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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/10/2018 TO 26/10/2018

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
2018/10/26	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	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
2018/10/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	2025	01/11/2018			Bond Future	132.5765	132.5765	132.1381	132.1381	(0.331)	0.0000	0.0000	171
2018/10/26	2025	07/02/2019			Bond Future	133.8707	133.8707	133.4203	133.4203	(0.336)	0.0000	0.0000	355
2018/10/26	2025	02/05/2019			Bond Future	136.2830	136.2830	135.8243	135.8243	(0.337)	0.0000	0.0000	0
2018/10/26	2025	01/08/2019			Bond Future	139.0312	139.0312	138.5589	138.5589	(0.340)	0.0000	0.0000	0
2018/10/26	2029	01/11/2018			Bond Future	100.8109	100.8109	100.1265	100.1265	(0.679)	0.0000	0.0000	1,648
2018/10/26	2029	07/02/2019			Bond Future	102.8705	102.8705	102.1699	102.1699	(0.681)	0.0000	0.0000	2,954
2018/10/26	2029	02/05/2019			Bond Future	103.6511	103.6511	102.9377	102.9377	(0.688)	0.0000	0.0000	0
2018/10/26	2029	01/08/2019			Bond Future	105.7769	105.7769	105.0456	105.0456	(0.691)	0.0000	0.0000	0
2018/10/26	2030	01/11/2018	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	2030	01/11/2018	8.58	Put	Bond Future	8,075.1700	8.0752	7,698.1700	7.6982	(4.669)	0	0	0
2018/10/26	2030	01/11/2018	9.60	Put	Bond Future	1,416.9700	1.4170	1,077.0000	1.0770	(23.993)	0	0	0
2018/10/26	2030	01/11/2018			Bond Future	9.8169	89.9052	9.7558	90.2822	(0.623)	0.0000	0.0000	24,885
2018/10/26	2030	01/11/2018	8.60	Put	Bond Future	7,936.8200	7.9368	7,559.8200	7.5598	(4.750)	0	0	0
2018/10/26	2030	01/11/2018	8.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	2030	01/11/2018	8.90	Put	Bond Future	5,893.3700	5.8934	5,516.3700	5.5164	(6.397)	0	0	0
2018/10/26	2030	01/11/2018	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	2030	01/11/2018	8.59	Put	Bond Future	8,005.9600	8.0060	7,628.9600	7.6290	(4.709)	0	0	0
2018/10/26	2030	01/11/2018	9.60	Call	Bond Future	68.9400	0.0689	105.9700	0.1060	53.713	0	0	0
2018/10/26	2030	01/11/2018	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	2030	07/02/2019	8.62	Call	Bond Future	53.7500	0.0538	66.0000	0.0660	22.791	0	0	0
2018/10/26	2030	07/02/2019	10.20	Put	Bond Future	1,217.6700	1.2177	1,080.6300	1.0806	(11.254)	0	0	4,000
2018/10/26	2030	07/02/2019			Bond Future	9.9017	87.7082	9.8385	88.0906	(0.639)	0.0000	0.0000	52,788
2018/10/26	2030	07/02/2019	9.68	Put	Bond Future	2,648.7200	2.6487	2,415.8200	2.4158	(8.793)	0	0	0
2018/10/26	2030	07/02/2019	9.68	Call	Bond Future	1,298.2600	1.2983	1,447.8300	1.4478	11.521	0	0	4,000
2018/10/26	2030	07/02/2019	9.18	Put	Bond Future	4,890.8600	4.8909	4,571.2000	4.5712	(6.536)	0	0	0
2018/10/26	2030	07/02/2019	9.18	Call	Bond Future	389.9900	0.3900	452.8000	0.4528	16.106	0	0	4,000
2018/10/26	2030	07/02/2019	8.62	Put	Bond Future	8,263.5600	8.2636	7,893.3400	7.8933	(4.480)	0	0	0
2018/10/26	2030	07/02/2019	8.63	Call	Bond Future	55.8000	0.0558	68.4600	0.0685	22.688	0	0	0
2018/10/26	2030	07/02/2019	8.90	Call	Bond Future	153.0400	0.1530	182.9700	0.1830	19.557	0	0	1,320
2018/10/26	2030	07/02/2019	10.20	Call	Bond Future	2,991.1100	2.9911	3,236.5400	3.2365	8.205	0	0	0
2018/10/26	2030	07/02/2019	8.63	Put	Bond Future	8,197.6500	8.1976	7,827.8400	7.8278	(4.511)	0	0	0
2018/10/26	2030	07/02/2019	8.64	Call	Bond Future	57.9200	0.0579	71.0000	0.0710	22.583	0	0	0
2018/10/26	2030	07/02/2019	8.64	Put	Bond Future	8,131.8600	8.1319	7,762.4700	7.7625	(4.543)	0	0	0
2018/10/26	2030	07/02/2019	9.60	Put	Bond Future	2,952.8500	2.9529	2,704.7000	2.7047	(8.404)	0	0	0
2018/10/26	2030	07/02/2019	9.60	Call	Bond Future	1,108.1900	1.1082	1,242.5100	1.2425	12.121	0	0	1,320
2018/10/26	2030	07/02/2019	8.90	Put	Bond Future	6,483.8800	6.4839	6,131.3400	6.1313	(5.437)	0	0	0
2018/10/26	2030	07/02/2019	9.40	Put	Bond Future	3,804.7600	3.8048	3,520.2100	3.5202	(7.479)	0	0	0
2018/10/26	2030	07/02/2019	9.40	Call	Bond Future	708.2900	0.7083	806.2100	0.8062	13.825	0	0	0
2018/10/26	2030	07/02/2019	8.70	Put	Bond Future	7,740.0100	7.7400	7,373.4200	7.3734	(4.736)	0	0	0
2018/10/26	2030	07/02/2019	8.70	Call	Bond Future	72.1300	0.0721	88.0100	0.0880	22.016	0	0	0

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2018/10/26	2030	02/05/2019	8.90	Put	Bond Future	7,083.0800		7.0831	6,747.0400	6.7470	(4.744)	0	0	0
2018/10/26	2030	02/05/2019	9.41	Call	Bond Future	1,135.1700		1.1352	1,251.5100	1.2515	10.249	0	0	0
2018/10/26	2030	02/05/2019			Bond Future	9.9736		89.2697	9.9081	89.6590	(0.657)	0.0000	0.0000	0
2018/10/26	2030	02/05/2019	10.20	Call	Bond Future	3,344.2400		3.3442	3,573.2900	3.5733	6.849	0	0	0
2018/10/26	2030	02/05/2019	10.20	Put	Bond Future	2,016.1200		2.0161	1,855.8700	1.8559	(7.948)	0	0	3,000
2018/10/26	2030	02/05/2019	9.39	Call	Bond Future	1,094.9200		1.0949	1,208.4200	1.2084	10.366	0	0	0
2018/10/26	2030	02/05/2019	9.39	Put	Bond Future	4,648.6500		4.6487	4,372.8500	4.3729	(5.933)	0	0	0
2018/10/26	2030	02/05/2019	8.90	Call	Bond Future	394.3300		0.3943	447.5900	0.4476	13.506	0	0	3,000
2018/10/26	2030	02/05/2019	9.41	Put	Bond Future	4,563.9300		4.5639	4,290.9700	4.2910	(5.981)	0	0	0
2018/10/26	2030	02/05/2019	9.40	Call	Bond Future	1,114.9400		1.1149	1,229.8500	1.2298	10.306	0	0	3,000
2018/10/26	2030	02/05/2019	9.40	Put	Bond Future	4,606.1600		4.6062	4,331.7700	4.3318	(5.957)	0	0	0
2018/10/26	2030	01/08/2019	9.91	Put	Bond Future	3,493.7300		3.4937	3,286.4300	3.2864	(5.933)	0	0	0
2018/10/26	2030	01/08/2019			Bond Future	10.0415		87.0756	9.9740	87.4699	(0.673)	0.0000	0.0000	0
2018/10/26	2030	01/08/2019	9.92	Call	Bond Future	2,753.2100		2.7532	2,941.4100	2.9414	6.836	0	0	0
2018/10/26	2030	01/08/2019	9.90	Put	Bond Future	3,523.6200		3.5236	3,315.1100	3.3151	(5.917)	0	0	0
2018/10/26	2030	01/08/2019	9.91	Call	Bond Future	2,723.7000		2.7237	2,910.7000	2.9107	6.866	0	0	0
2018/10/26	2030	01/08/2019	9.92	Put	Bond Future	3,464.3700		3.4644	3,258.2700	3.2583	(5.949)	0	0	0
2018/10/26	2030	01/08/2019	9.90	Call	Bond Future	2,694.6600		2.6947	2,880.4500	2.8805	6.895	0	0	0
2018/10/26	2032	01/11/2018	8.77	Put	Bond Future	8,928.2600		8.9283	8,423.3900	8.4234	(5.655)	0	0	0
2018/10/26	2032	01/11/2018			Bond Future	10.0321		87.8442	9.9559	88.3491	(0.759)	0.0000	0.0000	19,336
2018/10/26	2032	01/11/2018	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	2032	01/11/2018	8.76	Put	Bond Future	9,004.0300		9.0040	8,499.1600	8.4992	(5.607)	0	0	0
2018/10/26	2032	01/11/2018	8.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	2032	01/11/2018	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	2032	01/11/2018	8.75	Put	Bond Future	9,079.8800		9.0799	8,575.0100	8.5750	(5.560)	0	0	0
2018/10/26	2032	07/02/2019	8.81	Call	Bond Future	45.4300		0.0454	59.7000	0.0597	31.411	0	0	0
2018/10/26	2032	07/02/2019	8.80	Put	Bond Future	9,238.4900		9.2385	8,739.2400	8.7392	(5.404)	0	0	0
2018/10/26	2032	07/02/2019			Bond Future	10.1203		89.6155	10.0415	90.1285	(0.778)	0.0000	0.0000	40,641
2018/10/26	2032	07/02/2019	8.82	Call	Bond Future	47.2700		0.0473	62.0400	0.0620	31.246	0	0	0
2018/10/26	2032	07/02/2019	8.82	Put	Bond Future	9,092.8600		9.0929	8,594.6000	8.5946	(5.480)	0	0	0
2018/10/26	2032	07/02/2019	8.81	Put	Bond Future	9,165.6000		9.1656	8,666.8400	8.6668	(5.442)	0	0	0
2018/10/26	2032	07/02/2019	8.80	Call	Bond Future	43.6600		0.0437	57.4400	0.0574	31.562	0	0	0
2018/10/26	2032	02/05/2019	9.62	Put	Bond Future	5,034.7000		5.0347	4,673.2100	4.6732	(7.180)	0	0	0
2018/10/26	2032	02/05/2019	9.61	Call	Bond Future	1,250.4700		1.2505	1,409.1700	1.4092	12.691	0	0	0
2018/10/26	2032	02/05/2019			Bond Future	10.1913		87.0534	10.1100	87.5755	(0.798)	0.0000	0.0000	0
