.0900	0.0231	(54.876)	0	0	0
2018/10/18	R207	01/08/2019	7.33	Call	Bond Future	413.0300	0.4130	567.3000	0.5673	37.351	0	0	0
2018/10/18	R207	01/08/2019			Bond Future	6.4957	100.7212	6.0760	100.9039	(6.461)	0.0000	0.0000	0
2018/10/18	R207	01/08/2019	7.34	Call	Bond Future	416.7100	0.4167	571.3100	0.5713	37.100	0	0	0
2018/10/18	R207	01/08/2019	7.33	Put	Bond Future	51.8100	0.0518	23.4000	0.0234	(54.835)	0	0	0
2018/10/18	R207	01/08/2019	7.35	Call	Bond Future	420.3900	0.4204	575.3200	0.5753	36.854	0	0	0
2018/10/18	R207	01/08/2019	7.35	Put	Bond Future	50.5400	0.0505	22.7900	0.0228	(54.907)	0	0	0
2018/10/18	R208	01/11/2018	7.11	Put	Bond Future	1,189.1900	1.1892	1,252.5300	1.2525	5.326	0	0	0
2018/10/18	R208	01/11/2018			Bond Future	7.6644	98.7068	7.6943	98.6432	0.390	0.0000	0.0000	29,067
2018/10/18	R208	01/11/2018	7.11	Call	Bond Future	0.4900	0.0005	0.2100	0.0002	(57.143)	0	0	0
2018/10/18	R208	01/11/2018	7.12	Call	Bond Future	0.5300	0.0005	0.2300	0.0002	(56.604)	0	0	0
2018/10/18	R208	01/11/2018	7.10	Put	Bond Future	1,210.7500	1.2108	1,274.1200	1.2741	5.234	0	0	0
2018/10/18	R208	01/11/2018	7.12	Put	Bond Future	1,167.6300	1.1676	1,230.9500	1.2309	5.423	0	0	0
2018/10/18	R208	01/11/2018	7.10	Call	Bond Future	0.4400	0.0004	0.1900	0.0002	(56.818)	0	0	0
2018/10/18	R208	07/02/2019	7.07	Call	Bond Future	45.1300	0.0451	38.3800	0.0384	(14.957)	0	0	0
2018/10/18	R208	07/02/2019	7.08	Put	Bond Future	1,292.2500	1.2922	1,350.4900	1.3505	4.507	0	0	0
2018/10/18	R208	07/02/2019	7.06	Put	Bond Future	1,328.1300	1.3281	1,386.7500	1.3868	4.414	0	0	0
2018/10/18	R208	07/02/2019			Bond Future	7.7278	100.6048	7.7620	100.5396	0.442	0.0000	0.0000	176
2018/10/18	R208	07/02/2019	7.07	Put	Bond Future	1,310.1200	1.3101	1,368.5500	1.3685	4.460	0	0	0
2018/10/18	R208	07/02/2019	7.08	Call	Bond Future	46.6400	0.0466	39.7000	0.0397	(14.880)	0	0	0
2018/10/18	R208	07/02/2019	7.06	Call	Bond Future	43.7500	0.0438	37.1900	0.0372	(14.994)	0	0	0
2018/10/18	R208	02/05/2019	8.03	Put	Bond Future	412.5700	0.4126	437.0900	0.4371	5.943	0	0	0
2018/10/18	R208	02/05/2019	8.02	Call	Bond Future	818.5700	0.8186	777.6500	0.7777	(4.999)	0	0	0
2018/10/18	R208	02/05/2019			Bond Future	7.7854	98.8765	7.8238	98.8108	0.492	0.0000	0.0000	0
2018/10/18	R208	02/05/2019	8.03	Call	Bond Future	830.8400	0.8308	789.6500	0.7897	(4.958)	0	0	0
2018/10/18	R208	02/05/2019	8.02	Put	Bond Future	417.3600	0.4174	442.1500	0.4422	5.940	0	0	0
2018/10/18	R208	02/05/2019	8.04	Call	Bond Future	843.1700	0.8432	801.7100	0.8017	(4.917)	0	0	0
2018/10/18	R208	02/05/2019	8.04	Put	Bond Future	407.8500	0.4078	432.1000	0.4321	5.946	0	0	0
