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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/10/2018 TO 30/10/2018

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
2018/10/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	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
2018/10/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	2025	01/11/2018			Bond Future	132.1586	132.1586	132.1398	132.1398	(0.014)	0.0000	0.0000	171
2018/10/30	2025	07/02/2019			Bond Future	133.4390	133.4390	133.4178	133.4178	(0.016)	0.0000	0.0000	355
2018/10/30	2025	02/05/2019			Bond Future	135.8390	135.8390	135.8161	135.8161	(0.017)	0.0000	0.0000	0
2018/10/30	2025	01/08/2019			Bond Future	138.5740	138.5740	138.5493	138.5493	(0.018)	0.0000	0.0000	0
2018/10/30	2029	01/11/2018			Bond Future	100.1421	100.1421	100.1279	100.1279	(0.014)	0.0000	0.0000	1,568
2018/10/30	2029	07/02/2019			Bond Future	102.1842	102.1842	102.1683	102.1683	(0.016)	0.0000	0.0000	2,954
2018/10/30	2029	02/05/2019			Bond Future	102.9489	102.9489	102.9316	102.9316	(0.017)	0.0000	0.0000	0
2018/10/30	2029	01/08/2019			Bond Future	105.0572	105.0572	105.0386	105.0386	(0.018)	0.0000	0.0000	0
2018/10/30	2030	01/11/2018	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	2030	01/11/2018	8.58	Put	Bond Future	7,163.1200	7.1631	7,437.7800	7.4378	3.834	0	0	0
2018/10/30	2030	01/11/2018	9.60	Put	Bond Future	569.3400	0.5693	749.1600	0.7492	31.584	0	0	0
2018/10/30	2030	01/11/2018			Bond Future	9.6697	90.8172	9.7138	90.5426	0.456	0.0000	0.0000	23,867
2018/10/30	2030	01/11/2018	8.60	Put	Bond Future	7,024.7700	7.0248	7,299.4300	7.2994	3.910	0	0	0
2018/10/30	2030	01/11/2018	8.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	2030	01/11/2018	8.90	Put	Bond Future	4,981.3200	4.9813	5,255.9800	5.2560	5.514	0	0	0
2018/10/30	2030	01/11/2018	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	2030	01/11/2018	8.59	Put	Bond Future	7,093.9100	7.0939	7,368.5700	7.3686	3.872	0	0	0
2018/10/30	2030	01/11/2018	9.60	Call	Bond Future	133.3600	0.1334	38.5200	0.0385	(71.116)	0	0	0
2018/10/30	2030	01/11/2018	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	2030	07/02/2019	8.62	Call	Bond Future	84.3500	0.0844	69.5400	0.0695	(17.558)	0	0	0
2018/10/30	2030	07/02/2019	10.20	Put	Bond Future	891.3700	0.8914	964.6400	0.9646	8.220	0	0	4,000
2018/10/30	2030	07/02/2019			Bond Future	9.7491	88.6350	9.7952	88.3534	0.473	0.0000	0.0000	53,754
2018/10/30	2030	07/02/2019	9.68	Put	Bond Future	2,090.2800	2.0903	2,232.4300	2.2324	6.801	0	0	0
2018/10/30	2030	07/02/2019	9.68	Call	Bond Future	1,666.6200	1.6666	1,527.2400	1.5272	(8.363)	0	0	4,000
2018/10/30	2030	07/02/2019	9.18	Put	Bond Future	4,119.9700	4.1200	4,335.8400	4.3358	5.240	0	0	0
2018/10/30	2030	07/02/2019	9.18	Call	Bond Future	545.9000	0.5459	480.2400	0.4802	(12.028)	0	0	4,000
2018/10/30	2030	07/02/2019	8.62	Put	Bond Future	7,367.3600	7.3674	7,634.0800	7.6341	3.620	0	0	0
2018/10/30	2030	07/02/2019	8.63	Call	Bond Future	87.4300	0.0874	72.1600	0.0722	(17.465)	0	0	0
2018/10/30	2030	07/02/2019	8.90	Call	Bond Future	227.7700	0.2278	194.0700	0.1941	(14.796)	0	0	1,320
2018/10/30	2030	07/02/2019	10.20	Call	Bond Future	3,591.6100	3.5916	3,383.3500	3.3833	(5.799)	0	0	0
2018/10/30	2030	07/02/2019	8.63	Put	Bond Future	7,302.4800	7.3025	7,568.7400	7.5687	3.646	0	0	0
2018/10/30	2030	07/02/2019	8.64	Call	Bond Future	90.6100	0.0906	74.8700	0.0749	(17.371)	0	0	0
2018/10/30	2030	07/02/2019	8.64	Put	Bond Future	7,237.7500	7.2377	7,503.5400	7.5035	3.672	0	0	0
2018/10/30	2030	07/02/2019	9.60	Put	Bond Future	2,357.1800	2.3572	2,511.4100	2.5114	6.543	0	0	0
2018/10/30	2030	07/02/2019	9.60	Call	Bond Future	1,439.3200	1.4393	1,312.0200	1.3120	(8.844)	0	0	1,320
2018/10/30	2030	07/02/2019	8.90	Put	Bond Future	5,631.8100	5.6318	5,879.6400	5.8796	4.401	0	0	0
2018/10/30	2030	07/02/2019	9.40	Put	Bond Future	3,120.0300	3.1200	3,304.5300	3.3045	5.913	0	0	0
2018/10/30	2030	07/02/2019	9.40	Call	Bond Future	950.3600	0.9504	853.3300	0.8533	(10.210)	0	0	0
2018/10/30	2030	07/02/2019	8.70	Put	Bond Future	6,852.9100	6.8529	7,115.6100	7.1156	3.833	0	0	0
2018/10/30	2030	07/02/2019	8.70	Call	Bond Future	111.8300	0.1118	93.0000	0.0930	(16.838)	0	0	0

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2018/10/30	2030	02/05/2019	8.90	Put	Bond Future	6,274.8600		6.2749	6,510.1100	6.5101	3.749	0	0	0
2018/10/30	2030	02/05/2019	9.41	Call	Bond Future	1,421.0600		1.4211	1,315.1000	1.3151	(7.456)	0	0	0
2018/10/30	2030	02/05/2019			Bond Future	9.8161		90.2100	9.8640	89.9225	0.488	0.0000	0.0000	0
2018/10/30	2030	02/05/2019	10.20	Call	Bond Future	3,902.0800		3.9021	3,711.0400	3.7110	(4.896)	0	0	0
2018/10/30	2030	02/05/2019	10.20	Put	Bond Future	1,633.6600		1.6337	1,730.1100	1.7301	5.904	0	0	3,000
2018/10/30	2030	02/05/2019	9.39	Call	Bond Future	1,373.9100		1.3739	1,270.2700	1.2703	(7.543)	0	0	0
2018/10/30	2030	02/05/2019	9.39	Put	Bond Future	3,987.3400		3.9873	4,171.1900	4.1712	4.611	0	0	0
2018/10/30	2030	02/05/2019	8.90	Call	Bond Future	526.4100		0.5264	474.1700	0.4742	(9.924)	0	0	3,000
2018/10/30	2030	02/05/2019	9.41	Put	Bond Future	3,909.5200		3.9095	4,091.0500	4.0911	4.643	0	0	0