2018/10/26	2032	02/05/2019	9.62	Call	Bond Future	1,272.4200		1.2724	1,433.0000	1.4330	12.620	0	0	0
2018/10/26	2032	02/05/2019	9.61	Put	Bond Future	5,080.6400		5.0806	4,717.2700	4.7173	(7.152)	0	0	0
2018/10/26	2032	02/05/2019	9.63	Call	Bond Future	1,294.8100		1.2948	1,457.2900	1.4573	12.549	0	0	0
2018/10/26	2032	02/05/2019	9.63	Put	Bond Future	4,989.2800		4.9893	4,629.6900	4.6297	(7.207)	0	0	0
2018/10/26	2032	01/08/2019	10.10	Call	Bond Future	2,932.4300		2.9324	3,183.3700	3.1834	8.557	0	0	0
2018/10/26	2032	01/08/2019	10.11	Put	Bond Future	3,892.4200		3.8924	3,615.1200	3.6151	(7.124)	0	0	0
2018/10/26	2032	01/08/2019			Bond Future	10.2565		88.8202	10.1727	89.3500	(0.817)	0.0000	0.0000	0
2018/10/26	2032	01/08/2019	10.10	Put	Bond Future	3,925.6800		3.9257	3,646.7900	3.6468	(7.104)	0	0	0
2018/10/26	2032	01/08/2019	10.11	Call	Bond Future	2,963.1200		2.9631	3,215.6500	3.2156	8.522	0	0	0
2018/10/26	2032	01/08/2019	10.09	Call	Bond Future	2,901.9000		2.9019	3,151.2400	3.1512	8.592	0	0	0
2018/10/26	2032	01/08/2019	10.09	Put	Bond Future	3,959.1700		3.9592	3,678.6800	3.6787	(7.085)	0	0	0

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2018/10/26	2033	01/11/2018			Bond Future	103.1951	103.1951	102.7074	102.7074	(0.473)	0.0000	0.0000	603
2018/10/26	2033	07/02/2019			Bond Future	105.3036	105.3036	104.8036	104.8036	(0.475)	0.0000	0.0000	5,770
2018/10/26	2033	02/05/2019			Bond Future	106.0554	106.0554	105.5463	105.5463	(0.480)	0.0000	0.0000	0
2018/10/26	2033	01/08/2019			Bond Future	108.2304	108.2304	107.7076	107.7076	(0.483)	0.0000	0.0000	0
2018/10/26	2037	01/11/2018	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	2037	01/11/2018			Bond Future	10.2316	88.0565	10.1355	88.7610	(0.940)	0.0000	0.0000	51,137
2018/10/26	2037	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	2037	01/11/2018	9.01	Put	Bond Future	9,658.3100	9.6583	8,953.8000	8.9538	(7.294)	0	0	0
2018/10/26	2037	01/11/2018	9.03	Put	Bond Future	9,487.1100	9.4871	8,782.6000	8.7826	(7.426)	0	0	0
2018/10/26	2037	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	2037	01/11/2018	9.02	Put	Bond Future	9,572.6500	9.5726	8,868.1400	8.8681	(7.360)	0	0	0
2018/10/26	2037	07/02/2019	9.06	Put	Bond Future	9,842.7600	9.8428	9,151.1300	9.1511	(7.027)	0	0	0
2018/10/26	2037	07/02/2019	9.05	Call	Bond Future	59.0300	0.0590	83.3100	0.0833	41.132	0	0	0
2018/10/26	2037	07/02/2019			Bond Future	10.3144	85.5715	10.2151	86.2883	(0.963)	0.0000	0.0000	46,358
2018/10/26	2037	07/02/2019	9.06	Call	Bond Future	61.4000	0.0614	86.5200	0.0865	40.912	0	0	0
2018/10/26	2037	07/02/2019	9.05	Put	Bond Future	9,925.1000	9.9251	9,232.6300	9.2326	(6.977)	0	0	0
2018/10/26	2037	07/02/2019	9.07	Call	Bond Future	63.8400	0.0638	89.8400	0.0898	40.727	0	0	0
2018/10/26	2037	07/02/2019	9.07	Put	Bond Future	9,760.6100	9.7606	9,069.8600	9.0699	(7.077)	0	0	0
2018/10/26	2037	02/05/2019	9.81	Put	Bond Future	5,711.7800	5.7118	5,215.1100	5.2151	(8.696)	0	0	0
2018/10/26	2037	02/05/2019			Bond Future	10.3843	87.0951	10.2820	87.8246	(0.985)	0.0000	0.0000	0
2018/10/26	2037	02/05/2019	9.80	Call	Bond Future	1,464.0800	1.4641	1,694.2400	1.6942	15.720	0	0	0
2018/10/26	2037	02/05/2019	9.80	Put	Bond Future	5,763.6500	5.7637	5,264.3800	5.2644	(8.662)	0	0	0
2018/10/26	2037	02/05/2019	9.81	Call	Bond Future	1,488.5800	1.4886	1,721.3400	1.7213	15.636	0	0	0
2018/10/26	2037	02/05/2019	9.79	Call	Bond Future	1,440.0400	1.4400	1,667.6200	1.6676	15.804	0	0	0
2018/10/26	2037	02/05/2019	9.79	Put	Bond Future	5,816.0800	5.8161	5,314.2300	5.3142	(8.629)	0	0	0
2018/10/26	2037	01/08/2019	10.31	Call	Bond Future	3,319.8100	3.3198	3,680.7100	3.6807	10.871	0	0	0
2018/10/26	2037	01/08/2019			Bond Future	10.4517	84.6066	10.3465	85.3479	(1.007)	0.0000	0.0000	0
2018/10/26	2037	01/08/2019	10.29	Call	Bond Future	3,252.1400	3.2521	3,608.5900	3.6086	10.960	0	0	0
2018/10/26	2037	01/08/2019	10.29	Put	Bond Future	4,395.0800	4.3951	4,010.2300	4.0102	(8.756)	0	0	0
2018/10/26	2037	01/08/2019	10.31	Put	Bond Future	4,320.1500	4.3201	3,939.7500	3.9398	(8.805)	0	0	0
2018/10/26	2037	01/08/2019	10.30	Call	Bond Future	3,285.8900	3.2859	3,644.5600	3.6446	10.915	0	0	0
2018/10/26	2037	01/08/2019	10.30	Put	Bond Future	4,357.4900	4.3575	3,974.8600	3.9749	(8.781)	0	0	0
2018/10/26	2038	01/11/2018			Bond Future	122.7748	122.7748	122.7940	122.7940	0.016	0.0000	0.0000	517
2018/10/26	2038	07/02/2019			Bond Future	123.6920	123.6920	123.7087	123.7087	0.014	0.0000	0.0000	9,833
2018/10/26	2038	02/05/2019			Bond Future	125.9210	125.9210	125.9379	125.9379	0.013	0.0000	0.0000	0
2018/10/26	2038	01/08/2019			Bond Future	128.4508	128.4508	128.4641	128.4641	0.010	0.0000	0.0000	0
2018/10/26	2040	01/11/2018	9.09	Put	Bond Future	10,534.3100	10.5343	9,705.5800	9.7056	(7.867)	0	0	0
2018/10/26	2040	01/11/2018	9.80	Call	Bond Future	0.5500	0.0006	1.9500	0.0020	254.545	0	0	1,770
2018/10/26	2040	01/11/2018	10.00	Put	Bond Future	2,653.1100	2.6531	1,862.8800	1.8629	(29.785)	0	0	0
2018/10/26	2040	01/11/2018			Bond Future	10.3317	90.9974	10.2255	91.8261	(1.028)	0.0000	0.0000	15,295
2018/10/26	2040	01/11/2018	9.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	2040	01/11/2018	9.08	Put	Bond Future	10,627.1300	10.6271	9,798.4000	9.7984	(7.798)	0	0	0
2018/10/26	2040	01/11/2018	9.20	Put	Bond Future	9,522.2000	9.5222	8,693.4700	8.6935	(8.703)	0	0	0
2018/10/26	2040	01/11/2018	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,940
2018/10/26	2040	01/11/2018	9.80	Put	Bond Future	4,280.3400	4.2803	3,453.0100	3.4530	(19.329)	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
2018/10/26	2040	01/11/2018	9.60	Put	Bond Future	5,976.5700	5.9766	5,147.8500	5.1478	(13.866)	0	0	0
2018/10/26	2040	01/11/2018	9.60	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/10/26	2040	01/11/2018	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	2040	01/11/2018	9.10	Put	Bond Future	10,441.6200	10.4416	9,612.8900	9.6129	(7.937)	0	0	0
2018/10/26	2040	01/11/2018	10.00	Call	Bond Future	21.7300	0.0217	60.2300	0.0602	177.174	0	0	2,690
2018/10/26	2040	01/11/2018	9.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	2040	01/11/2018	9.07	Put	Bond Future	10,720.1000	10.7201	9,891.3700	9.8914	(7.731)	0	0	0
2018/10/26	2040	01/11/2018	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/26	2040	01/11/2018	8.50	Put	Bond Future	16,254.0000	16.2540	15,425.2700	15.4253	(5.099)	0	0	0
2018/10/26	2040	01/11/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/26	2040	07/02/2019	9.13	Call	Bond Future	56.9200	0.0569	83.7900	0.0838	47.207	0	0	0
2018/10/26	2040	07/02/2019	9.11	Put	Bond Future	11,002.5800	11.0026	10,184.2800	10.1843	(7.437)	0	0	0
2018/10/26	2040	07/02/2019			Bond Future	10.4151	88.3211	10.3054	89.1645	(1.053)	0.0000	0.0000	30,797
2018/10/26	2040	07/02/2019	9.13	Put	Bond Future	10,823.1300	10.8231	10,006.6600	10.0067	(7.544)	0	0	0
2018/10/26	2040	07/02/2019	9.11	Call	Bond Future	52.4900	0.0525	77.5300	0.0775	47.704	0	0	0
2018/10/26	2040	07/02/2019	9.12	Put	Bond Future	10,912.7500	10.9128	10,095.3500	10.0953	(7.490)	0	0	0
2018/10/26	2040	07/02/2019	9.12	Call	Bond Future	54.6700	0.0547	80.6100	0.0806	47.448	0	0	0
2018/10/26	2040	02/05/2019	9.89	Call	Bond Future	1,480.2300	1.4802	1,747.3400	1.7473	18.045	0	0	0
2018/10/26	2040	02/05/2019	9.88	Put	Bond Future	6,219.5700	6.2196	5,625.2300	5.6252	(9.556)	0	0	0
2018/10/26	2040	02/05/2019			Bond Future	10.4854	89.8937	10.3725	90.7520	(1.077)	0.0000	0.0000	0
2018/10/26	2040	02/05/2019	9.90	Call	Bond Future	1,506.4300	1.5064	1,776.6900	1.7767	17.940	0	0	0
2018/10/26	2040	02/05/2019	9.90	Put	Bond Future	6,107.4500	6.1075	5,519.4000	5.5194	(9.628)	0	0	0
2018/10/26	2040	02/05/2019	9.89	Put	Bond Future	6,163.2000	6.1632	5,572.0000	5.5720	(9.592)	0	0	0