2018/10/18	R208	01/08/2019	8.16	Call	Bond Future	968.2400	0.9682	926.1100	0.9261	(4.351)	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
2018/10/18	R208	01/08/2019	8.17	Put	Bond Future	499.1400	0.4991	525.1600	0.5252	5.213	0	0	0
2018/10/18	R208	01/08/2019			Bond Future	7.8506	100.6740	7.8960	100.6057	0.579	0.0000	0.0000	0
2018/10/18	R208	01/08/2019	8.16	Put	Bond Future	504.0800	0.5041	530.3100	0.5303	5.204	0	0	0
2018/10/18	R208	01/08/2019	8.17	Call	Bond Future	978.2500	0.9783	935.9100	0.9359	(4.328)	0	0	0
2018/10/18	R208	01/08/2019	8.15	Call	Bond Future	958.2700	0.9583	916.3600	0.9164	(4.374)	0	0	0
2018/10/18	R208	01/08/2019	8.15	Put	Bond Future	509.0600	0.5091	535.5100	0.5355	5.196	0	0	0
2018/10/18	R209	01/11/2018	1,016.00	Call	Bond Future	69,907.8100	69.9078	69,753.5000	69.7535	(0.221)	0	0	0
2018/10/18	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	R209	01/11/2018	9.34	Put	Bond Future	3,518.5000	3.5185	3,667.0000	3.6670	4.221	0	0	0
2018/10/18	R209	01/11/2018	9.97	Call	Bond Future	1,089.8900	1.0899	969.9800	0.9700	(11.002)	0	0	0
2018/10/18	R209	01/11/2018	9.98	Put	Bond Future	448.7900	0.4488	481.4300	0.4814	7.273	0	0	2,000
2018/10/18	R209	01/11/2018	8.98	Call	Bond Future	0.1600	0.0002	0.0600	0.0001	(62.500)	0	0	0
2018/10/18	R209	01/11/2018	10.00	Call	Bond Future	1,213.2000	1.2132	1,088.1800	1.0882	(10.305)	0	0	0
2018/10/18	R209	01/11/2018	9.64	Call	Bond Future	205.3700	0.2054	159.5600	0.1596	(22.306)	0	0	2,000
2018/10/18	R209	01/11/2018	9.47	Call	Bond Future	54.0500	0.0541	37.3400	0.0373	(30.916)	0	0	0
2018/10/18	R209	01/11/2018	9.82	Call	Bond Future	578.2300	0.5782	489.9800	0.4900	(15.262)	0	0	0
2018/10/18	R209	01/11/2018			Bond Future	9.8720	70.7957	9.8963	70.6414	0.246	0.0000	0.0000	130,316
2018/10/18	R209	01/11/2018	1,016.01	Call	Bond Future	69,907.8100	69.9078	69,753.5000	69.7535	(0.221)	0	0	0
2018/10/18	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	R209	01/11/2018	8.89	Put	Bond Future	6,670.8500	6.6709	6,825.1300	6.8251	2.313	0	0	0
2018/10/18	R209	01/11/2018	8.89	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	2,000
2018/10/18	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/18	R209	01/11/2018	1,015.99	Call	Bond Future	69,907.8000	69.9078	69,753.4900	69.7535	(0.221)	0	0	0
2018/10/18	R209	01/11/2018	9.34	Call	Bond Future	15.1800	0.0152	9.3700	0.0094	(38.274)	0	0	0
2018/10/18	R209	01/11/2018	9.97	Put	Bond Future	471.0900	0.4711	505.4900	0.5055	7.302	0	0	0
2018/10/18	R209	01/11/2018	9.98	Call	Bond Future	1,130.2500	1.1303	1,008.5800	1.0086	(10.765)	0	0	0
2018/10/18	R209	01/11/2018	8.98	Put	Bond Future	6,021.8200	6.0218	6,176.0300	6.1760	2.561	0	0	0