2018/10/30	2030	02/05/2019	9.40	Call	Bond Future	1,397.3700		1.3974	1,292.5700	1.2926	(7.500)	0	0	3,000
2018/10/30	2030	02/05/2019	9.40	Put	Bond Future	3,948.2900		3.9483	4,130.9800	4.1310	4.627	0	0	0
2018/10/30	2030	01/08/2019	9.91	Put	Bond Future	2,995.7900		2.9958	3,131.5100	3.1315	4.530	0	0	0
2018/10/30	2030	01/08/2019			Bond Future	9.8784		88.0321	9.9283	87.7380	0.505	0.0000	0.0000	0
2018/10/30	2030	01/08/2019	9.92	Call	Bond Future	3,214.7000		3.2147	3,055.3900	3.0554	(4.956)	0	0	0
2018/10/30	2030	01/08/2019	9.90	Put	Bond Future	3,022.7700		3.0228	3,159.3900	3.1594	4.520	0	0	0
2018/10/30	2030	01/08/2019	9.91	Call	Bond Future	3,182.2900		3.1823	3,023.8800	3.0239	(4.978)	0	0	0
2018/10/30	2030	01/08/2019	9.92	Put	Bond Future	2,969.3300		2.9693	3,104.1500	3.1042	4.540	0	0	0
2018/10/30	2030	01/08/2019	9.90	Call	Bond Future	3,150.3400		3.1503	2,992.8300	2.9928	(5.000)	0	0	0
2018/10/30	2032	01/11/2018	8.77	Put	Bond Future	7,847.3500		7.8474	8,142.9600	8.1430	3.767	0	0	0
2018/10/30	2032	01/11/2018			Bond Future	9.8698		88.9251	9.9139	88.6295	0.447	0.0000	0.0000	18,203
2018/10/30	2032	01/11/2018	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	2032	01/11/2018	8.76	Put	Bond Future	7,923.1200		7.9231	8,218.7300	8.2187	3.731	0	0	0
2018/10/30	2032	01/11/2018	8.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	2032	01/11/2018	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	2032	01/11/2018	8.75	Put	Bond Future	7,998.9700		7.9990	8,294.5800	8.2946	3.696	0	0	0
2018/10/30	2032	07/02/2019	8.81	Call	Bond Future	76.9600		0.0770	62.9900	0.0630	(18.152)	0	0	0
2018/10/30	2032	07/02/2019	8.80	Put	Bond Future	8,169.8000		8.1698	8,459.0800	8.4591	3.541	0	0	0
2018/10/30	2032	07/02/2019			Bond Future	9.9523		90.7146	9.9983	90.4118	0.462	0.0000	0.0000	41,633
2018/10/30	2032	07/02/2019	8.82	Call	Bond Future	79.9200		0.0799	65.4800	0.0655	(18.068)	0	0	0
2018/10/30	2032	07/02/2019	8.82	Put	Bond Future	8,026.3800		8.0264	8,314.7500	8.3148	3.593	0	0	0
2018/10/30	2032	07/02/2019	8.81	Put	Bond Future	8,098.0000		8.0980	8,386.8400	8.3868	3.567	0	0	0
2018/10/30	2032	07/02/2019	8.80	Call	Bond Future	74.1000		0.0741	60.5700	0.0606	(18.259)	0	0	0
2018/10/30	2032	02/05/2019	9.62	Put	Bond Future	4,266.5400		4.2665	4,458.9300	4.4589	4.509	0	0	0
2018/10/30	2032	02/05/2019	9.61	Call	Bond Future	1,593.9400		1.5939	1,478.3600	1.4784	(7.251)	0	0	0
2018/10/30	2032	02/05/2019			Bond Future	10.0183		88.1691	10.0660	87.8599	0.476	0.0000	0.0000	0
2018/10/30	2032	02/05/2019	9.62	Call	Bond Future	1,619.9200		1.6199	1,503.1200	1.5031	(7.210)	0	0	0
2018/10/30	2032	02/05/2019	9.61	Put	Bond Future	4,308.4500		4.3085	4,502.0600	4.5021	4.494	0	0	0
2018/10/30	2032	02/05/2019	9.63	Call	Bond Future	1,646.3800		1.6464	1,528.3500	1.5284	(7.169)	0	0	0
2018/10/30	2032	02/05/2019	9.63	Put	Bond Future	4,225.1900		4.2252	4,416.3500	4.4163	4.524	0	0	0
2018/10/30	2032	01/08/2019	10.10	Call	Bond Future	3,474.8200		3.4748	3,304.7600	3.3048	(4.894)	0	0	0
2018/10/30	2032	01/08/2019	10.11	Put	Bond Future	3,302.6200		3.3026	3,447.9200	3.4479	4.400	0	0	0
2018/10/30	2032	01/08/2019			Bond Future	10.0778		89.9558	10.1272	89.6395	0.491	0.0000	0.0000	0
2018/10/30	2032	01/08/2019	10.10	Put	Bond Future	3,332.4800		3.3325	3,478.7400	3.4787	4.389	0	0	0
2018/10/30	2032	01/08/2019	10.11	Call	Bond Future	3,508.9100		3.5089	3,337.8900	3.3379	(4.874)	0	0	0
2018/10/30	2032	01/08/2019	10.09	Call	Bond Future	3,440.8900		3.4409	3,271.7800	3.2718	(4.915)	0	0	0
2018/10/30	2032	01/08/2019	10.09	Put	Bond Future	3,362.5700		3.3626	3,509.7800	3.5098	4.378	0	0	0

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2018/10/30	2033	01/11/2018			Bond Future	102.7237	102.7237	103.4655	103.4655	0.722	0.0000	0.0000	603
2018/10/30	2033	07/02/2019			Bond Future	104.8183	104.8183	105.5739	105.5739	0.721	0.0000	0.0000	5,770
2018/10/30	2033	02/05/2019			Bond Future	105.5579	105.5579	106.3260	106.3260	0.728	0.0000	0.0000	0
2018/10/30	2033	01/08/2019			Bond Future	107.7196	107.7196	108.5024	108.5024	0.727	0.0000	0.0000	0
2018/10/30	2037	01/11/2018	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	2037	01/11/2018			Bond Future	10.0444	89.4367	10.0936	89.0708	0.490	0.0000	0.0000	48,827
2018/10/30	2037	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	2037	01/11/2018	9.01	Put	Bond Future	8,278.0900	8.2781	8,644.0300	8.6440	4.421	0	0	0
2018/10/30	2037	01/11/2018	9.03	Put	Bond Future	8,106.8900	8.1069	8,472.8300	8.4728	4.514	0	0	0
2018/10/30	2037	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	2037	01/11/2018	9.02	Put	Bond Future	8,192.4300	8.1924	8,558.3700	8.5584	4.467	0	0	0
2018/10/30	2037	07/02/2019	9.06	Put	Bond Future	8,489.8600	8.4899	8,842.8600	8.8429	4.158	0	0	0
2018/10/30	2037	07/02/2019	9.05	Call	Bond Future	108.9100	0.1089	88.0500	0.0880	(19.153)	0	0	0
2018/10/30	2037	07/02/2019			Bond Future	10.1211	86.9760	10.1722	86.6015	0.505	0.0000	0.0000	49,495
2018/10/30	2037	07/02/2019	9.06	Call	Bond Future	113.0000	0.1130	91.4700	0.0915	(19.053)	0	0	0
2018/10/30	2037	07/02/2019	9.05	Put	Bond Future	8,570.4800	8.5705	8,924.1500	8.9241	4.127	0	0	0
2018/10/30	2037	07/02/2019	9.07	Call	Bond Future	117.2300	0.1172	95.0100	0.0950	(18.954)	0	0	0