2018/10/26	2040	02/05/2019	9.88	Call	Bond Future	1,454.5300	1.4545	1,718.5000	1.7185	18.148	0	0	0
2018/10/26	2040	01/08/2019	10.37	Put	Bond Future	4,814.5800	4.8146	4,358.9700	4.3590	(9.463)	0	0	0
2018/10/26	2040	01/08/2019	10.36	Call	Bond Future	3,393.0800	3.3931	3,807.6500	3.8076	12.218	0	0	0
2018/10/26	2040	01/08/2019			Bond Future	10.5538	87.2116	10.4375	88.0844	(1.102)	0.0000	0.0000	0
2018/10/26	2040	01/08/2019	10.37	Call	Bond Future	3,428.6700	3.4287	3,845.8500	3.8458	12.167	0	0	0
2018/10/26	2040	01/08/2019	10.36	Put	Bond Future	4,855.4400	4.8554	4,397.2200	4.3972	(9.437)	0	0	0
2018/10/26	2040	01/08/2019	10.38	Call	Bond Future	3,464.1300	3.4641	3,883.9100	3.8839	12.118	0	0	0
2018/10/26	2040	01/08/2019	10.38	Put	Bond Future	4,773.7100	4.7737	4,320.7000	4.3207	(9.490)	0	0	0
2018/10/26	2044	01/11/2018	9.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	2044	01/11/2018			Bond Future	10.3364	88.1618	10.2303	89.0005	(1.027)	0.0000	0.0000	20,376
2018/10/26	2044	01/11/2018	9.12	Put	Bond Future	10,514.5300	10.5145	9,675.8400	9.6758	(7.976)	0	0	0
2018/10/26	2044	01/11/2018	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	2044	01/11/2018	9.14	Put	Bond Future	10,324.4900	10.3245	9,485.8000	9.4858	(8.123)	0	0	0
2018/10/26	2044	01/11/2018	9.13	Put	Bond Future	10,419.4300	10.4194	9,580.7400	9.5807	(8.049)	0	0	0
2018/10/26	2044	01/11/2018	9.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	2044	07/02/2019	9.18	Put	Bond Future	10,612.2100	10.6122	9,789.9000	9.7899	(7.749)	0	0	0
2018/10/26	2044	07/02/2019			Bond Future	10.4163	85.5536	10.3068	86.4073	(1.052)	0.0000	0.0000	35,199
2018/10/26	2044	07/02/2019	9.17	Call	Bond Future	65.0400	0.0650	95.3000	0.0953	46.525	0	0	0
2018/10/26	2044	07/02/2019	9.17	Put	Bond Future	10,703.6100	10.7036	9,880.2400	9.8802	(7.692)	0	0	0
2018/10/26	2044	07/02/2019	9.18	Call	Bond Future	67.7000	0.0677	99.0200	0.0990	46.263	0	0	0
2018/10/26	2044	07/02/2019	9.16	Call	Bond Future	62.4700	0.0625	91.7000	0.0917	46.790	0	0	0
2018/10/26	2044	07/02/2019	9.16	Put	Bond Future	10,795.2500	10.7953	9,970.8500	9.9709	(7.637)	0	0	0
2018/10/26	2044	02/05/2019	9.90	Call	Bond Future	1,524.6700	1.5247	1,798.6500	1.7987	17.970	0	0	0
2018/10/26	2044	02/05/2019			Bond Future	10.4836	87.0770	10.3709	87.9456	(1.075)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/26	2044	02/05/2019	9.90	Put	Bond Future	6,189.9700		6.1900	5,595.2800	5.5953	(9.607)	0	0	0
2018/10/26	2044	02/05/2019	9.91	Call	Bond Future	1,551.4300		1.5514	1,828.6100	1.8286	17.866	0	0	0
2018/10/26	2044	02/05/2019	9.92	Put	Bond Future	6,076.9800		6.0770	5,488.7200	5.4887	(9.680)	0	0	0
2018/10/26	2044	02/05/2019	9.91	Put	Bond Future	6,133.1600		6.1332	5,541.6700	5.5417	(9.644)	0	0	0
2018/10/26	2044	02/05/2019	9.92	Call	Bond Future	1,578.6800		1.5787	1,859.0900	1.8591	17.762	0	0	0
2018/10/26	2044	01/08/2019	10.40	Put	Bond Future	4,731.5600		4.7316	4,280.3800	4.2804	(9.536)	0	0	0
2018/10/26	2044	01/08/2019			Bond Future	10.5488		84.4629	10.4328	85.3464	(1.100)	0.0000	0.0000	0
2018/10/26	2044	01/08/2019	10.39	Call	Bond Future	3,558.5500		3.5586	3,988.2200	3.9882	12.074	0	0	0
2018/10/26	2044	01/08/2019	10.39	Put	Bond Future	4,772.3000		4.7723	4,318.4800	4.3185	(9.509)	0	0	0
2018/10/26	2044	01/08/2019	10.40	Call	Bond Future	3,595.0900		3.5951	4,027.4000	4.0274	12.025	0	0	0
2018/10/26	2044	01/08/2019	10.38	Call	Bond Future	3,522.1900		3.5222	3,949.2100	3.9492	12.124	0	0	0
2018/10/26	2044	01/08/2019	10.38	Put	Bond Future	4,813.3500		4.8133	4,356.8800	4.3569	(9.483)	0	0	0
2018/10/26	2046	01/11/2018			Bond Future	116.6783		116.6783	116.2520	116.2520	(0.365)	0.0000	0.0000	2,017
2018/10/26	2046	07/02/2019			Bond Future	119.0623		119.0623	118.6245	118.6245	(0.368)	0.0000	0.0000	10,065
2018/10/26	2046	02/05/2019			Bond Future	119.5215		119.5215	119.0757	119.0757	(0.373)	0.0000	0.0000	0
2018/10/26	2046	01/08/2019			Bond Future	121.9730		121.9730	121.5143	121.5143	(0.376)	0.0000	0.0000	0
2018/10/26	2050	01/11/2018			Bond Future	122.7536		122.7536	121.3697	121.3697	(1.127)	0.0000	0.0000	2,795
2018/10/26	2050	07/02/2019			Bond Future	123.4896		123.4896	122.0745	122.0745	(1.146)	0.0000	0.0000	10,049
2018/10/26	2050	02/05/2019			Bond Future	125.7148		125.7148	124.2743	124.2743	(1.146)	0.0000	0.0000	0
2018/10/26	2050	01/08/2019			Bond Future	126.4744		126.4744	125.0003	125.0003	(1.166)	0.0000	0.0000	0
2018/10/26	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	AL37	01/11/2018			Index Future	586.9090		586.9090	587.9690	587.9690	0.181	0.0000	0.0000	0
2018/10/26	AL37	07/02/2019			Index Future	598.7440		598.7440	599.8110	599.8110	0.178	0.0000	0.0000	0
2018/10/26	AL37	02/05/2019			Index Future	609.4000		609.4000	610.4860	610.4860	0.178	0.0000	0.0000	0
2018/10/26	AL37	01/08/2019			Index Future	621.7560		621.7560	622.8450	622.8450	0.175	0.0000	0.0000	0
2018/10/26	AL7T	01/11/2018			Index Future	670.8950		670.8950	673.0090	673.0090	0.315	0.0000	0.0000	0
2018/10/26	AL7T	07/02/2019			Index Future	684.4220		684.4220	686.5640	686.5640	0.313	0.0000	0.0000	0
2018/10/26	AL7T	02/05/2019			Index Future	696.6040		696.6040	698.7830	698.7830	0.313	0.0000	0.0000	0
2018/10/26	AL7T	01/08/2019			Index Future	710.7280		710.7280	712.9290	712.9290	0.310	0.0000	0.0000	0
2018/10/26	ALBI	01/11/2018			Index Future	604.1610		604.1610	607.8440	607.8440	0.610	0.0000	0.0000	405
2018/10/26	ALBI	07/02/2019			Index Future	616.3430		616.3430	620.0860	620.0860	0.607	0.0000	0.0000	748
2018/10/26	ALBI	02/05/2019			Index Future	627.3130		627.3130	631.1220	631.1220	0.607	0.0000	0.0000	0
2018/10/26	ALBI	01/08/2019			Index Future	640.0320		640.0320	643.8990	643.8990	0.604	0.0000	0.0000	0
2018/10/26	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/26	ES33	01/11/2018			Bond Future	11.4305	73.2645	11.3288	73.8342	(0.890)	0.0000	0.0000	7,037
2018/10/26	ES33	07/02/2019			Bond Future	11.5688	74.7417	11.4633	75.3213	(0.912)	0.0000	0.0000	494
2018/10/26	ES33	02/05/2019			Bond Future	11.6809	72.2803	11.5718	72.8700	(0.934)	0.0000	0.0000	0
2018/10/26	ES33	01/08/2019			Bond Future	11.7920	73.7472	11.6793	74.3466	(0.955)	0.0000	0.0000	0
2018/10/26	ES42	01/11/2018			Bond Future	11.6700	75.0059	11.5634	75.6753	(0.914)	0.0000	0.0000	0
2018/10/26	ES42	07/02/2019			Bond Future	11.8020	76.5183	11.6913	77.1994	(0.938)	0.0000	0.0000	5,169
2018/10/26	ES42	02/05/2019			Bond Future	11.9148	73.6195	11.8003	74.3127	(0.961)	0.0000	0.0000	0
2018/10/26	ES42	01/08/2019			Bond Future	12.0247	75.1142	11.9064	75.8190	(0.984)	0.0000	0.0000	0
2018/10/26	GOVI	01/11/2018	653.50	Put	GOVI	560,370.0000	56.0370	521,320.0000	52.1320	(6.969)	0	0	0
2018/10/26	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	GOVI	01/11/2018			GOVI	597.4630	597.4630	601.3680	601.3680	0.654	0.0000	0.0000	44
2018/10/26	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	GOVI	01/11/2018	653.49	Put	GOVI	560,270.0000	56.0270	521,220.0000	52.1220	(6.970)	0	0	0
2018/10/26	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	GOVI	01/11/2018	653.51	Put	GOVI	560,470.0000	56.0470	521,420.0000	52.1420	(6.967)	0	0	0
2018/10/26	GOVI	07/02/2019	666.53	Put	GOVI	570,200.0000	57.0200	530,500.0000	53.0500	(6.962)	0	0	0
2018/10/26	GOVI	07/02/2019			GOVI	609.5100	609.5100	613.4800	613.4800	0.651	0.0000	0.0000	453
2018/10/26	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	GOVI	07/02/2019	666.52	Put	GOVI	570,100.0000	57.0100	530,400.0000	53.0400	(6.964)	0	0	0
2018/10/26	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	GOVI	07/02/2019	666.51	Put	GOVI	570,000.0000	57.0000	530,300.0000	53.0300	(6.965)	0	0	0
2018/10/26	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	GOVI	02/05/2019	647.88	Put	GOVI	275,220.0000	27.5220	234,820.0000	23.4820	(14.679)	0	0	0