2018/10/18	R209	01/11/2018	10.00	Put	Bond Future	406.6900	0.4067	435.9800	0.4360	7.202	0	0	5,850
2018/10/18	R209	01/11/2018	9.64	Put	Bond Future	1,702.0800	1.7021	1,810.5800	1.8106	6.375	0	0	0
2018/10/18	R209	01/11/2018	9.47	Put	Bond Future	2,677.8300	2.6778	2,815.4300	2.8154	5.138	0	0	760
2018/10/18	R209	01/11/2018	9.82	Put	Bond Future	909.4000	0.9094	975.4600	0.9755	7.264	0	0	760
2018/10/18	R209	01/11/2018	9.49	Call	Bond Future	64.3100	0.0643	45.1200	0.0451	(29.840)	0	0	0
2018/10/18	R209	01/11/2018	9.94	Call	Bond Future	973.1400	0.9731	858.7900	0.8588	(11.751)	0	0	0
2018/10/18	R209	01/11/2018	9.94	Put	Bond Future	542.8100	0.5428	582.7700	0.5828	7.362	0	0	0
2018/10/18	R209	01/11/2018	10.57	Call	Bond Future	4,245.0700	4.2451	4,090.4700	4.0905	(3.642)	0	0	0
2018/10/18	R209	01/11/2018	10.57	Put	Bond Future	11.0400	0.0110	10.7500	0.0107	(2.627)	0	0	0
2018/10/18	R209	01/11/2018	9.84	Call	Bond Future	635.7100	0.6357	542.7900	0.5428	(14.617)	0	0	0
2018/10/18	R209	01/11/2018	9.84	Put	Bond Future	839.1100	0.8391	900.5000	0.9005	7.316	0	0	0
2018/10/18	R209	01/11/2018	8.99	Put	Bond Future	5,950.2000	5.9502	6,104.4100	6.1044	2.592	0	0	0
2018/10/18	R209	01/11/2018	8.99	Call	Bond Future	0.1800	0.0002	0.0800	0.0001	(55.556)	0	0	760
2018/10/18	R209	01/11/2018	9.49	Put	Bond Future	2,554.1400	2.5541	2,689.2600	2.6893	5.290	0	0	0
2018/10/18	R209	07/02/2019	8.97	Put	Bond Future	6,762.3000	6.7623	6,902.5600	6.9026	2.074	0	0	0
2018/10/18	R209	07/02/2019	10.20	Put	Bond Future	1,436.3300	1.4363	1,486.7400	1.4867	3.510	0	0	4,000
2018/10/18	R209	07/02/2019			Bond Future	9.9512	72.1570	9.9764	71.9995	0.253	0.0000	0.0000	340
2018/10/18	R209	07/02/2019	8.96	Call	Bond Future	186.3800	0.1864	169.5800	0.1696	(9.014)	0	0	0
2018/10/18	R209	07/02/2019	8.96	Put	Bond Future	6,828.0600	6.8281	6,968.7300	6.9687	2.060	0	0	0
2018/10/18	R209	07/02/2019	8.97	Call	Bond Future	192.1400	0.1921	174.9300	0.1749	(8.957)	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
2018/10/18	R209	07/02/2019	10.20	Call	Bond Future	2,970.0200	2.9700	2,862.9600	2.8630	(3.605)	0	0	0
2018/10/18	R209	07/02/2019	8.95	Call	Bond Future	180.7500	0.1807	164.3700	0.1644	(9.062)	0	0	0
2018/10/18	R209	07/02/2019	8.95	Put	Bond Future	6,894.0500	6.8940	7,035.1400	7.0351	2.047	0	0	0
2018/10/18	R209	07/02/2019	9.54	Put	Bond Future	3,617.6800	3.6177	3,719.0700	3.7191	2.803	0	0	0
2018/10/18	R209	07/02/2019	9.54	Call	Bond Future	968.8300	0.9688	912.7500	0.9128	(5.788)	0	0	4,000
2018/10/18	R209	07/02/2019	9.04	Put	Bond Future	6,313.0100	6.3130	6,449.9000	6.4499	2.168	0	0	0