2018/10/30	2037	07/02/2019	9.07	Put	Bond Future	8,409.5000	8.4095	8,761.8100	8.7618	4.189	0	0	0
2018/10/30	2037	02/05/2019	9.81	Put	Bond Future	4,747.0400	4.7470	4,980.2700	4.9803	4.913	0	0	0
2018/10/30	2037	02/05/2019			Bond Future	10.1855	88.5216	10.2382	88.1395	0.518	0.0000	0.0000	0
2018/10/30	2037	02/05/2019	9.80	Call	Bond Future	1,920.7200	1.9207	1,773.3300	1.7733	(7.674)	0	0	0
2018/10/30	2037	02/05/2019	9.80	Put	Bond Future	4,793.8200	4.7938	5,028.5300	5.0285	4.896	0	0	0
2018/10/30	2037	02/05/2019	9.81	Call	Bond Future	1,950.3100	1.9503	1,801.4400	1.8014	(7.633)	0	0	0
2018/10/30	2037	02/05/2019	9.79	Call	Bond Future	1,891.6200	1.8916	1,745.7000	1.7457	(7.714)	0	0	0
2018/10/30	2037	02/05/2019	9.79	Put	Bond Future	4,841.1900	4.8412	5,077.3700	5.0774	4.879	0	0	0
2018/10/30	2037	01/08/2019	10.31	Call	Bond Future	4,034.5000	4.0345	3,819.4100	3.8194	(5.331)	0	0	0
2018/10/30	2037	01/08/2019			Bond Future	10.2467	86.0593	10.3014	85.6685	0.533	0.0000	0.0000	0
2018/10/30	2037	01/08/2019	10.29	Call	Bond Future	3,958.1500	3.9581	3,745.3900	3.7454	(5.375)	0	0	0
2018/10/30	2037	01/08/2019	10.29	Put	Bond Future	3,648.4400	3.6484	3,826.4300	3.8264	4.879	0	0	0
2018/10/30	2037	01/08/2019	10.31	Put	Bond Future	3,582.1900	3.5822	3,757.8500	3.7579	4.904	0	0	0
2018/10/30	2037	01/08/2019	10.30	Call	Bond Future	3,996.2400	3.9962	3,782.3100	3.7823	(5.353)	0	0	0
2018/10/30	2037	01/08/2019	10.30	Put	Bond Future	3,615.1900	3.6152	3,792.0100	3.7920	4.891	0	0	0
2018/10/30	2038	01/11/2018			Bond Future	122.8133	122.8133	122.7961	122.7961	(0.014)	0.0000	0.0000	517
2018/10/30	2038	07/02/2019			Bond Future	123.7263	123.7263	123.7068	123.7068	(0.016)	0.0000	0.0000	9,848
2018/10/30	2038	02/05/2019			Bond Future	125.9517	125.9517	125.9306	125.9306	(0.017)	0.0000	0.0000	0
2018/10/30	2038	01/08/2019			Bond Future	128.4784	128.4784	128.4557	128.4557	(0.018)	0.0000	0.0000	0
2018/10/30	2040	01/11/2018	9.09	Put	Bond Future	8,984.4800	8.9845	9,414.6400	9.4146	4.788	0	0	0
2018/10/30	2040	01/11/2018	9.80	Call	Bond Future	0.5200	0.0005	0.0000	0.0000	(100.000)	0	0	1,770
2018/10/30	2040	01/11/2018	10.00	Put	Bond Future	1,146.6300	1.1466	1,520.2700	1.5203	32.586	0	0	0
2018/10/30	2040	01/11/2018			Bond Future	10.1344	92.5472	10.1886	92.1170	0.535	0.0000	0.0000	15,207
2018/10/30	2040	01/11/2018	9.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	2040	01/11/2018	9.08	Put	Bond Future	9,077.3000	9.0773	9,507.4600	9.5075	4.739	0	0	0
2018/10/30	2040	01/11/2018	9.20	Put	Bond Future	7,972.3700	7.9724	8,402.5300	8.4025	5.396	0	0	0
2018/10/30	2040	01/11/2018	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,940
2018/10/30	2040	01/11/2018	9.80	Put	Bond Future	2,730.4800	2.7305	3,160.1200	3.1601	15.735	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
2018/10/30	2040	01/11/2018	9.60	Put	Bond Future	4,426.7400	4.4267	4,856.9000	4.8569	9.717	0	0	0
2018/10/30	2040	01/11/2018	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	2040	01/11/2018	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	2040	01/11/2018	9.10	Put	Bond Future	8,891.7900	8.8918	9,321.9500	9.3220	4.838	0	0	0
2018/10/30	2040	01/11/2018	10.00	Call	Bond Future	65.0800	0.0651	8.5600	0.0086	(86.847)	0	0	2,690
2018/10/30	2040	01/11/2018	9.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	2040	01/11/2018	9.07	Put	Bond Future	9,170.2700	9.1703	9,600.4300	9.6004	4.691	0	0	0
2018/10/30	2040	01/11/2018	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/30	2040	01/11/2018	8.50	Put	Bond Future	14,704.1700	14.7042	15,134.3300	15.1343	2.925	0	0	0
2018/10/30	2040	01/11/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/30	2040	07/02/2019	9.13	Call	Bond Future	109.7000	0.1097	86.8000	0.0868	(20.875)	0	0	0
2018/10/30	2040	07/02/2019	9.11	Put	Bond Future	9,474.4400	9.4744	9,893.1100	9.8931	4.419	0	0	0
2018/10/30	2040	07/02/2019			Bond Future	10.2114	89.8984	10.2676	89.4583	0.551	0.0000	0.0000	31,385
2018/10/30	2040	07/02/2019	9.13	Put	Bond Future	9,298.5800	9.2986	9,715.8000	9.7158	4.487	0	0	0
2018/10/30	2040	07/02/2019	9.11	Call	Bond Future	101.6800	0.1017	80.2300	0.0802	(21.096)	0	0	0
2018/10/30	2040	07/02/2019	9.12	Put	Bond Future	9,386.3800	9.3864	9,804.3300	9.8043	4.453	0	0	0
2018/10/30	2040	07/02/2019	9.12	Call	Bond Future	105.6300	0.1056	83.4600	0.0835	(20.988)	0	0	0
2018/10/30	2040	02/05/2019	9.89	Call	Bond Future	1,987.2200	1.9872	1,816.9300	1.8169	(8.569)	0	0	0
2018/10/30	2040	02/05/2019	9.88	Put	Bond Future	5,118.3400	5.1183	5,398.7600	5.3988	5.479	0	0	0
2018/10/30	2040	02/05/2019			Bond Future	10.2760	91.4960	10.3341	91.0471	0.565	0.0000	0.0000	0
2018/10/30	2040	02/05/2019	9.90	Call	Bond Future	2,019.3000	2.0193	1,847.2300	1.8472	(8.521)	0	0	0
2018/10/30	2040	02/05/2019	9.90	Put	Bond Future	5,017.9600	5.0180	5,294.8200	5.2948	5.517	0	0	0
2018/10/30	2040	02/05/2019	9.89	Put	Bond Future	5,067.8300	5.0678	5,346.4700	5.3465	5.498	0	0	0
2018/10/30	2040	02/05/2019	9.88	Call	Bond Future	1,955.6600	1.9557	1,787.1500	1.7872	(8.617)	0	0	0
2018/10/30	2040	01/08/2019	10.37	Put	Bond Future	3,970.8700	3.9709	4,182.0600	4.1821	5.318	0	0	0
2018/10/30	2040	01/08/2019	10.36	Call	Bond Future	4,176.5500	4.1765	3,930.1900	3.9302	(5.899)	0	0	0