2018/10/26	GOVI	02/05/2019	647.86	Put	GOVI	275,020.0000	27.5020	234,620.0000	23.4620	(14.690)	0	0	0
2018/10/26	GOVI	02/05/2019			GOVI	620.3580	620.3580	624.3980	624.3980	0.651	0.0000	0.0000	0
2018/10/26	GOVI	02/05/2019	647.87	Put	GOVI	275,120.0000	27.5120	234,720.0000	23.4720	(14.685)	0	0	0
2018/10/26	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/26	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	GOVI	01/08/2019	638.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	GOVI	01/08/2019	638.67	Put	GOVI	57,340.0000	5.7340	16,320.0000	1.6320	(71.538)	0	0	0
2018/10/26	GOVI	01/08/2019			GOVI	632.9360	632.9360	637.0380	637.0380	0.648	0.0000	0.0000	0
2018/10/26	GOVI	01/08/2019	638.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	GOVI	01/08/2019	638.69	Put	GOVI	57,540.0000	5.7540	16,520.0000	1.6520	(71.290)	0	0	0
2018/10/26	GOVI	01/08/2019	638.68	Put	GOVI	57,440.0000	5.7440	16,420.0000	1.6420	(71.414)	0	0	0
2018/10/26	GOVI	01/08/2019	638.67	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/26	IGOV	01/11/2018			Index Future	253.7260	253.7260	253.0300	253.0300	(0.274)	0.0000	0.0000	318
2018/10/26	IGOV	07/02/2019			Index Future	258.9100	258.9100	258.1930	258.1930	(0.277)	0.0000	0.0000	502
2018/10/26	IGOV	02/05/2019			Index Future	263.5750	263.5750	262.8450	262.8450	(0.277)	0.0000	0.0000	215
2018/10/26	IGOV	01/08/2019			Index Future	268.9790	268.9790	268.2270	268.2270	(0.280)	0.0000	0.0000	0
2018/10/26	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/26	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5900	99.5900	0.010	0.0000	0.0000	0
2018/10/26	IS01	20/06/2019			Interest Rate Swap	102.0600	102.0600	102.0700	102.0700	0.010	0.0000	0.0000	0
2018/10/26	IS01	19/09/2019			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/10/26	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/26	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/10/26	IS02	21/06/2019			Interest Rate Swap	99.7900	99.7900	99.7900	99.7900	0.000	0.0000	0.0000	0
2018/10/26	IS02	20/09/2019			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2018/10/26	IS02	20/12/2019			Interest Rate Swap	103.1100	103.1100	103.1100	103.1100	0.000	0.0000	0.0000	0
2018/10/26	IS02	23/03/2020			Interest Rate Swap	99.2500	99.2500	99.2500	99.2500	0.000	0.0000	0.0000	0
2018/10/26	IS02	22/06/2020			Interest Rate Swap	102.9600	102.9600	102.9600	102.9600	0.000	0.0000	0.0000	0
2018/10/26	IS02	21/09/2020			Interest Rate Swap	100.0900	100.0900	100.1100	100.1100	0.020	0.0000	0.0000	0
2018/10/26	IS05	17/12/2020			Interest Rate Swap	97.0200	97.0200	97.0600	97.0600	0.041	0.0000	0.0000	0
2018/10/26	IS05	16/03/2021			Interest Rate Swap	96.3600	96.3600	96.3800	96.3800	0.021	0.0000	0.0000	0
2018/10/26	IS05	15/06/2021			Interest Rate Swap	95.6800	95.6800	95.6600	95.6600	(0.021)	0.0000	0.0000	0
2018/10/26	IS05	21/09/2021			Interest Rate Swap	95.9900	95.9900	95.9300	95.9300	(0.063)	0.0000	0.0000	0
2018/10/26	IS05	21/12/2021			Interest Rate Swap	98.2900	98.2900	98.2000	98.2000	(0.092)	0.0000	0.0000	51
2018/10/26	IS05	15/03/2022			Interest Rate Swap	98.5200	98.5200	98.4100	98.4100	(0.112)	0.0000	0.0000	0
2018/10/26	IS05	21/06/2022			Interest Rate Swap	99.8100	99.8100	99.6800	99.6800	(0.130)	0.0000	0.0000	0
2018/10/26	IS05	20/09/2022			Interest Rate Swap	103.8200	103.8200	103.6700	103.6700	(0.144)	0.0000	0.0000	0
2018/10/26	IS05	20/12/2022			Interest Rate Swap	105.1700	105.1700	105.0100	105.0100	(0.152)	0.0000	0.0000	0
2018/10/26	IS05	22/03/2023			Interest Rate Swap	98.7000	98.7000	98.5200	98.5200	(0.182)	0.0000	0.0000	0
2018/10/26	IS05	20/06/2023			Interest Rate Swap	104.8200	104.8200	104.6400	104.6400	(0.172)	0.0000	0.0000	0
2018/10/26	IS05	19/09/2023			Interest Rate Swap	100.4600	100.4600	100.2700	100.2700	(0.189)	0.0000	0.0000	0
2018/10/26	IS10	17/12/2025			Interest Rate Swap	97.9200	97.9200	97.6400	97.6400	(0.286)	0.0000	0.0000	0
2018/10/26	IS10	16/03/2026			Interest Rate Swap	95.0400	95.0400	94.7500	94.7500	(0.305)	0.0000	0.0000	0
2018/10/26	IS10	15/06/2026			Interest Rate Swap	93.8800	93.8800	93.5900	93.5900	(0.309)	0.0000	0.0000	0
2018/10/26	IS10	21/09/2026			Interest Rate Swap	96.1100	96.1100	95.8100	95.8100	(0.312)	0.0000	0.0000	0
2018/10/26	IS10	21/12/2026			Interest Rate Swap	99.9200	99.9200	99.6200	99.6200	(0.300)	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
2018/10/26	IS10	15/03/2027			Interest Rate Swap	98.5900	98.5900	98.2700	98.2700	(0.325)	0.0000	0.0000	0
2018/10/26	IS10	21/06/2027			Interest Rate Swap	100.7200	100.7200	100.3900	100.3900	(0.328)	0.0000	0.0000	0
2018/10/26	IS10	20/09/2027			Interest Rate Swap	106.1800	106.1800	105.8400	105.8400	(0.320)	0.0000	0.0000	0
2018/10/26	IS10	20/12/2027			Interest Rate Swap	106.5900	106.5900	106.2500	106.2500	(0.319)	0.0000	0.0000	0
2018/10/26	IS10	22/03/2028			Interest Rate Swap	100.2600	100.2600	99.9100	99.9100	(0.349)	0.0000	0.0000	0
2018/10/26	IS10	20/06/2028			Interest Rate Swap	107.3800	107.3800	107.0500	107.0500	(0.307)	0.0000	0.0000	0
2018/10/26	IS10	19/09/2028			Interest Rate Swap	101.1100	101.1100	100.7700	100.7700	(0.336)	0.0000	0.0000	0
2018/10/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/26	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/26	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/26	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/26	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/26	R023	01/11/2018	10.58	Call	Bond Future	6,378.5300	6.3785	6,574.4300	6.5744	3.071	0	0	0
2018/10/26	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R023	01/11/2018			Bond Future	8.6632	98.1848	8.6068	98.3807	(0.651)	0.0000	0.0000	14,103
2018/10/26	R023	01/11/2018	10.59	Call	Bond Future	6,410.4300	6.4104	6,606.3300	6.6063	3.056	0	0	0
2018/10/26	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R023	01/11/2018	10.57	Call	Bond Future	6,346.6200	6.3466	6,542.5200	6.5425	3.087	0	0	0
2018/10/26	R023	07/02/2019	10.59	Call	Bond Future	5,801.9300	5.8019	5,996.9400	5.9969	3.361	0	0	0
2018/10/26	R023	07/02/2019			Bond Future	8.7548	100.1645	8.6946	100.3621	(0.688)	0.0000	0.0000	51,459
2018/10/26	R023	07/02/2019	10.57	Call	Bond Future	5,742.0000	5.7420	5,936.8400	5.9368	3.393	0	0	0
2018/10/26	R023	07/02/2019	10.57	Put	Bond Future	12.5100	0.0125	9.7600	0.0098	(21.982)	0	0	0
2018/10/26	R023	07/02/2019	10.59	Put	Bond Future	11.6700	0.0117	9.0900	0.0091	(22.108)	0	0	0
2018/10/26	R023	07/02/2019	10.58	Call	Bond Future	5,771.9600	5.7720	5,966.8900	5.9669	3.377	0	0	0
2018/10/26	R023	07/02/2019	10.58	Put	Bond Future	12.0800	0.0121	9.4200	0.0094	(22.020)	0	0	0
2018/10/26	R023	02/05/2019	8.45	Call	Bond Future	647.6200	0.6476	717.3000	0.7173	10.759	0	0	0
2018/10/26	R023	02/05/2019	8.44	Put	Bond Future	1,820.0400	1.8200	1,687.8300	1.6878	(7.264)	0	0	0
2018/10/26	R023	02/05/2019			Bond Future	8.8174	98.0169	8.7530	98.2179	(0.731)	0.0000	0.0000	0
2018/10/26	R023	02/05/2019	8.46	Call	Bond Future	660.4300	0.6604	730.9900	0.7310	10.684	0	0	0
2018/10/26	R023	02/05/2019	8.46	Put	Bond Future	1,782.2800	1.7823	1,651.8200	1.6518	(7.320)	0	0	0
2018/10/26	R023	02/05/2019	8.45	Put	Bond Future	1,801.0900	1.8011	1,669.7500	1.6697	(7.292)	0	0	0
2018/10/26	R023	02/05/2019	8.44	Call	Bond Future	634.9500	0.6349	703.7600	0.7038	10.837	0	0	0
2018/10/26	R023	01/08/2019	8.95	Call	Bond Future	1,632.2700	1.6323	1,739.9000	1.7399	6.594	0	0	0
2018/10/26	R023	01/08/2019			Bond Future	8.8600	100.0056	8.7914	100.2075	(0.774)	0.0000	0.0000	0
2018/10/26	R023	01/08/2019	8.93	Call	Bond Future	1,595.9900	1.5960	1,702.3900	1.7024	6.667	0	0	0
2018/10/26	R023	01/08/2019	8.93	Put	Bond Future	1,390.1700	1.3902	1,294.6500	1.2947	(6.871)	0	0	0
2018/10/26	R023	01/08/2019	8.95	Put	Bond Future	1,367.7900	1.3678	1,273.5000	1.2735	(6.894)	0	0	0