2018/10/18	R209	07/02/2019	9.04	Call	Bond Future	240.7800	0.2408	220.2000	0.2202	(8.547)	0	0	4,000
2018/10/18	R209	02/05/2019	9.70	Put	Bond Future	3,888.9000	3.8889	3,978.1300	3.9781	2.294	0	0	0
2018/10/18	R209	02/05/2019			Bond Future	10.0195	70.2078	10.0453	70.0482	0.258	0.0000	0.0000	0
2018/10/18	R209	02/05/2019	9.69	Call	Bond Future	1,841.2700	1.8413	1,771.4600	1.7715	(3.791)	0	0	0
2018/10/18	R209	02/05/2019	9.69	Put	Bond Future	3,926.9500	3.9269	4,016.8000	4.0168	2.288	0	0	0
2018/10/18	R209	02/05/2019	9.70	Call	Bond Future	1,867.8600	1.8679	1,797.4300	1.7974	(3.771)	0	0	0
2018/10/18	R209	02/05/2019	9.68	Call	Bond Future	1,814.8900	1.8149	1,745.7000	1.7457	(3.812)	0	0	0
2018/10/18	R209	02/05/2019	9.68	Put	Bond Future	3,965.3000	3.9653	4,055.7700	4.0558	2.282	0	0	0
2018/10/18	R209	01/08/2019	10.17	Call	Bond Future	3,805.1700	3.8052	3,710.2800	3.7103	(2.494)	0	0	0
2018/10/18	R209	01/08/2019	10.15	Put	Bond Future	3,390.9600	3.3910	3,460.5700	3.4606	2.053	0	0	0
2018/10/18	R209	01/08/2019			Bond Future	10.0929	71.4841	10.1197	71.3205	0.265	0.0000	0.0000	0
2018/10/18	R209	01/08/2019	10.17	Put	Bond Future	3,335.7900	3.3358	3,404.5100	3.4045	2.060	0	0	0
2018/10/18	R209	01/08/2019	10.15	Call	Bond Future	3,739.0500	3.7390	3,645.0500	3.6450	(2.514)	0	0	0
2018/10/18	R209	01/08/2019	10.16	Put	Bond Future	3,363.1500	3.3631	3,432.3100	3.4323	2.056	0	0	0
2018/10/18	R209	01/08/2019	10.16	Call	Bond Future	3,771.9200	3.7719	3,677.4700	3.6775	(2.504)	0	0	0
2018/10/18	R210	01/11/2018			Bond Future	186.0915	186.0915	185.9663	185.9663	(0.067)	0.0000	0.0000	1,976
2018/10/18	R210	07/02/2019			Bond Future	189.7164	189.7164	189.5880	189.5880	(0.068)	0.0000	0.0000	712
2018/10/18	R210	02/05/2019			Bond Future	190.3426	190.3426	190.2134	190.2134	(0.068)	0.0000	0.0000	0
2018/10/18	R210	01/08/2019			Bond Future	193.8393	193.8393	193.7057	193.7057	(0.069)	0.0000	0.0000	0
2018/10/18	R212	01/11/2018			Bond Future	155.5902	155.5902	155.6133	155.6133	0.015	0.0000	0.0000	2,920
2018/10/18	R212	07/02/2019			Bond Future	156.4659	156.4659	156.4887	156.4887	0.015	0.0000	0.0000	1,526
2018/10/18	R212	02/05/2019			Bond Future	159.0893	159.0893	159.1136	159.1136	0.015	0.0000	0.0000	0
2018/10/18	R212	01/08/2019			Bond Future	161.9409	161.9409	161.9639	161.9639	0.014	0.0000	0.0000	0
2018/10/18	R213	01/11/2018	8.65	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/10/18	R213	01/11/2018	8.64	Put	Bond Future	6,659.4800	6.6595	6,777.8000	6.7778	1.777	0	0	0
2018/10/18	R213	01/11/2018			Bond Future	9.6635	82.3353	9.6827	82.2170	0.199	0.0000	0.0000	32,893
2018/10/18	R213	01/11/2018	8.66	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/10/18	R213	01/11/2018	8.66	Put	Bond Future	6,522.4100	6.5224	6,640.7300	6.6407	1.814	0	0	0