2018/10/30	2040	01/08/2019			Bond Future	10.3379	88.8437	10.3979	88.3847	0.581	0.0000	0.0000	0
2018/10/30	2040	01/08/2019	10.37	Call	Bond Future	4,217.0100	4.2170	3,969.2800	3.9693	(5.875)	0	0	0
2018/10/30	2040	01/08/2019	10.36	Put	Bond Future	4,006.8600	4.0069	4,219.4200	4.2194	5.305	0	0	0
2018/10/30	2040	01/08/2019	10.38	Call	Bond Future	4,257.3200	4.2573	4,008.2200	4.0082	(5.851)	0	0	0
2018/10/30	2040	01/08/2019	10.38	Put	Bond Future	3,934.8500	3.9349	4,144.6700	4.1447	5.332	0	0	0
2018/10/30	2044	01/11/2018	9.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	2044	01/11/2018			Bond Future	10.1392	89.7312	10.1935	89.2947	0.535	0.0000	0.0000	17,799
2018/10/30	2044	01/11/2018	9.12	Put	Bond Future	8,945.1400	8.9451	9,381.6500	9.3816	4.880	0	0	0
2018/10/30	2044	01/11/2018	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	2044	01/11/2018	9.14	Put	Bond Future	8,755.1000	8.7551	9,191.6100	9.1916	4.986	0	0	0
2018/10/30	2044	01/11/2018	9.13	Put	Bond Future	8,850.0400	8.8500	9,286.5500	9.2865	4.932	0	0	0
2018/10/30	2044	01/11/2018	9.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	2044	07/02/2019	9.18	Put	Bond Future	9,076.3600	9.0764	9,496.4200	9.4964	4.628	0	0	0
2018/10/30	2044	07/02/2019			Bond Future	10.2128	87.1510	10.2691	86.7045	0.551	0.0000	0.0000	41,523
2018/10/30	2044	07/02/2019	9.17	Call	Bond Future	124.5200	0.1245	98.8600	0.0989	(20.607)	0	0	0
2018/10/30	2044	07/02/2019	9.17	Put	Bond Future	9,165.6700	9.1657	9,586.5600	9.5866	4.592	0	0	0
2018/10/30	2044	07/02/2019	9.18	Call	Bond Future	129.2700	0.1293	102.7800	0.1028	(20.492)	0	0	0
2018/10/30	2044	07/02/2019	9.16	Call	Bond Future	119.9200	0.1199	95.0800	0.0951	(20.714)	0	0	0
2018/10/30	2044	07/02/2019	9.16	Put	Bond Future	9,255.2800	9.2553	9,676.9900	9.6770	4.556	0	0	0
2018/10/30	2044	02/05/2019	9.90	Call	Bond Future	2,044.9900	2.0450	1,870.1900	1.8702	(8.548)	0	0	0
2018/10/30	2044	02/05/2019			Bond Future	10.2745	88.6998	10.3325	88.2443	0.564	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
2018/10/30	2044	02/05/2019	9.90	Put	Bond Future	5,087.4800	5.0875	5,368.1100	5.3681	5.516	0	0	0
2018/10/30	2044	02/05/2019	9.91	Call	Bond Future	2,077.7500	2.0778	1,901.1300	1.9011	(8.501)	0	0	0
2018/10/30	2044	02/05/2019	9.92	Put	Bond Future	4,986.5200	4.9865	5,263.5100	5.2635	5.555	0	0	0
2018/10/30	2044	02/05/2019	9.91	Put	Bond Future	5,036.6700	5.0367	5,315.4800	5.3155	5.536	0	0	0
2018/10/30	2044	02/05/2019	9.92	Call	Bond Future	2,111.0300	2.1110	1,932.5900	1.9326	(8.453)	0	0	0
2018/10/30	2044	01/08/2019	10.40	Put	Bond Future	3,895.7100	3.8957	4,104.6800	4.1047	5.364	0	0	0
2018/10/30	2044	01/08/2019			Bond Future	10.3335	86.1159	10.3934	85.6504	0.580	0.0000	0.0000	0
2018/10/30	2044	01/08/2019	10.39	Call	Bond Future	4,370.8400	4.3708	4,115.6800	4.1157	(5.838)	0	0	0
2018/10/30	2044	01/08/2019	10.39	Put	Bond Future	3,931.5400	3.9315	4,141.8900	4.1419	5.350	0	0	0
2018/10/30	2044	01/08/2019	10.40	Call	Bond Future	4,412.2900	4.4123	4,155.7500	4.1557	(5.814)	0	0	0
2018/10/30	2044	01/08/2019	10.38	Call	Bond Future	4,329.5400	4.3295	4,075.7700	4.0758	(5.861)	0	0	0
2018/10/30	2044	01/08/2019	10.38	Put	Bond Future	3,967.6500	3.9676	4,179.3900	4.1794	5.337	0	0	0
2018/10/30	2046	01/11/2018			Bond Future	116.2704	116.2704	116.2542	116.2542	(0.014)	0.0000	0.0000	733
2018/10/30	2046	07/02/2019			Bond Future	118.6413	118.6413	118.6232	118.6232	(0.015)	0.0000	0.0000	12,065
2018/10/30	2046	02/05/2019			Bond Future	119.0889	119.0889	119.0692	119.0692	(0.017)	0.0000	0.0000	0
2018/10/30	2046	01/08/2019			Bond Future	121.5280	121.5280	121.5067	121.5067	(0.018)	0.0000	0.0000	0
2018/10/30	2050	01/11/2018			Bond Future	121.6424	121.6424	121.3720	121.3720	(0.222)	0.0000	0.0000	2,795
2018/10/30	2050	07/02/2019			Bond Future	122.3509	122.3509	122.0732	122.0732	(0.227)	0.0000	0.0000	10,049
2018/10/30	2050	02/05/2019			Bond Future	124.5515	124.5515	124.2673	124.2673	(0.228)	0.0000	0.0000	0
2018/10/30	2050	01/08/2019			Bond Future	125.2834	125.2834	124.9924	124.9924	(0.232)	0.0000	0.0000	0
2018/10/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	AL37	01/11/2018			Index Future	590.7210	590.7210	589.4250	589.4250	(0.219)	0.0000	0.0000	0
2018/10/30	AL37	07/02/2019			Index Future	602.5980	602.5980	601.2680	601.2680	(0.221)	0.0000	0.0000	0
2018/10/30	AL37	02/05/2019			Index Future	613.3010	613.3010	611.9410	611.9410	(0.222)	0.0000	0.0000	0
2018/10/30	AL37	01/08/2019			Index Future	625.7140	625.7140	624.3210	624.3210	(0.223)	0.0000	0.0000	0
2018/10/30	AL7T	01/11/2018			Index Future	676.5720	676.5720	674.9850	674.9850	(0.235)	0.0000	0.0000	0
2018/10/30	AL7T	07/02/2019			Index Future	690.1760	690.1760	688.5470	688.5470	(0.236)	0.0000	0.0000	0
2018/10/30	AL7T	02/05/2019			Index Future	702.4350	702.4350	700.7690	700.7690	(0.237)	0.0000	0.0000	0
2018/10/30	AL7T	01/08/2019			Index Future	716.6520	716.6520	714.9460	714.9460	(0.238)	0.0000	0.0000	0
2018/10/30	ALBI	01/11/2018			Index Future	611.8260	611.8260	609.7750	609.7750	(0.335)	0.0000	0.0000	199
2018/10/30	ALBI	07/02/2019			Index Future	624.1280	624.1280	622.0260	622.0260	(0.337)	0.0000	0.0000	903