2018/10/26	R023	01/08/2019	8.94	Call	Bond Future	1,613.9100	1.6139	1,720.9300	1.7209	6.631	0	0	0
2018/10/26	R023	01/08/2019	8.94	Put	Bond Future	1,378.7600	1.3788	1,283.8600	1.2839	(6.883)	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
2018/10/26	R035	01/11/2018	8.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R035	01/11/2018	8.92	Put	Bond Future	9,735.9000	9.7359	8,993.7900	8.9938	(7.622)	0	0	0
2018/10/26	R035	01/11/2018			Bond Future	10.1571	91.5012	10.0559	92.2433	(0.997)	0.0000	0.0000	10,590
2018/10/26	R035	01/11/2018	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R035	01/11/2018	8.94	Put	Bond Future	9,566.3200	9.5663	8,824.2100	8.8242	(7.758)	0	0	0
2018/10/26	R035	01/11/2018	8.93	Put	Bond Future	9,651.0600	9.6511	8,908.9500	8.9089	(7.689)	0	0	0
2018/10/26	R035	01/11/2018	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R035	07/02/2019	8.98	Call	Bond Future	56.5500	0.0566	81.6900	0.0817	44.456	0	0	0
2018/10/26	R035	07/02/2019			Bond Future	10.2463	93.3462	10.1416	94.1011	(1.022)	0.0000	0.0000	70,994
2018/10/26	R035	07/02/2019	8.96	Call	Bond Future	52.2100	0.0522	75.6600	0.0757	44.915	0	0	0
2018/10/26	R035	07/02/2019	8.96	Put	Bond Future	10,027.1800	10.0272	9,295.7200	9.2957	(7.295)	0	0	0
2018/10/26	R035	07/02/2019	8.98	Put	Bond Future	9,864.0700	9.8641	9,134.3000	9.1343	(7.398)	0	0	0
2018/10/26	R035	07/02/2019	8.97	Call	Bond Future	54.3500	0.0543	78.6300	0.0786	44.673	0	0	0
2018/10/26	R035	07/02/2019	8.97	Put	Bond Future	9,945.5400	9.9455	9,214.9100	9.2149	(7.346)	0	0	0
2018/10/26	R035	02/05/2019	9.74	Put	Bond Future	5,647.4300	5.6474	5,123.1900	5.1232	(9.283)	0	0	0
2018/10/26	R035	02/05/2019			Bond Future	10.3139	90.5067	10.2059	91.2750	(1.046)	0.0000	0.0000	0
2018/10/26	R035	02/05/2019	9.74	Call	Bond Future	1,446.0700	1.4461	1,690.1200	1.6901	16.877	0	0	0
2018/10/26	R035	02/05/2019	9.75	Call	Bond Future	1,470.8800	1.4709	1,717.7200	1.7177	16.782	0	0	0
2018/10/26	R035	02/05/2019	9.75	Put	Bond Future	5,596.5200	5.5965	5,075.0700	5.0751	(9.317)	0	0	0
2018/10/26	R035	02/05/2019	9.73	Call	Bond Future	1,421.5000	1.4215	1,662.7700	1.6628	16.973	0	0	0
2018/10/26	R035	02/05/2019	9.73	Put	Bond Future	5,698.6700	5.6987	5,171.6500	5.1716	(9.248)	0	0	0
2018/10/26	R035	01/08/2019	10.23	Call	Bond Future	3,319.4200	3.3194	3,698.1700	3.6982	11.410	0	0	0
2018/10/26	R035	01/08/2019	10.22	Put	Bond Future	4,391.5500	4.3915	3,987.0000	3.9870	(9.212)	0	0	0
2018/10/26	R035	01/08/2019			Bond Future	10.3770	92.3433	10.2659	93.1242	(1.071)	0.0000	0.0000	0
2018/10/26	R035	01/08/2019	10.24	Call	Bond Future	3,353.4200	3.3534	3,734.4900	3.7345	11.364	0	0	0
2018/10/26	R035	01/08/2019	10.24	Put	Bond Future	4,317.6400	4.3176	3,917.7400	3.9177	(9.262)	0	0	0
2018/10/26	R035	01/08/2019	10.23	Put	Bond Future	4,354.6200	4.3546	3,952.4000	3.9524	(9.237)	0	0	0
2018/10/26	R035	01/08/2019	10.22	Call	Bond Future	3,285.2800	3.2853	3,661.7000	3.6617	11.458	0	0	0
2018/10/26	R186	01/11/2018	8.54	Put	Bond Future	5,033.9500	5.0339	4,734.8000	4.7348	(5.943)	0	0	0
2018/10/26	R186	01/11/2018	8.90	Call	Bond Future	0.9200	0.0009	1.1700	0.0012	27.174	0	0	0
2018/10/26	R186	01/11/2018	9.14	Call	Bond Future	45.1500	0.0451	63.6300	0.0636	40.930	0	0	0
2018/10/26	R186	01/11/2018	7.96	Put	Bond Future	8,703.4300	8.7034	8,404.2800	8.4043	(3.437)	0	0	0
2018/10/26	R186	01/11/2018			Bond Future	9.3776	110.2200	9.3264	110.5192	(0.546)	0.0000	0.0000	20,745
2018/10/26	R186	01/11/2018	8.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R186	01/11/2018	8.53	Put	Bond Future	5,095.9100	5.0959	4,796.7600	4.7968	(5.870)	0	0	0
2018/10/26	R186	01/11/2018	8.46	Put	Bond Future	5,530.9200	5.5309	5,231.7700	5.2318	(5.409)	0	0	0
2018/10/26	R186	01/11/2018	8.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/26	R186	01/11/2018	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R186	01/11/2018	8.90	Put	Bond Future	2,833.9000	2.8339	2,535.0000	2.5350	(10.547)	0	0	2,500
2018/10/26	R186	01/11/2018	9.14	Put	Bond Future	1,442.3900	1.4424	1,161.7200	1.1617	(19.459)	0	0	5,000
2018/10/26	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/26	R186	01/11/2018	8.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R186	01/11/2018	8.52	Put	Bond Future	5,157.9200	5.1579	4,858.7700	4.8588	(5.800)	0	0	0
2018/10/26	R186	07/02/2019	8.21	Put	Bond Future	7,488.9700	7.4890	7,195.7800	7.1958	(3.915)	0	0	0
2018/10/26	R186	07/02/2019	8.20	Call	Bond Future	48.8800	0.0489	58.0700	0.0581	18.801	0	0	0
2018/10/26	R186	07/02/2019	8.50	Call	Bond Future	140.4100	0.1404	163.5600	0.1636	16.487	0	0	1,000
2018/10/26	R186	07/02/2019	9.10	Put	Bond Future	2,922.3900	2.9224	2,711.2700	2.7113	(7.224)	0	0	1,000

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
2018/10/26	R186	07/02/2019	9.92	Put	Bond Future	786.4500	0.7864	698.8400	0.6988	(11.140)	0	0	1,170
2018/10/26	R186	07/02/2019			Bond Future	9.4676	107.1354	9.4142	107.4381	(0.564)	0.0000	0.0000	50,606
2018/10/26	R186	07/02/2019	9.38	Put	Bond Future	1,952.9400	1.9529	1,786.0800	1.7861	(8.544)	0	0	0
2018/10/26	R186	07/02/2019	9.38	Call	Bond Future	1,455.9500	1.4559	1,591.7800	1.5918	9.329	0	0	6,000
2018/10/26	R186	07/02/2019	8.21	Call	Bond Future	50.7700	0.0508	60.2700	0.0603	18.712	0	0	0
2018/10/26	R186	07/02/2019	8.20	Put	Bond Future	7,548.9100	7.5489	7,255.4100	7.2554	(3.888)	0	0	0
2018/10/26	R186	07/02/2019	8.30	Put	Bond Future	6,954.4000	6.9544	6,664.4600	6.6645	(4.169)	0	0	0
2018/10/26	R186	07/02/2019	8.50	Put	Bond Future	5,804.3000	5.8043	5,524.7600	5.5248	(4.816)	0	0	0
2018/10/26	R186	07/02/2019	9.10	Call	Bond Future	815.9900	0.8160	907.5600	0.9076	11.222	0	0	0
2018/10/26	R186	07/02/2019	9.92	Call	Bond Future	3,305.4400	3.3054	3,520.5200	3.5205	6.507	0	0	0
2018/10/26	R186	07/02/2019	8.22	Call	Bond Future	52.7100	0.0527	62.5400	0.0625	18.649	0	0	0
2018/10/26	R186	07/02/2019	8.22	Put	Bond Future	7,429.1200	7.4291	7,136.2600	7.1363	(3.942)	0	0	0
2018/10/26	R186	07/02/2019	8.30	Call	Bond Future	70.7500	0.0708	83.5000	0.0835	18.021	0	0	210
2018/10/26	R186	07/02/2019	9.90	Call	Bond Future	3,223.9600	3.2240	3,436.6000	3.4366	6.596	0	0	0
2018/10/26	R186	07/02/2019	9.90	Put	Bond Future	814.6500	0.8147	724.6000	0.7246	(11.054)	0	0	1,000
2018/10/26	R186	07/02/2019	9.27	Put	Bond Future	2,304.8800	2.3049	2,120.3300	2.1203	(8.007)	0	0	0
2018/10/26	R186	07/02/2019	9.27	Call	Bond Future	1,179.3900	1.1794	1,297.5300	1.2975	10.017	0	0	1,170
2018/10/26	R186	07/02/2019	8.77	Put	Bond Future	4,382.3000	4.3823	4,126.9600	4.1270	(5.827)	0	0	0
2018/10/26	R186	07/02/2019	8.77	Call	Bond Future	337.9300	0.3379	385.2800	0.3853	14.012	0	0	1,170
2018/10/26	R186	02/05/2019	10.07	Call	Bond Future	4,128.1900	4.1282	4,337.9600	4.3380	5.081	0	0	0
2018/10/26	R186	02/05/2019	9.96	Put	Bond Future	1,430.5200	1.4305	1,322.1700	1.3222	(7.574)	0	0	90
2018/10/26	R186	02/05/2019	9.75	Call	Bond Future	2,954.8900	2.9549	3,133.0700	3.1331	6.030	0	0	0
2018/10/26	R186	02/05/2019	9.02	Call	Bond Future	1,041.2100	1.0412	1,133.6000	1.1336	8.873	0	0	0
2018/10/26	R186	02/05/2019	9.01	Put	Bond Future	4,000.7900	4.0008	3,784.0400	3.7840	(5.418)	0	0	0
2018/10/26	R186	02/05/2019			Bond Future	9.5408	109.0426	9.4850	109.3506	(0.585)	0.0000	0.0000	0
2018/10/26	R186	02/05/2019	9.03	Call	Bond Future	1,060.0600	1.0601	1,153.6000	1.1536	8.824	0	0	0
2018/10/26	R186	02/05/2019	9.03	Put	Bond Future	3,924.3400	3.9243	3,709.9000	3.7099	(5.464)	0	0	0
2018/10/26	R186	02/05/2019	9.30	Call	Bond Future	1,650.6100	1.6506	1,776.3100	1.7763	7.615	0	0	200
2018/10/26	R186	02/05/2019	10.07	Put	Bond Future	1,264.4800	1.2645	1,166.2700	1.1663	(7.767)	0	0	200
2018/10/26	R186	02/05/2019	9.96	Call	Bond Future	3,707.4600	3.7075	3,907.0900	3.9071	5.385	0	0	0
2018/10/26	R186	02/05/2019	9.20	Put	Bond Future	3,314.8800	3.3149	3,120.5800	3.1206	(5.861)	0	0	0