2018/10/18	R213	01/11/2018	8.65	Put	Bond Future	6,590.9100	6.5909	6,709.2300	6.7092	1.795	0	0	0
2018/10/18	R213	01/11/2018	8.64	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/10/18	R213	07/02/2019	8.68	Call	Bond Future	136.3900	0.1364	125.4800	0.1255	(7.999)	0	0	0
2018/10/18	R213	07/02/2019			Bond Future	9.7536	83.9186	9.7736	83.7977	0.205	0.0000	0.0000	1,609
2018/10/18	R213	07/02/2019	8.68	Put	Bond Future	7,003.2100	7.0032	7,113.2100	7.1132	1.571	0	0	0
2018/10/18	R213	07/02/2019	8.69	Call	Bond Future	140.7800	0.1408	129.5900	0.1296	(7.949)	0	0	0
2018/10/18	R213	07/02/2019	8.70	Put	Bond Future	6,877.1400	6.8771	6,986.5700	6.9866	1.591	0	0	0
2018/10/18	R213	07/02/2019	8.69	Put	Bond Future	6,940.0800	6.9401	7,049.8000	7.0498	1.581	0	0	0
2018/10/18	R213	07/02/2019	8.70	Call	Bond Future	145.2900	0.1453	133.8100	0.1338	(7.901)	0	0	0
2018/10/18	R213	02/05/2019	9.49	Call	Bond Future	1,720.4000	1.7204	1,666.4500	1.6665	(3.136)	0	0	0
2018/10/18	R213	02/05/2019	9.48	Put	Bond Future	3,801.5500	3.8015	3,870.5500	3.8706	1.815	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
2018/10/18	R213	02/05/2019			Bond Future	9.8273	81.7655	9.8478	81.6430	0.209	0.0000	0.0000	0
2018/10/18	R213	02/05/2019	9.50	Call	Bond Future	1,745.8700	1.7459	1,691.4400	1.6914	(3.118)	0	0	0
2018/10/18	R213	02/05/2019	9.50	Put	Bond Future	3,728.7400	3.7287	3,796.7800	3.7968	1.825	0	0	0
2018/10/18	R213	02/05/2019	9.49	Put	Bond Future	3,764.8900	3.7649	3,833.4100	3.8334	1.820	0	0	0
2018/10/18	R213	02/05/2019	9.48	Call	Bond Future	1,695.3700	1.6954	1,641.9000	1.6419	(3.154)	0	0	0
2018/10/18	R213	01/08/2019	9.99	Put	Bond Future	3,139.0700	3.1391	3,191.1600	3.1912	1.659	0	0	0
2018/10/18	R213	01/08/2019	9.98	Call	Bond Future	3,583.3400	3.5833	3,509.8900	3.5099	(2.050)	0	0	0
2018/10/18	R213	01/08/2019			Bond Future	9.9083	83.2520	9.9298	83.1261	0.217	0.0000	0.0000	0
2018/10/18	R213	01/08/2019	9.99	Call	Bond Future	3,615.9800	3.6160	3,542.1800	3.5422	(2.041)	0	0	0
2018/10/18	R213	01/08/2019	9.98	Put	Bond Future	3,164.5800	3.1646	3,217.0200	3.2170	1.657	0	0	0
2018/10/18	R213	01/08/2019	10.00	Call	Bond Future	3,648.7500	3.6488	3,574.6000	3.5746	(2.032)	0	0	0
2018/10/18	R213	01/08/2019	10.00	Put	Bond Future	3,113.7500	3.1138	3,165.4900	3.1655	1.662	0	0	0
2018/10/18	R214	01/11/2018	8.99	Put	Bond Future	7,509.3600	7.5094	7,635.6700	7.6357	1.682	0	0	0
2018/10/18	R214	01/11/2018	8.98	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/18	R214	01/11/2018			Bond Future	10.0424	69.8720	10.0616	69.7456	0.192	0.0000	0.0000	23,762