2018/10/30	ALBI	02/05/2019			Index Future	635.2130	635.2130	633.0680	633.0680	(0.338)	0.0000	0.0000	0
2018/10/30	ALBI	01/08/2019			Index Future	648.0700	648.0700	645.8750	645.8750	(0.339)	0.0000	0.0000	0
2018/10/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	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 ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	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
2018/10/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/30	ES33	01/11/2018			Bond Future	11.2422	74.3247	11.2858	74.0770	0.388	0.0000	0.0000	7,037
2018/10/30	ES33	07/02/2019			Bond Future	11.3734	75.8203	11.4190	75.5666	0.401	0.0000	0.0000	494
2018/10/30	ES33	02/05/2019			Bond Future	11.4793	73.3755	11.5266	73.1165	0.412	0.0000	0.0000	0
2018/10/30	ES33	01/08/2019			Bond Future	11.5835	74.8624	11.6326	74.5975	0.424	0.0000	0.0000	0
2018/10/30	ES42	01/11/2018			Bond Future	11.4718	76.2581	11.5255	75.9152	0.468	0.0000	0.0000	0
2018/10/30	ES42	07/02/2019			Bond Future	11.5963	77.7928	11.6523	77.4418	0.483	0.0000	0.0000	5,169
2018/10/30	ES42	02/05/2019			Bond Future	11.7024	74.9139	11.7605	74.5560	0.496	0.0000	0.0000	0
2018/10/30	ES42	01/08/2019			Bond Future	11.8050	76.4327	11.8653	76.0667	0.511	0.0000	0.0000	0
2018/10/30	GOVI	01/11/2018	653.50	Put	GOVI	479,730.0000	47.9730	501,510.0000	50.1510	4.540	0	0	0
2018/10/30	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	GOVI	01/11/2018			GOVI	605.5270	605.5270	603.3490	603.3490	(0.360)	0.0000	0.0000	44
2018/10/30	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	GOVI	01/11/2018	653.49	Put	GOVI	479,630.0000	47.9630	501,410.0000	50.1410	4.541	0	0	0
2018/10/30	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	GOVI	01/11/2018	653.51	Put	GOVI	479,830.0000	47.9830	501,610.0000	50.1610	4.539	0	0	0
2018/10/30	GOVI	07/02/2019	666.53	Put	GOVI	488,280.0000	48.8280	510,580.0000	51.0580	4.567	0	0	0
2018/10/30	GOVI	07/02/2019			GOVI	617.7020	617.7020	615.4720	615.4720	(0.361)	0.0000	0.0000	452
2018/10/30	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	GOVI	07/02/2019	666.52	Put	GOVI	488,180.0000	48.8180	510,480.0000	51.0480	4.568	0	0	0
2018/10/30	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	GOVI	07/02/2019	666.51	Put	GOVI	488,080.0000	48.8080	510,380.0000	51.0380	4.569	0	0	0
2018/10/30	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	GOVI	02/05/2019	647.88	Put	GOVI	192,060.0000	19.2060	214,830.0000	21.4830	11.856	0	0	0
2018/10/30	GOVI	02/05/2019	647.86	Put	GOVI	191,860.0000	19.1860	214,630.0000	21.4630	11.868	0	0	0
2018/10/30	GOVI	02/05/2019			GOVI	628.6740	628.6740	626.3970	626.3970	(0.362)	0.0000	0.0000	0
2018/10/30	GOVI	02/05/2019	647.87	Put	GOVI	191,960.0000	19.1960	214,730.0000	21.4730	11.862	0	0	0
2018/10/30	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
2018/10/30	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	GOVI	01/08/2019	638.68	Call	GOVI	27,180.0000	2.7180	3,890.0000	0.3890	(85.688)	0	0	0
2018/10/30	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	GOVI	01/08/2019			GOVI	641.3980	641.3980	639.0690	639.0690	(0.363)	0.0000	0.0000	0
2018/10/30	GOVI	01/08/2019	638.69	Call	GOVI	27,080.0000	2.7080	3,790.0000	0.3790	(86.004)	0	0	0
2018/10/30	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	GOVI	01/08/2019	638.67	Call	GOVI	27,280.0000	2.7280	3,990.0000	0.3990	(85.374)	0	0	0
2018/10/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/30	IGOV	01/11/2018			Index Future	253.1730	253.1730	253.2220	253.2220	0.019	0.0000	0.0000	317
2018/10/30	IGOV	07/02/2019			Index Future	258.3310	258.3310	258.3780	258.3780	0.018	0.0000	0.0000	502
2018/10/30	IGOV	02/05/2019			Index Future	262.9760	262.9760	263.0220	263.0220	0.017	0.0000	0.0000	215
2018/10/30	IGOV	01/08/2019			Index Future	268.3590	268.3590	268.4030	268.4030	0.016	0.0000	0.0000	0
2018/10/30	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/30	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5900	99.5900	0.010	0.0000	0.0000	0
2018/10/30	IS01	20/06/2019			Interest Rate Swap	102.0700	102.0700	102.0800	102.0800	0.010	0.0000	0.0000	0
2018/10/30	IS01	19/09/2019			Interest Rate Swap	100.0100	100.0100	100.0300	100.0300	0.020	0.0000	0.0000	0
2018/10/30	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/30	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/10/30	IS02	21/06/2019			Interest Rate Swap	99.8000	99.8000	99.8100	99.8100	0.010	0.0000	0.0000	0
2018/10/30	IS02	20/09/2019			Interest Rate Swap	102.0100	102.0100	102.0300	102.0300	0.020	0.0000	0.0000	0
2018/10/30	IS02	20/12/2019			Interest Rate Swap	103.0800	103.0800	103.0900	103.0900	0.010	0.0000	0.0000	0
2018/10/30	IS02	23/03/2020			Interest Rate Swap	99.2000	99.2000	99.2300	99.2300	0.030	0.0000	0.0000	0
2018/10/30	IS02	22/06/2020			Interest Rate Swap	102.9000	102.9000	102.9300	102.9300	0.029	0.0000	0.0000	0
2018/10/30	IS02	21/09/2020			Interest Rate Swap	100.0300	100.0300	100.0600	100.0600	0.030	0.0000	0.0000	0
2018/10/30	IS05	17/12/2020			Interest Rate Swap	96.9700	96.9700	96.9900	96.9900	0.021	0.0000	0.0000	0
2018/10/30	IS05	16/03/2021			Interest Rate Swap	96.2700	96.2700	96.3000	96.3000	0.031	0.0000	0.0000	0