2018/10/26	R186	02/05/2019	9.75	Put	Bond Future	1,810.4400	1.8104	1,680.6400	1.6806	(7.170)	0	0	7,000
2018/10/26	R186	02/05/2019	9.02	Put	Bond Future	3,962.5800	3.9626	3,746.9900	3.7470	(5.441)	0	0	0
2018/10/26	R186	02/05/2019	9.01	Call	Bond Future	1,022.3000	1.0223	1,113.5300	1.1135	8.924	0	0	0
2018/10/26	R186	02/05/2019	8.70	Put	Bond Future	5,308.3200	5.3083	5,057.9600	5.0580	(4.716)	0	0	0
2018/10/26	R186	02/05/2019	8.70	Call	Bond Future	539.4000	0.5394	597.0200	0.5970	10.682	0	0	200
2018/10/26	R186	02/05/2019	9.30	Put	Bond Future	2,988.3800	2.9884	2,806.1000	2.8061	(6.100)	0	0	0
2018/10/26	R186	02/05/2019	9.20	Call	Bond Future	1,415.0300	1.4150	1,528.7100	1.5287	8.034	0	0	90
2018/10/26	R186	02/05/2019	8.62	Put	Bond Future	5,683.3500	5.6834	5,425.3300	5.4253	(4.540)	0	0	0
2018/10/26	R186	02/05/2019	8.62	Call	Bond Future	446.1400	0.4461	496.1000	0.4961	11.198	0	0	90
2018/10/26	R186	02/05/2019	8.50	Put	Bond Future	6,273.0300	6.2730	6,004.5600	6.0046	(4.280)	0	0	0
2018/10/26	R186	02/05/2019	8.50	Call	Bond Future	328.5200	0.3285	368.0300	0.3680	12.027	0	0	7,000
2018/10/26	R186	02/05/2019	9.00	Put	Bond Future	4,039.5300	4.0395	3,821.6300	3.8216	(5.394)	0	0	0
2018/10/26	R186	02/05/2019	9.00	Call	Bond Future	1,003.8800	1.0039	1,093.9600	1.0940	8.973	0	0	7,000
2018/10/26	R186	01/08/2019	9.54	Call	Bond Future	2,580.4100	2.5804	2,731.4800	2.7315	5.854	0	0	0
2018/10/26	R186	01/08/2019			Bond Future	9.6046	105.9518	9.5467	106.2626	(0.603)	0.0000	0.0000	0
2018/10/26	R186	01/08/2019	9.52	Call	Bond Future	2,523.4200	2.5234	2,672.5500	2.6725	5.910	0	0	0
2018/10/26	R186	01/08/2019	9.52	Put	Bond Future	2,977.7200	2.9777	2,816.0600	2.8161	(5.429)	0	0	0

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2018/10/26	R186	01/08/2019	9.54	Put	Bond Future	2,927.0300	2.9270	2,767.3100	2.7673	(5.457)	0	0	0
2018/10/26	R186	01/08/2019	9.53	Call	Bond Future	2,552.0300	2.5520	2,702.1300	2.7021	5.882	0	0	0
2018/10/26	R186	01/08/2019	9.53	Put	Bond Future	2,952.4700	2.9525	2,791.7800	2.7918	(5.443)	0	0	0
2018/10/26	R197	01/11/2018			Bond Future	301.5322	301.5322	301.5776	301.5776	0.015	0.0000	0.0000	3
2018/10/26	R197	07/02/2019			Bond Future	300.3414	300.3414	300.3808	300.3808	0.013	0.0000	0.0000	2,350
2018/10/26	R197	02/05/2019			Bond Future	305.7534	305.7534	305.7934	305.7934	0.013	0.0000	0.0000	0
2018/10/26	R197	01/08/2019			Bond Future	304.4629	304.4629	304.4941	304.4941	0.010	0.0000	0.0000	0
2018/10/26	R202	01/11/2018			Bond Future	235.4729	235.4729	234.9622	234.9622	(0.217)	0.0000	0.0000	1,351
2018/10/26	R202	07/02/2019			Bond Future	236.3789	236.3789	235.8527	235.8527	(0.223)	0.0000	0.0000	8,794
2018/10/26	R202	02/05/2019			Bond Future	240.6384	240.6384	240.1024	240.1024	(0.223)	0.0000	0.0000	0
2018/10/26	R202	01/08/2019			Bond Future	241.5573	241.5573	241.0028	241.0028	(0.230)	0.0000	0.0000	0
2018/10/26	R207	01/11/2018	6.76	Put	Bond Future	8.8200	0.0088	0.0400	0.0000	(99.546)	0	0	0
2018/10/26	R207	01/11/2018			Bond Future	6.6915	102.8608	6.5508	103.0204	(2.103)	0.0000	0.0000	2,383
2018/10/26	R207	01/11/2018	6.75	Call	Bond Future	77.0200	0.0770	225.9900	0.2260	193.417	0	0	0
2018/10/26	R207	01/11/2018	6.75	Put	Bond Future	10.7100	0.0107	0.0500	0.0001	(99.533)	0	0	0
2018/10/26	R207	01/11/2018	6.76	Call	Bond Future	86.4500	0.0864	237.3000	0.2373	174.494	0	0	0
2018/10/26	R207	01/11/2018	6.74	Call	Bond Future	68.4100	0.0684	214.7000	0.2147	213.843	0	0	0
2018/10/26	R207	01/11/2018	6.74	Put	Bond Future	13.4200	0.0134	0.0800	0.0001	(99.404)	0	0	0
2018/10/26	R207	07/02/2019	6.52	Call	Bond Future	164.5300	0.1645	280.9000	0.2809	70.729	0	0	0
2018/10/26	R207	07/02/2019	6.51	Put	Bond Future	74.5900	0.0746	29.1100	0.0291	(60.973)	0	0	0
2018/10/26	R207	07/02/2019			Bond Future	6.4161	101.2890	6.2357	101.4495	(2.812)	0.0000	0.0000	16,388
2018/10/26	R207	07/02/2019	6.53	Call	Bond Future	170.9700	0.1710	288.7400	0.2887	68.883	0	0	0
2018/10/26	R207	07/02/2019	6.53	Put	Bond Future	69.8400	0.0698	27.1400	0.0271	(61.140)	0	0	0
2018/10/26	R207	07/02/2019	6.52	Put	Bond Future	72.2700	0.0723	28.1700	0.0282	(61.021)	0	0	0
2018/10/26	R207	07/02/2019	6.51	Call	Bond Future	157.9800	0.1580	272.9700	0.2730	72.788	0	0	0
2018/10/26	R207	02/05/2019	7.63	Call	Bond Future	1,118.9400	1.1189	1,280.4700	1.2805	14.436	0	0	0
2018/10/26	R207	02/05/2019			Bond Future	5.9580	103.0922	5.7161	103.2554	(4.060)	0.0000	0.0000	0
2018/10/26	R207	02/05/2019	7.61	Call	Bond Future	1,105.9200	1.1059	1,267.3300	1.2673	14.595	0	0	0
2018/10/26	R207	02/05/2019	7.61	Put	Bond Future	3.0300	0.0030	1.1800	0.0012	(61.056)	0	0	0
2018/10/26	R207	02/05/2019	7.63	Put	Bond Future	2.8200	0.0028	1.0900	0.0011	(61.348)	0	0	0
2018/10/26	R207	02/05/2019	7.62	Call	Bond Future	1,112.4300	1.1124	1,273.9100	1.2739	14.516	0	0	0
2018/10/26	R207	02/05/2019	7.62	Put	Bond Future	2.9200	0.0029	1.1400	0.0011	(60.959)	0	0	0
2018/10/26	R207	01/08/2019	7.34	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/26	R207	01/08/2019	7.33	Call	Bond Future	1,180.9300	1.1809	1,344.1900	1.3442	13.825	0	0	0
2018/10/26	R207	01/08/2019			Bond Future	4.6244	101.5409	4.2553	101.7042	(7.983)	0.0000	0.0000	0
2018/10/26	R207	01/08/2019	7.34	Call	Bond Future	1,185.2500	1.1853	1,348.5100	1.3485	13.774	0	0	0
2018/10/26	R207	01/08/2019	7.33	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/26	R207	01/08/2019	7.35	Call	Bond Future	1,189.5600	1.1896	1,352.8200	1.3528	13.724	0	0	0
2018/10/26	R207	01/08/2019	7.35	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/26	R208	01/11/2018	7.11	Put	Bond Future	1,670.4400	1.6704	1,508.6400	1.5086	(9.686)	0	0	0
2018/10/26	R208	01/11/2018			Bond Future	7.8915	98.2250	7.8150	98.3868	(0.969)	0.0000	0.0000	19,044
2018/10/26	R208	01/11/2018	7.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R208	01/11/2018	7.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R208	01/11/2018	7.10	Put	Bond Future	1,692.0500	1.6921	1,530.2500	1.5303	(9.562)	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
2018/10/26	R208	01/11/2018	7.12	Put	Bond Future	1,648.8400	1.6488	1,487.0400	1.4870	(9.813)	0	0	0
2018/10/26	R208	01/11/2018	7.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R208	07/02/2019	7.07	Call	Bond Future	22.6700	0.0227	32.1700	0.0322	41.906	0	0	0
2018/10/26	R208	07/02/2019	7.08	Put	Bond Future	1,668.0400	1.6680	1,514.9700	1.5150	(9.177)	0	0	0
2018/10/26	R208	07/02/2019	7.06	Put	Bond Future	1,705.7300	1.7057	1,552.1900	1.5522	(9.001)	0	0	0
2018/10/26	R208	07/02/2019			Bond Future	7.9377	100.2056	7.8520	100.3684	(1.080)	0.0000	0.0000	21,597
2018/10/26	R208	07/02/2019	7.07	Put	Bond Future	1,686.8700	1.6869	1,533.5700	1.5336	(9.088)	0	0	0
2018/10/26	R208	07/02/2019	7.08	Call	Bond Future	23.2200	0.0232	32.9500	0.0329	41.904	0	0	0
2018/10/26	R208	07/02/2019	7.06	Call	Bond Future	22.1400	0.0221	31.4000	0.0314	41.825	0	0	0
2018/10/26	R208	02/05/2019	8.03	Put	Bond Future	499.5500	0.4995	425.6600	0.4257	(14.791)	0	0	0
2018/10/26	R208	02/05/2019	8.02	Call	Bond Future	618.4200	0.6184	709.4000	0.7094	14.712	0	0	0
2018/10/26	R208	02/05/2019			Bond Future	7.9541	98.5878	7.8572	98.7535	(1.217)	0.0000	0.0000	0
2018/10/26	R208	02/05/2019	8.03	Call	Bond Future	629.1800	0.6292	720.9200	0.7209	14.581	0	0	0
2018/10/26	R208	02/05/2019	8.02	Put	Bond Future	505.8500	0.5059	431.2000	0.4312	(14.757)	0	0	0
2018/10/26	R208	02/05/2019	8.04	Call	Bond Future	639.7300	0.6397	732.2300	0.7322	14.459	0	0	0
2018/10/26	R208	02/05/2019	8.04	Put	Bond Future	493.0500	0.4930	419.9200	0.4199	(14.832)	0	0	0
2018/10/26	R208	01/08/2019	8.16	Call	Bond Future	854.9400	0.8549	955.7800	0.9558	11.795	0	0	0
2018/10/26	R208	01/08/2019	8.17	Put	Bond Future	471.5200	0.4715	407.1000	0.4071	(13.662)	0	0	0