2018/10/18	R214	01/11/2018	8.99	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/18	R214	01/11/2018	8.98	Put	Bond Future	7,586.8700	7.5869	7,713.1800	7.7132	1.665	0	0	0
2018/10/18	R214	01/11/2018	9.00	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/10/18	R214	01/11/2018	9.00	Put	Bond Future	7,431.9700	7.4320	7,558.2800	7.5583	1.700	0	0	0
2018/10/18	R214	07/02/2019	9.05	Put	Bond Future	7,717.4000	7.7174	7,834.6500	7.8347	1.519	0	0	0
2018/10/18	R214	07/02/2019			Bond Future	10.1244	71.2155	10.1444	71.0865	0.197	0.0000	0.0000	3,972
2018/10/18	R214	07/02/2019	9.04	Call	Bond Future	144.0000	0.1440	132.5300	0.1325	(7.965)	0	0	0
2018/10/18	R214	07/02/2019	9.04	Put	Bond Future	7,789.2500	7.7892	7,906.8100	7.9068	1.509	0	0	0
2018/10/18	R214	07/02/2019	9.05	Call	Bond Future	148.7500	0.1488	136.9700	0.1370	(7.919)	0	0	0
2018/10/18	R214	07/02/2019	9.03	Call	Bond Future	139.3800	0.1394	128.2100	0.1282	(8.014)	0	0	0
2018/10/18	R214	07/02/2019	9.03	Put	Bond Future	7,861.3500	7.8613	7,979.2100	7.9792	1.499	0	0	0
2018/10/18	R214	02/05/2019	9.87	Call	Bond Future	1,944.6600	1.9447	1,885.2300	1.8852	(3.056)	0	0	0
2018/10/18	R214	02/05/2019	9.85	Call	Bond Future	1,889.8000	1.8898	1,831.4000	1.8314	(3.090)	0	0	0
2018/10/18	R214	02/05/2019			Bond Future	10.1912	69.1048	10.2116	68.9740	0.201	0.0000	0.0000	0
2018/10/18	R214	02/05/2019	9.85	Put	Bond Future	4,132.7200	4.1327	4,205.0800	4.2051	1.751	0	0	0
2018/10/18	R214	02/05/2019	9.87	Put	Bond Future	4,052.8500	4.0529	4,124.1800	4.1242	1.760	0	0	0
2018/10/18	R214	02/05/2019	9.86	Call	Bond Future	1,917.2200	1.9172	1,858.3100	1.8583	(3.073)	0	0	0
2018/10/18	R214	02/05/2019	9.86	Put	Bond Future	4,092.7200	4.0927	4,164.5700	4.1646	1.756	0	0	0
2018/10/18	R214	01/08/2019	10.34	Put	Bond Future	3,564.0900	3.5641	3,618.6400	3.6186	1.531	0	0	0
2018/10/18	R214	01/08/2019			Bond Future	10.2640	70.3610	10.2853	70.2269	0.207	0.0000	0.0000	0
2018/10/18	R214	01/08/2019	10.33	Call	Bond Future	4,008.5200	4.0085	3,929.3100	3.9293	(1.976)	0	0	0
2018/10/18	R214	01/08/2019	10.33	Put	Bond Future	3,593.1900	3.5932	3,648.0900	3.6481	1.528	0	0	0
2018/10/18	R214	01/08/2019	10.34	Call	Bond Future	4,042.0200	4.0420	3,962.4600	3.9625	(1.968)	0	0	0
2018/10/18	R214	01/08/2019	10.32	Call	Bond Future	3,975.3900	3.9754	3,896.5300	3.8965	(1.984)	0	0	0
2018/10/18	R214	01/08/2019	10.32	Put	Bond Future	3,622.7500	3.6227	3,678.0000	3.6780	1.525	0	0	0
2018/10/18	R248	01/11/2018	9.03	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/18	R248	01/11/2018			Bond Future	10.0725	89.2008	10.0918	89.0402	0.191	0.0000	0.0000	91,415