2018/10/30	IS05	15/06/2021			Interest Rate Swap	95.5400	95.5400	95.5800	95.5800	0.042	0.0000	0.0000	0
2018/10/30	IS05	21/09/2021			Interest Rate Swap	95.8000	95.8000	95.8400	95.8400	0.042	0.0000	0.0000	0
2018/10/30	IS05	21/12/2021			Interest Rate Swap	98.0700	98.0700	98.1000	98.1000	0.031	0.0000	0.0000	51
2018/10/30	IS05	15/03/2022			Interest Rate Swap	98.2800	98.2800	98.3100	98.3100	0.031	0.0000	0.0000	0
2018/10/30	IS05	21/06/2022			Interest Rate Swap	99.5500	99.5500	99.5700	99.5700	0.020	0.0000	0.0000	0
2018/10/30	IS05	20/09/2022			Interest Rate Swap	103.5500	103.5500	103.5600	103.5600	0.010	0.0000	0.0000	0
2018/10/30	IS05	20/12/2022			Interest Rate Swap	104.8700	104.8700	104.8800	104.8800	0.010	0.0000	0.0000	0
2018/10/30	IS05	22/03/2023			Interest Rate Swap	98.3600	98.3600	98.3700	98.3700	0.010	0.0000	0.0000	0
2018/10/30	IS05	20/06/2023			Interest Rate Swap	104.4600	104.4600	104.4700	104.4700	0.010	0.0000	0.0000	0
2018/10/30	IS05	19/09/2023			Interest Rate Swap	100.0600	100.0600	100.0700	100.0700	0.010	0.0000	0.0000	0
2018/10/30	IS10	17/12/2025			Interest Rate Swap	97.4400	97.4400	97.4600	97.4600	0.021	0.0000	0.0000	0
2018/10/30	IS10	16/03/2026			Interest Rate Swap	94.5400	94.5400	94.5600	94.5600	0.021	0.0000	0.0000	0
2018/10/30	IS10	15/06/2026			Interest Rate Swap	93.3800	93.3800	93.3800	93.3800	0.000	0.0000	0.0000	0
2018/10/30	IS10	21/09/2026			Interest Rate Swap	95.5900	95.5900	95.5900	95.5900	0.000	0.0000	0.0000	0
2018/10/30	IS10	21/12/2026			Interest Rate Swap	99.4000	99.4000	99.4000	99.4000	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
2018/10/30	IS10	15/03/2027			Interest Rate Swap	98.0500	98.0500	98.0500	98.0500	0.000	0.0000	0.0000	0
2018/10/30	IS10	21/06/2027			Interest Rate Swap	100.1500	100.1500	100.1700	100.1700	0.020	0.0000	0.0000	0
2018/10/30	IS10	20/09/2027			Interest Rate Swap	105.6000	105.6000	105.6200	105.6200	0.019	0.0000	0.0000	0
2018/10/30	IS10	20/12/2027			Interest Rate Swap	105.9900	105.9900	106.0300	106.0300	0.038	0.0000	0.0000	0
2018/10/30	IS10	22/03/2028			Interest Rate Swap	99.6200	99.6200	99.6600	99.6600	0.040	0.0000	0.0000	0
2018/10/30	IS10	20/06/2028			Interest Rate Swap	106.7400	106.7400	106.7900	106.7900	0.047	0.0000	0.0000	0
2018/10/30	IS10	19/09/2028			Interest Rate Swap	100.4200	100.4200	100.4900	100.4900	0.070	0.0000	0.0000	0
2018/10/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/30	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/30	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/30	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/30	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/30	R023	01/11/2018	10.58	Call	Bond Future	7,015.9600	7.0160	6,809.4500	6.8095	(2.943)	0	0	0
2018/10/30	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R023	01/11/2018			Bond Future	8.4802	98.8222	8.5393	98.6157	0.697	0.0000	0.0000	13,549
2018/10/30	R023	01/11/2018	10.59	Call	Bond Future	7,047.8600	7.0479	6,841.3500	6.8413	(2.930)	0	0	0
2018/10/30	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R023	01/11/2018	10.57	Call	Bond Future	6,984.0500	6.9840	6,777.5400	6.7775	(2.957)	0	0	0
2018/10/30	R023	07/02/2019	10.59	Call	Bond Future	6,441.4200	6.4414	6,230.4300	6.2304	(3.276)	0	0	0
2018/10/30	R023	07/02/2019			Bond Future	8.5583	100.8109	8.6226	100.5988	0.751	0.0000	0.0000	51,688
2018/10/30	R023	07/02/2019	10.57	Call	Bond Future	6,381.0400	6.3810	6,170.1300	6.1701	(3.305)	0	0	0
2018/10/30	R023	07/02/2019	10.57	Put	Bond Future	5.2200	0.0052	6.4000	0.0064	22.605	0	0	0
2018/10/30	R023	07/02/2019	10.59	Put	Bond Future	4.8300	0.0048	5.9300	0.0059	22.774	0	0	0
2018/10/30	R023	07/02/2019	10.58	Call	Bond Future	6,411.2300	6.4112	6,200.2800	6.2003	(3.290)	0	0	0
2018/10/30	R023	07/02/2019	10.58	Put	Bond Future	5.0200	0.0050	6.1600	0.0062	22.709	0	0	0
2018/10/30	R023	02/05/2019	8.45	Call	Bond Future	891.8700	0.8919	797.8000	0.7978	(10.548)	0	0	0
2018/10/30	R023	02/05/2019	8.44	Put	Bond Future	1,406.9200	1.4069	1,530.7600	1.5308	8.802	0	0	0
2018/10/30	R023	02/05/2019			Bond Future	8.6083	98.6714	8.6774	98.4545	0.803	0.0000	0.0000	0
2018/10/30	R023	02/05/2019	8.46	Call	Bond Future	907.5700	0.9076	812.4900	0.8125	(10.476)	0	0	0
2018/10/30	R023	02/05/2019	8.46	Put	Bond Future	1,374.9300	1.3749	1,496.7600	1.4968	8.861	0	0	0
2018/10/30	R023	02/05/2019	8.45	Put	Bond Future	1,390.8500	1.3909	1,513.6900	1.5137	8.832	0	0	0
2018/10/30	R023	02/05/2019	8.44	Call	Bond Future	876.3200	0.8763	783.2500	0.7833	(10.621)	0	0	0
2018/10/30	R023	01/08/2019	8.95	Call	Bond Future	2,000.9600	2.0010	1,866.3200	1.8663	(6.729)	0	0	0
2018/10/30	R023	01/08/2019			Bond Future	8.6350	100.6703	8.7100	100.4481	0.869	0.0000	0.0000	0
2018/10/30	R023	01/08/2019	8.93	Call	Bond Future	1,960.7200	1.9607	1,827.3800	1.8274	(6.801)	0	0	0
2018/10/30	R023	01/08/2019	8.93	Put	Bond Future	1,090.2100	1.0902	1,179.1000	1.1791	8.153	0	0	0
2018/10/30	R023	01/08/2019	8.95	Put	Bond Future	1,071.7900	1.0718	1,159.3800	1.1594	8.172	0	0	0
2018/10/30	R023	01/08/2019	8.94	Call	Bond Future	1,980.6300	1.9806	1,846.6400	1.8466	(6.765)	0	0	0
2018/10/30	R023	01/08/2019	8.94	Put	Bond Future	1,080.7900	1.0808	1,169.0300	1.1690	8.164	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