2018/10/26	R208	01/08/2019			Bond Future	7.9076	100.5882	7.7974	100.7540	(1.394)	0.0000	0.0000	0
2018/10/26	R208	01/08/2019	8.16	Put	Bond Future	476.6200	0.4766	411.6400	0.4116	(13.634)	0	0	0
2018/10/26	R208	01/08/2019	8.17	Call	Bond Future	864.7900	0.8648	966.1900	0.9662	11.725	0	0	0
2018/10/26	R208	01/08/2019	8.15	Call	Bond Future	844.7900	0.8448	945.0800	0.9451	11.872	0	0	0
2018/10/26	R208	01/08/2019	8.15	Put	Bond Future	481.4200	0.4814	415.8900	0.4159	(13.612)	0	0	0
2018/10/26	R209	01/11/2018	1,016.00	Call	Bond Future	68,381.4100	68.3814	69,007.0400	69.0070	0.915	0	0	0
2018/10/26	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R209	01/11/2018	9.34	Put	Bond Future	5,029.7200	5.0297	4,404.0900	4.4041	(12.439)	0	0	0
2018/10/26	R209	01/11/2018	9.97	Call	Bond Future	156.8300	0.1568	319.7400	0.3197	103.877	0	0	0
2018/10/26	R209	01/11/2018	9.98	Put	Bond Future	1,016.6500	1.0167	565.1300	0.5651	(44.413)	0	0	2,000
2018/10/26	R209	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R209	01/11/2018	10.00	Call	Bond Future	204.5300	0.2045	401.9900	0.4020	96.543	0	0	0
2018/10/26	R209	01/11/2018	9.64	Call	Bond Future	1.8200	0.0018	5.3000	0.0053	191.209	0	0	2,000
2018/10/26	R209	01/11/2018	9.47	Call	Bond Future	0.0400	0.0000	0.1400	0.0001	250.000	0	0	0
2018/10/26	R209	01/11/2018	9.82	Call	Bond Future	30.4900	0.0305	74.2900	0.0743	143.654	0	0	0
2018/10/26	R209	01/11/2018			Bond Future	10.1162	69.2693	10.0151	69.8949	(0.999)	0.0000	0.0000	94,621
2018/10/26	R209	01/11/2018	1,016.01	Call	Bond Future	68,381.4100	68.3814	69,007.0400	69.0070	0.915	0	0	0
2018/10/26	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R209	01/11/2018	8.89	Put	Bond Future	8,197.2100	8.1972	7,571.5800	7.5716	(7.632)	0	0	0
2018/10/26	R209	01/11/2018	8.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/10/26	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R209	01/11/2018	1,015.99	Call	Bond Future	68,381.4000	68.3814	69,007.0300	69.0070	0.915	0	0	0
2018/10/26	R209	01/11/2018	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R209	01/11/2018	9.97	Put	Bond Future	1,064.4300	1.0644	601.7100	0.6017	(43.471)	0	0	0
2018/10/26	R209	01/11/2018	9.98	Call	Bond Future	171.7100	0.1717	345.8200	0.3458	101.398	0	0	0
2018/10/26	R209	01/11/2018	8.98	Put	Bond Future	7,548.0600	7.5481	6,922.4300	6.9224	(8.289)	0	0	0
2018/10/26	R209	01/11/2018	10.00	Put	Bond Future	924.4200	0.9244	496.2500	0.4963	(46.318)	0	0	5,850
2018/10/26	R209	01/11/2018	9.64	Put	Bond Future	3,024.9300	3.0249	2,402.7800	2.4028	(20.567)	0	0	0
2018/10/26	R209	01/11/2018	9.47	Put	Bond Future	4,150.2200	4.1502	3,524.6900	3.5247	(15.072)	0	0	760

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
2018/10/26	R209	01/11/2018	9.82	Put	Bond Future	1,888.0600	1.8881	1,306.2300	1.3062	(30.816)	0	0	760
2018/10/26	R209	01/11/2018	9.49	Call	Bond Future	0.0700	0.0001	0.2200	0.0002	214.286	0	0	0
2018/10/26	R209	01/11/2018	9.94	Call	Bond Future	117.9500	0.1180	249.4500	0.2495	111.488	0	0	0
2018/10/26	R209	01/11/2018	9.94	Put	Bond Future	1,214.0200	1.2140	719.8900	0.7199	(40.702)	0	0	0
2018/10/26	R209	01/11/2018	10.57	Call	Bond Future	2,715.6200	2.7156	3,334.1800	3.3342	22.778	0	0	0
2018/10/26	R209	01/11/2018	10.57	Put	Bond Future	7.9900	0.0080	0.9200	0.0009	(88.486)	0	0	0
2018/10/26	R209	01/11/2018	9.84	Call	Bond Future	39.1800	0.0392	93.3300	0.0933	138.208	0	0	0
2018/10/26	R209	01/11/2018	9.84	Put	Bond Future	1,768.9800	1.7690	1,197.5000	1.1975	(32.306)	0	0	0
2018/10/26	R209	01/11/2018	8.99	Put	Bond Future	7,476.4200	7.4764	6,850.7900	6.8508	(8.368)	0	0	0
2018/10/26	R209	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	760
2018/10/26	R209	01/11/2018	9.49	Put	Bond Future	4,016.3000	4.0163	3,390.8200	3.3908	(15.574)	0	0	0
2018/10/26	R209	07/02/2019	8.97	Put	Bond Future	8,134.5900	8.1346	7,527.0900	7.5271	(7.468)	0	0	0
2018/10/26	R209	07/02/2019	10.20	Put	Bond Future	1,934.0500	1.9341	1,633.8200	1.6338	(15.523)	0	0	4,000
2018/10/26	R209	07/02/2019			Bond Future	10.1930	70.6660	10.0888	71.3026	(1.022)	0.0000	0.0000	113,548
2018/10/26	R209	07/02/2019	8.96	Call	Bond Future	70.8400	0.0708	99.1000	0.0991	39.893	0	0	0
2018/10/26	R209	07/02/2019	8.96	Put	Bond Future	8,203.5000	8.2035	7,595.1100	7.5951	(7.416)	0	0	0
2018/10/26	R209	07/02/2019	8.97	Call	Bond Future	73.4500	0.0734	102.6000	0.1026	39.687	0	0	0
2018/10/26	R209	07/02/2019	10.20	Call	Bond Future	1,976.7600	1.9768	2,313.1800	2.3132	17.019	0	0	0
2018/10/26	R209	07/02/2019	8.95	Call	Bond Future	68.3000	0.0683	95.6900	0.0957	40.102	0	0	0
2018/10/26	R209	07/02/2019	8.95	Put	Bond Future	8,272.5800	8.2726	7,663.3200	7.6633	(7.365)	0	0	0
2018/10/26	R209	07/02/2019	9.54	Put	Bond Future	4,611.1600	4.6112	4,104.5600	4.1046	(10.986)	0	0	0
2018/10/26	R209	07/02/2019	9.54	Call	Bond Future	471.3300	0.4713	601.3800	0.6014	27.592	0	0	4,000
2018/10/26	R209	07/02/2019	9.04	Put	Bond Future	7,657.3500	7.6574	7,056.7500	7.0567	(7.843)	0	0	0
2018/10/26	R209	07/02/2019	9.04	Call	Bond Future	94.1400	0.0941	130.1900	0.1302	38.294	0	0	4,000
2018/10/26	R209	02/05/2019	9.70	Put	Bond Future	4,701.8300	4.7018	4,264.0200	4.2640	(9.311)	0	0	0
2018/10/26	R209	02/05/2019			Bond Future	10.2545	68.7744	10.1474	69.4223	(1.045)	0.0000	0.0000	0
2018/10/26	R209	02/05/2019	9.69	Call	Bond Future	1,226.1600	1.2262	1,433.8900	1.4339	16.942	0	0	0
2018/10/26	R209	02/05/2019	9.69	Put	Bond Future	4,745.2700	4.7453	4,305.0700	4.3051	(9.277)	0	0	0
2018/10/26	R209	02/05/2019	9.70	Call	Bond Future	1,247.3600	1.2474	1,457.4800	1.4575	16.845	0	0	0
2018/10/26	R209	02/05/2019	9.68	Call	Bond Future	1,205.1800	1.2052	1,410.5200	1.4105	17.038	0	0	0
2018/10/26	R209	02/05/2019	9.68	Put	Bond Future	4,789.0200	4.7890	4,346.4300	4.3464	(9.242)	0	0	0
2018/10/26	R209	01/08/2019	10.17	Call	Bond Future	2,851.9000	2.8519	3,174.1500	3.1742	11.299	0	0	0
2018/10/26	R209	01/08/2019	10.15	Put	Bond Future	3,759.1400	3.7591	3,418.6200	3.4186	(9.058)	0	0	0
2018/10/26	R209	01/08/2019			Bond Future	10.3107	70.1702	10.2007	70.8290	(1.067)	0.0000	0.0000	0
2018/10/26	R209	01/08/2019	10.17	Put	Bond Future	3,696.4900	3.6965	3,359.9000	3.3599	(9.106)	0	0	0
2018/10/26	R209	01/08/2019	10.15	Call	Bond Future	2,793.2600	2.7933	3,111.5800	3.1116	11.396	0	0	0
2018/10/26	R209	01/08/2019	10.16	Put	Bond Future	3,727.5800	3.7276	3,389.0300	3.3890	(9.082)	0	0	0
2018/10/26	R209	01/08/2019	10.16	Call	Bond Future	2,822.3800	2.8224	3,142.6700	3.1427	11.348	0	0	0
2018/10/26	R210	01/11/2018			Bond Future	186.1677	186.1677	186.1963	186.1963	0.015	0.0000	0.0000	526
2018/10/26	R210	07/02/2019			Bond Future	189.9714	189.9714	189.9962	189.9962	0.013	0.0000	0.0000	2,478
2018/10/26	R210	02/05/2019			Bond Future	190.8383	190.8383	190.8636	190.8636	0.013	0.0000	0.0000	0
2018/10/26	R210	01/08/2019			Bond Future	194.7526	194.7526	194.7722	194.7722	0.010	0.0000	0.0000	0
2018/10/26	R212	01/11/2018			Bond Future	155.5839	155.5839	155.4162	155.4162	(0.108)	0.0000	0.0000	2,920
2018/10/26	R212	07/02/2019			Bond Future	156.6073	156.6073	156.4326	156.4326	(0.112)	0.0000	0.0000	3,026
2018/10/26	R212	02/05/2019			Bond Future	159.4294	159.4294	159.2515	159.2515	(0.112)	0.0000	0.0000	0
2018/10/26	R212	01/08/2019			Bond Future	162.6280	162.6280	162.4414	162.4414	(0.115)	0.0000	0.0000	0

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2018/10/26	R213	01/11/2018	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R213	01/11/2018	8.64	Put	Bond Future	8,202.3200	8.2023	7,833.9900	7.8340	(4.491)	0	0	0
2018/10/26	R213	01/11/2018			Bond Future	9.9170	80.7925	9.8559	81.1608	(0.616)	0.0000	0.0000	11,832
2018/10/26	R213	01/11/2018	8.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R213	01/11/2018	8.66	Put	Bond Future	8,065.2500	8.0652	7,696.9200	7.6969	(4.567)	0	0	0