2018/10/18	R248	01/11/2018	9.01	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/18	R248	01/11/2018	9.01	Put	Bond Future	9,728.4900	9.7285	9,889.0100	9.8890	1.650	0	0	0
2018/10/18	R248	01/11/2018	9.03	Put	Bond Future	9,528.2800	9.5283	9,688.8000	9.6888	1.685	0	0	0
2018/10/18	R248	01/11/2018	9.02	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	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
2018/10/18	R248	01/11/2018	9.02	Put	Bond Future	9,628.3000	9.6283	9,788.8200	9.7888	1.667	0	0	0
2018/10/18	R248	07/02/2019	9.06	Put	Bond Future	10,049.5000	10.0495	10,201.1600	10.2012	1.509	0	0	0
2018/10/18	R248	07/02/2019			Bond Future	10.1558	90.9161	10.1758	90.7521	0.197	0.0000	0.0000	16,590
2018/10/18	R248	07/02/2019	9.06	Call	Bond Future	145.8600	0.1459	133.5200	0.1335	(8.460)	0	0	0
2018/10/18	R248	07/02/2019	9.05	Put	Bond Future	10,143.7200	10.1437	10,295.7300	10.2957	1.499	0	0	0
2018/10/18	R248	07/02/2019	9.07	Call	Bond Future	151.0700	0.1511	138.3700	0.1384	(8.407)	0	0	0
2018/10/18	R248	07/02/2019	9.07	Put	Bond Future	9,955.5900	9.9556	10,106.8900	10.1069	1.520	0	0	0
2018/10/18	R248	07/02/2019	9.05	Call	Bond Future	140.7900	0.1408	128.8000	0.1288	(8.516)	0	0	0
2018/10/18	R248	02/05/2019	9.90	Put	Bond Future	5,088.9000	5.0889	5,180.4900	5.1805	1.800	0	0	0
2018/10/18	R248	02/05/2019			Bond Future	10.2236	87.9925	10.2441	87.8262	0.201	0.0000	0.0000	0
2018/10/18	R248	02/05/2019	9.90	Call	Bond Future	2,387.7400	2.3877	2,313.0700	2.3131	(3.127)	0	0	0
2018/10/18	R248	02/05/2019	9.91	Call	Bond Future	2,422.7300	2.4227	2,347.3900	2.3474	(3.110)	0	0	0
2018/10/18	R248	02/05/2019	9.89	Put	Bond Future	5,140.0200	5.1400	5,232.2600	5.2323	1.795	0	0	0
2018/10/18	R248	02/05/2019	9.91	Put	Bond Future	5,038.2100	5.0382	5,129.1300	5.1291	1.805	0	0	0
2018/10/18	R248	02/05/2019	9.89	Call	Bond Future	2,353.0300	2.3530	2,279.0100	2.2790	(3.146)	0	0	0
2018/10/18	R248	01/08/2019	10.35	Call	Bond Future	4,936.3100	4.9363	4,836.4900	4.8365	(2.022)	0	0	0
2018/10/18	R248	01/08/2019	10.34	Put	Bond Future	4,555.9300	4.5559	4,627.0200	4.6270	1.560	0	0	0
2018/10/18	R248	01/08/2019			Bond Future	10.2976	89.5920	10.3189	89.4216	0.207	0.0000	0.0000	0
2018/10/18	R248	01/08/2019	10.36	Call	Bond Future	4,978.2900	4.9783	4,878.0200	4.8780	(2.014)	0	0	0
2018/10/18	R248	01/08/2019	10.36	Put	Bond Future	4,480.8100	4.4808	4,550.9800	4.5510	1.566	0	0	0
2018/10/18	R248	01/08/2019	10.35	Put	Bond Future	4,518.2400	4.5182	4,588.8600	4.5889	1.563	0	0	0
2018/10/18	R248	01/08/2019	10.34	Call	Bond Future	4,894.4700	4.8945	4,795.1200	4.7951	(2.030)	0	0	0

Total

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