2018/10/30	R035	01/11/2018	8.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R035	01/11/2018	8.92	Put	Bond Future	8,355.0200	8.3550	8,683.0300	8.6830	3.926	0	0	0
2018/10/30	R035	01/11/2018			Bond Future	9.9698	92.8821	10.0139	92.5541	0.443	0.0000	0.0000	10,103
2018/10/30	R035	01/11/2018	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R035	01/11/2018	8.94	Put	Bond Future	8,185.4400	8.1854	8,513.4500	8.5135	4.007	0	0	0
2018/10/30	R035	01/11/2018	8.93	Put	Bond Future	8,270.1800	8.2702	8,598.1900	8.5982	3.966	0	0	0
2018/10/30	R035	01/11/2018	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R035	07/02/2019	8.98	Call	Bond Future	105.0800	0.1051	86.4600	0.0865	(17.720)	0	0	0
2018/10/30	R035	07/02/2019			Bond Future	10.0525	94.7512	10.0984	94.4153	0.457	0.0000	0.0000	71,469
2018/10/30	R035	07/02/2019	8.96	Call	Bond Future	97.4800	0.0975	80.0200	0.0800	(17.911)	0	0	0
2018/10/30	R035	07/02/2019	8.96	Put	Bond Future	8,667.4600	8.6675	8,985.9100	8.9859	3.674	0	0	0
2018/10/30	R035	07/02/2019	8.98	Put	Bond Future	8,507.6100	8.5076	8,824.9000	8.8249	3.729	0	0	0
2018/10/30	R035	07/02/2019	8.97	Call	Bond Future	101.2200	0.1012	83.1900	0.0832	(17.813)	0	0	0
2018/10/30	R035	07/02/2019	8.97	Put	Bond Future	8,587.4200	8.5874	8,905.3000	8.9053	3.702	0	0	0
2018/10/30	R035	02/05/2019	9.74	Put	Bond Future	4,679.0300	4.6790	4,888.1500	4.8881	4.469	0	0	0
2018/10/30	R035	02/05/2019			Bond Future	10.1145	91.9335	10.1620	91.5907	0.469	0.0000	0.0000	0
2018/10/30	R035	02/05/2019	9.74	Call	Bond Future	1,904.5100	1.9045	1,770.7800	1.7708	(7.022)	0	0	0
2018/10/30	R035	02/05/2019	9.75	Call	Bond Future	1,934.5000	1.9345	1,799.4200	1.7994	(6.983)	0	0	0
2018/10/30	R035	02/05/2019	9.75	Put	Bond Future	4,633.3000	4.6333	4,841.0700	4.8411	4.484	0	0	0
2018/10/30	R035	02/05/2019	9.73	Call	Bond Future	1,874.7800	1.8748	1,742.4000	1.7424	(7.061)	0	0	0
2018/10/30	R035	02/05/2019	9.73	Put	Bond Future	4,725.1100	4.7251	4,935.5800	4.9356	4.454	0	0	0
2018/10/30	R035	01/08/2019	10.23	Call	Bond Future	4,029.5500	4.0295	3,836.6400	3.8366	(4.787)	0	0	0
2018/10/30	R035	01/08/2019	10.22	Put	Bond Future	3,644.4300	3.6444	3,803.2100	3.8032	4.357	0	0	0
2018/10/30	R035	01/08/2019			Bond Future	10.1714	93.7962	10.2206	93.4455	0.483	0.0000	0.0000	0
2018/10/30	R035	01/08/2019	10.24	Call	Bond Future	4,067.8400	4.0678	3,873.9000	3.8739	(4.768)	0	0	0
2018/10/30	R035	01/08/2019	10.24	Put	Bond Future	3,579.1300	3.5791	3,735.8300	3.7358	4.378	0	0	0
2018/10/30	R035	01/08/2019	10.23	Put	Bond Future	3,611.8200	3.6118	3,769.5500	3.7695	4.367	0	0	0
2018/10/30	R035	01/08/2019	10.22	Call	Bond Future	3,991.0900	3.9911	3,799.2300	3.7992	(4.807)	0	0	0
2018/10/30	R186	01/11/2018	8.54	Put	Bond Future	4,198.8300	4.1988	4,428.5600	4.4286	5.471	0	0	0
2018/10/30	R186	01/11/2018	8.90	Call	Bond Future	0.3000	0.0003	0.0000	0.0000	(100.000)	0	0	0
2018/10/30	R186	01/11/2018	9.14	Call	Bond Future	81.2500	0.0813	20.5100	0.0205	(74.757)	0	0	0
2018/10/30	R186	01/11/2018	7.96	Put	Bond Future	7,868.3100	7.8683	8,098.0400	8.0980	2.920	0	0	0
2018/10/30	R186	01/11/2018			Bond Future	9.2351	111.0551	9.2742	110.8254	0.423	0.0000	0.0000	13,223
2018/10/30	R186	01/11/2018	8.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R186	01/11/2018	8.53	Put	Bond Future	4,260.7900	4.2608	4,490.5200	4.4905	5.392	0	0	0
2018/10/30	R186	01/11/2018	8.46	Put	Bond Future	4,695.8000	4.6958	4,925.5300	4.9255	4.892	0	0	0
2018/10/30	R186	01/11/2018	8.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/30	R186	01/11/2018	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R186	01/11/2018	8.90	Put	Bond Future	1,998.1600	1.9982	2,227.5900	2.2276	11.482	0	0	2,500
2018/10/30	R186	01/11/2018	9.14	Put	Bond Future	643.3700	0.6434	812.3600	0.8124	26.266	0	0	5,000
2018/10/30	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/30	R186	01/11/2018	8.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R186	01/11/2018	8.52	Put	Bond Future	4,322.8000	4.3228	4,552.5300	4.5525	5.314	0	0	0
2018/10/30	R186	07/02/2019	8.21	Put	Bond Future	6,669.7100	6.6697	6,892.8100	6.8928	3.345	0	0	0
2018/10/30	R186	07/02/2019	8.20	Call	Bond Future	76.3000	0.0763	63.8800	0.0639	(16.278)	0	0	0
2018/10/30	R186	07/02/2019	8.50	Call	Bond Future	209.2800	0.2093	180.4500	0.1805	(13.776)	0	0	1,000
2018/10/30	R186	07/02/2019	9.10	Put	Bond Future	2,341.4100	2.3414	2,481.1300	2.4811	5.967	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
2018/10/30	R186	07/02/2019	9.92	Put	Bond Future	551.2400	0.5512	596.9600	0.5970	8.294	0	0	1,170
2018/10/30	R186	07/02/2019			Bond Future	9.3185	107.9830	9.3599	107.7471	0.444	0.0000	0.0000	64,290
2018/10/30	R186	07/02/2019	9.38	Put	Bond Future	1,497.4000	1.4974	1,600.0500	1.6000	6.855	0	0	0
2018/10/30	R186	07/02/2019	9.38	Call	Bond Future	1,848.0200	1.8480	1,714.7600	1.7148	(7.211)	0	0	6,000
2018/10/30	R186	07/02/2019	8.21	Call	Bond Future	79.1200	0.0791	66.3100	0.0663	(16.191)	0	0	0
2018/10/30	R186	07/02/2019	8.20	Put	Bond Future	6,728.7200	6.7287	6,952.2100	6.9522	3.321	0	0	0
2018/10/30	R186	07/02/2019	8.30	Put	Bond Future	6,144.8100	6.1448	6,363.9500	6.3639	3.566	0	0	0