2018/10/26	R213	01/11/2018	8.65	Put	Bond Future	8,133.7500	8.1338	7,765.4200	7.7654	(4.528)	0	0	0
2018/10/26	R213	01/11/2018	8.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R213	07/02/2019	8.68	Call	Bond Future	50.0300	0.0500	61.2200	0.0612	22.367	0	0	0
2018/10/26	R213	07/02/2019			Bond Future	10.0041	82.4216	9.9409	82.7954	(0.631)	0.0000	0.0000	32,008
2018/10/26	R213	07/02/2019	8.68	Put	Bond Future	8,413.8800	8.4139	8,051.2000	8.0512	(4.310)	0	0	0
2018/10/26	R213	07/02/2019	8.69	Call	Bond Future	51.9300	0.0519	63.5000	0.0635	22.280	0	0	0
2018/10/26	R213	07/02/2019	8.70	Put	Bond Future	8,282.7700	8.2828	7,920.8600	7.9209	(4.369)	0	0	0
2018/10/26	R213	07/02/2019	8.69	Put	Bond Future	8,348.2600	8.3483	7,985.9600	7.9860	(4.340)	0	0	0
2018/10/26	R213	07/02/2019	8.70	Call	Bond Future	53.8900	0.0539	65.8500	0.0659	22.193	0	0	0
2018/10/26	R213	02/05/2019	9.49	Call	Bond Future	1,124.4800	1.1245	1,237.6100	1.2376	10.061	0	0	0
2018/10/26	R213	02/05/2019	9.48	Put	Bond Future	4,637.9400	4.6379	4,369.2400	4.3692	(5.794)	0	0	0
2018/10/26	R213	02/05/2019			Bond Future	10.0696	80.3385	10.0044	80.7190	(0.647)	0.0000	0.0000	0
2018/10/26	R213	02/05/2019	9.50	Call	Bond Future	1,144.4100	1.1444	1,258.9200	1.2589	10.006	0	0	0
2018/10/26	R213	02/05/2019	9.50	Put	Bond Future	4,554.2800	4.5543	4,288.3300	4.2883	(5.840)	0	0	0
2018/10/26	R213	02/05/2019	9.49	Put	Bond Future	4,595.9700	4.5960	4,328.6400	4.3286	(5.817)	0	0	0
2018/10/26	R213	02/05/2019	9.48	Call	Bond Future	1,104.7600	1.1048	1,216.5200	1.2165	10.116	0	0	0
2018/10/26	R213	01/08/2019	9.99	Put	Bond Future	3,520.8800	3.5209	3,317.6700	3.3177	(5.772)	0	0	0
2018/10/26	R213	01/08/2019	9.98	Call	Bond Future	2,685.7200	2.6857	2,866.9700	2.8670	6.749	0	0	0
2018/10/26	R213	01/08/2019			Bond Future	10.1297	81.9686	10.0627	82.3542	(0.662)	0.0000	0.0000	0
2018/10/26	R213	01/08/2019	9.99	Call	Bond Future	2,714.3700	2.7144	2,896.7800	2.8968	6.720	0	0	0
2018/10/26	R213	01/08/2019	9.98	Put	Bond Future	3,550.3800	3.5504	3,346.0100	3.3460	(5.756)	0	0	0
2018/10/26	R213	01/08/2019	10.00	Call	Bond Future	2,743.4500	2.7435	2,927.0100	2.9270	6.691	0	0	0
2018/10/26	R213	01/08/2019	10.00	Put	Bond Future	3,491.8700	3.4919	3,289.8100	3.2898	(5.787)	0	0	0
2018/10/26	R214	01/11/2018	8.99	Put	Bond Future	9,144.9500	9.1450	8,469.5100	8.4695	(7.386)	0	0	0
2018/10/26	R214	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R214	01/11/2018			Bond Future	10.2964	68.2364	10.1903	68.9118	(1.031)	0.0000	0.0000	21,331
2018/10/26	R214	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R214	01/11/2018	8.98	Put	Bond Future	9,222.4600	9.2225	8,547.0200	8.5470	(7.324)	0	0	0
2018/10/26	R214	01/11/2018	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R214	01/11/2018	9.00	Put	Bond Future	9,067.5500	9.0675	8,392.1100	8.3921	(7.449)	0	0	0
2018/10/26	R214	07/02/2019	9.05	Put	Bond Future	9,222.4900	9.2225	8,557.4900	8.5575	(7.211)	0	0	0
2018/10/26	R214	07/02/2019			Bond Future	10.3768	69.6123	10.2674	70.2997	(1.055)	0.0000	0.0000	28,473
2018/10/26	R214	07/02/2019	9.04	Call	Bond Future	48.6700	0.0487	70.3600	0.0704	44.565	0	0	0
2018/10/26	R214	07/02/2019	9.04	Put	Bond Future	9,297.1600	9.2972	8,631.4100	8.6314	(7.161)	0	0	0
2018/10/26	R214	07/02/2019	9.05	Call	Bond Future	50.6000	0.0506	73.0400	0.0730	44.348	0	0	0
2018/10/26	R214	07/02/2019	9.03	Call	Bond Future	46.8000	0.0468	67.7700	0.0678	44.808	0	0	0
2018/10/26	R214	07/02/2019	9.03	Put	Bond Future	9,372.0100	9.3720	8,705.5400	8.7055	(7.111)	0	0	0
2018/10/26	R214	02/05/2019	9.87	Call	Bond Future	1,282.8900	1.2829	1,509.0700	1.5091	17.631	0	0	0
2018/10/26	R214	02/05/2019	9.85	Call	Bond Future	1,239.4800	1.2395	1,460.5300	1.4605	17.834	0	0	0
2018/10/26	R214	02/05/2019			Bond Future	10.4378	67.5548	10.3253	68.2545	(1.077)	0.0000	0.0000	0
2018/10/26	R214	02/05/2019	9.85	Put	Bond Future	5,032.3500	5.0324	4,553.7700	4.5538	(9.510)	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
2018/10/26	R214	02/05/2019	9.87	Put	Bond Future	4,941.0300	4.9410	4,467.5800	4.4676	(9.582)	0	0	0
2018/10/26	R214	02/05/2019	9.86	Call	Bond Future	1,261.0800	1.2611	1,484.6900	1.4847	17.732	0	0	0
2018/10/26	R214	02/05/2019	9.86	Put	Bond Future	4,986.5300	4.9865	4,510.5100	4.5105	(9.546)	0	0	0
2018/10/26	R214	01/08/2019	10.34	Put	Bond Future	3,892.7000	3.8927	3,528.1700	3.5282	(9.364)	0	0	0
2018/10/26	R214	01/08/2019			Bond Future	10.4949	68.9256	10.3794	69.6373	(1.100)	0.0000	0.0000	0
2018/10/26	R214	01/08/2019	10.33	Call	Bond Future	2,905.4300	2.9054	3,250.4500	3.2505	11.875	0	0	0
2018/10/26	R214	01/08/2019	10.33	Put	Bond Future	3,925.5200	3.9255	3,558.8900	3.5589	(9.340)	0	0	0
2018/10/26	R214	01/08/2019	10.34	Call	Bond Future	2,935.2100	2.9352	3,282.3300	3.2823	11.826	0	0	0
2018/10/26	R214	01/08/2019	10.32	Call	Bond Future	2,875.8000	2.8758	3,218.7100	3.2187	11.924	0	0	0
2018/10/26	R214	01/08/2019	10.32	Put	Bond Future	3,958.5800	3.9586	3,589.8400	3.5898	(9.315)	0	0	0
2018/10/26	R248	01/11/2018	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R248	01/11/2018			Bond Future	10.3165	87.2052	10.2103	88.0635	(1.029)	0.0000	0.0000	76,877
2018/10/26	R248	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R248	01/11/2018	9.01	Put	Bond Future	11,724.0500	11.7240	10,865.7900	10.8658	(7.321)	0	0	0
2018/10/26	R248	01/11/2018	9.03	Put	Bond Future	11,523.8400	11.5238	10,665.5800	10.6656	(7.448)	0	0	0
2018/10/26	R248	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/26	R248	01/11/2018	9.02	Put	Bond Future	11,623.8600	11.6239	10,765.6000	10.7656	(7.384)	0	0	0
2018/10/26	R248	07/02/2019	9.06	Put	Bond Future	11,898.2600	11.8983	11,045.7000	11.0457	(7.165)	0	0	0
2018/10/26	R248	07/02/2019			Bond Future	10.3981	88.9636	10.2885	89.8371	(1.054)	0.0000	0.0000	107,926
2018/10/26	R248	07/02/2019	9.06	Call	Bond Future	42.1600	0.0422	63.1100	0.0631	49.692	0	0	0
2018/10/26	R248	07/02/2019	9.05	Put	Bond Future	11,995.7500	11.9958	11,142.4000	11.1424	(7.114)	0	0	0
2018/10/26	R248	07/02/2019	9.07	Call	Bond Future	44.0400	0.0440	65.7900	0.0658	49.387	0	0	0
2018/10/26	R248	07/02/2019	9.07	Put	Bond Future	11,801.0200	11.8010	10,949.2600	10.9493	(7.218)	0	0	0
2018/10/26	R248	07/02/2019	9.05	Call	Bond Future	40.3600	0.0404	60.5200	0.0605	49.950	0	0	0
2018/10/26	R248	02/05/2019	9.90	Put	Bond Future	6,184.3200	6.1843	5,582.3900	5.5824	(9.733)	0	0	0
2018/10/26	R248	02/05/2019			Bond Future	10.4599	86.1095	10.3472	86.9985	(1.078)	0.0000	0.0000	0
2018/10/26	R248	02/05/2019	9.90	Call	Bond Future	1,600.1500	1.6001	1,887.2300	1.8872	17.941	0	0	0
2018/10/26	R248	02/05/2019	9.91	Call	Bond Future	1,628.2300	1.6282	1,918.6400	1.9186	17.836	0	0	0
2018/10/26	R248	02/05/2019	9.89	Put	Bond Future	6,242.3600	6.2424	5,637.1000	5.6371	(9.696)	0	0	0
2018/10/26	R248	02/05/2019	9.91	Put	Bond Future	6,126.7200	6.1267	5,528.1200	5.5281	(9.770)	0	0	0
2018/10/26	R248	02/05/2019	9.89	Call	Bond Future	1,572.3600	1.5724	1,856.1100	1.8561	18.046	0	0	0
2018/10/26	R248	01/08/2019	10.35	Call	Bond Future	3,577.3700	3.5774	4,013.9200	4.0139	12.203	0	0	0
2018/10/26	R248	01/08/2019	10.34	Put	Bond Future	4,936.7900	4.9368	4,466.3600	4.4664	(9.529)	0	0	0
2018/10/26	R248	01/08/2019			Bond Future	10.5180	87.8569	10.4022	88.7611	(1.101)	0.0000	0.0000	0
2018/10/26	R248	01/08/2019	10.36	Call	Bond Future	3,614.7600	3.6148	4,054.0400	4.0540	12.152	0	0	0
2018/10/26	R248	01/08/2019	10.36	Put	Bond Future	4,852.4300	4.8524	4,387.4700	4.3875	(9.582)	0	0	0
2018/10/26	R248	01/08/2019	10.35	Put	Bond Future	4,894.4500	4.8944	4,426.7600	4.4268	(9.556)	0	0	0
2018/10/26	R248	01/08/2019	10.34	Call	Bond Future	3,540.1800	3.5402	3,973.9900	3.9740	12.254	0	0	0

Total

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