2018/10/30	R186	07/02/2019	8.50	Put	Bond Future	5,025.5600	5.0256	5,232.6400	5.2326	4.121	0	0	0
2018/10/30	R186	07/02/2019	9.10	Call	Bond Future	1,082.6200	1.0826	986.4300	0.9864	(8.885)	0	0	0
2018/10/30	R186	07/02/2019	9.92	Call	Bond Future	3,917.8400	3.9178	3,727.6500	3.7276	(4.854)	0	0	0
2018/10/30	R186	07/02/2019	8.22	Call	Bond Future	82.0300	0.0820	68.8200	0.0688	(16.104)	0	0	0
2018/10/30	R186	07/02/2019	8.22	Put	Bond Future	6,610.8300	6.6108	6,833.5300	6.8335	3.369	0	0	0
2018/10/30	R186	07/02/2019	8.30	Call	Bond Future	108.7700	0.1088	92.0000	0.0920	(15.418)	0	0	210
2018/10/30	R186	07/02/2019	9.90	Call	Bond Future	3,829.6900	3.8297	3,641.0800	3.6411	(4.925)	0	0	0
2018/10/30	R186	07/02/2019	9.90	Put	Bond Future	572.7700	0.5728	620.0700	0.6201	8.258	0	0	1,000
2018/10/30	R186	07/02/2019	9.27	Put	Bond Future	1,799.3800	1.7994	1,916.3400	1.9163	6.500	0	0	0
2018/10/30	R186	07/02/2019	9.27	Call	Bond Future	1,521.5000	1.5215	1,402.5500	1.4025	(7.818)	0	0	1,170
2018/10/30	R186	07/02/2019	8.77	Put	Bond Future	3,674.2600	3.6743	3,855.6900	3.8557	4.938	0	0	0
2018/10/30	R186	07/02/2019	8.77	Call	Bond Future	477.5000	0.4775	423.0200	0.4230	(11.409)	0	0	1,170
2018/10/30	R186	02/05/2019	10.07	Call	Bond Future	4,720.4100	4.7204	4,537.9900	4.5380	(3.864)	0	0	0
2018/10/30	R186	02/05/2019	9.96	Put	Bond Future	1,136.0100	1.1360	1,201.9700	1.2020	5.806	0	0	90
2018/10/30	R186	02/05/2019	9.75	Call	Bond Future	3,460.3800	3.4604	3,300.7500	3.3007	(4.613)	0	0	0
2018/10/30	R186	02/05/2019	9.02	Call	Bond Future	1,307.2500	1.3072	1,216.4100	1.2164	(6.949)	0	0	0
2018/10/30	R186	02/05/2019	9.01	Put	Bond Future	3,404.5900	3.4046	3,555.9600	3.5560	4.446	0	0	0
2018/10/30	R186	02/05/2019			Bond Future	9.3857	109.9015	9.4291	109.6603	0.462	0.0000	0.0000	0
2018/10/30	R186	02/05/2019	9.03	Call	Bond Future	1,329.3600	1.3294	1,237.5200	1.2375	(6.909)	0	0	0
2018/10/30	R186	02/05/2019	9.03	Put	Bond Future	3,334.6700	3.3347	3,484.0400	3.4840	4.479	0	0	0
2018/10/30	R186	02/05/2019	9.30	Call	Bond Future	2,010.1700	2.0102	1,891.3600	1.8914	(5.910)	0	0	200
2018/10/30	R186	02/05/2019	10.07	Put	Bond Future	997.7300	0.9977	1,056.5200	1.0565	5.892	0	0	200
2018/10/30	R186	02/05/2019	9.96	Call	Bond Future	4,271.9200	4.2719	4,096.6700	4.0967	(4.102)	0	0	0
2018/10/30	R186	02/05/2019	9.20	Put	Bond Future	2,781.8100	2.7818	2,914.1000	2.9141	4.756	0	0	0
2018/10/30	R186	02/05/2019	9.75	Put	Bond Future	1,456.9600	1.4570	1,538.5400	1.5385	5.599	0	0	7,000
2018/10/30	R186	02/05/2019	9.02	Put	Bond Future	3,369.6500	3.3696	3,520.0200	3.5200	4.462	0	0	0
2018/10/30	R186	02/05/2019	9.01	Call	Bond Future	1,285.0700	1.2851	1,195.2300	1.1952	(6.991)	0	0	0
2018/10/30	R186	02/05/2019	8.70	Put	Bond Future	4,616.9200	4.6169	4,798.4500	4.7985	3.932	0	0	0
2018/10/30	R186	02/05/2019	8.70	Call	Bond Future	706.9700	0.7070	647.2900	0.6473	(8.442)	0	0	200
2018/10/30	R186	02/05/2019	9.30	Put	Bond Future	2,488.9700	2.4890	2,611.3700	2.6114	4.918	0	0	0
2018/10/30	R186	02/05/2019	9.20	Call	Bond Future	1,740.9300	1.7409	1,632.0100	1.6320	(6.256)	0	0	90
2018/10/30	R186	02/05/2019	8.62	Put	Bond Future	4,970.1200	4.9701	5,158.8300	5.1588	3.797	0	0	0
2018/10/30	R186	02/05/2019	8.62	Call	Bond Future	591.8800	0.5919	539.3800	0.5394	(8.870)	0	0	90
2018/10/30	R186	02/05/2019	8.50	Put	Bond Future	5,529.8700	5.5299	5,728.6200	5.7286	3.594	0	0	0
2018/10/30	R186	02/05/2019	8.50	Call	Bond Future	444.3300	0.4443	401.8700	0.4019	(9.556)	0	0	7,000
2018/10/30	R186	02/05/2019	9.00	Put	Bond Future	3,440.0800	3.4401	3,592.4500	3.5925	4.429	0	0	0
2018/10/30	R186	02/05/2019	9.00	Call	Bond Future	1,263.4000	1.2634	1,174.5600	1.1746	(7.032)	0	0	7,000
2018/10/30	R186	01/08/2019	9.54	Call	Bond Future	3,013.0300	3.0130	2,875.5400	2.8755	(4.563)	0	0	0
2018/10/30	R186	01/08/2019			Bond Future	9.4425	106.8249	9.4882	106.5777	0.484	0.0000	0.0000	0
2018/10/30	R186	01/08/2019	9.52	Call	Bond Future	2,950.6200	2.9506	2,814.6800	2.8147	(4.607)	0	0	0
2018/10/30	R186	01/08/2019	9.52	Put	Bond Future	2,531.8400	2.5318	2,643.0700	2.6431	4.393	0	0	0

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2018/10/30	R186	01/08/2019	9.54	Put	Bond Future	2,486.5700	2.4866	2,596.2500	2.5963	4.411	0	0	0
2018/10/30	R186	01/08/2019	9.53	Call	Bond Future	2,981.9400	2.9819	2,845.2200	2.8452	(4.585)	0	0	0
2018/10/30	R186	01/08/2019	9.53	Put	Bond Future	2,509.3000	2.5093	2,619.7500	2.6198	4.402	0	0	0
2018/10/30	R197	01/11/2018			Bond Future	301.0929	301.0929	301.0490	301.0490	(0.015)	0.0000	0.0000	0
2018/10/30	R197	07/02/2019			Bond Future	299.8811	299.8811	299.8322	299.8322	(0.016)	0.0000	0.0000	2,355
2018/10/30	R197	02/05/2019			Bond Future	305.2747	305.2747	305.2217	305.2217	(0.017)	0.0000	0.0000	0
2018/10/30	R197	01/08/2019			Bond Future	303.9652	303.9652	303.9083	303.9083	(0.019)	0.0000	0.0000	0
2018/10/30	R202	01/11/2018			Bond Future	235.2727	235.2727	235.2394	235.2394	(0.014)	0.0000	0.0000	1,351
2018/10/30	R202	07/02/2019			Bond Future	236.1656	236.1656	236.1282	236.1282	(0.016)	0.0000	0.0000	8,979
2018/10/30	R202	02/05/2019			Bond Future	240.4129	240.4129	240.3727	240.3727	(0.017)	0.0000	0.0000	0
2018/10/30	R202	01/08/2019			Bond Future	241.3200	241.3200	241.2766	241.2766	(0.018)	0.0000	0.0000	0
2018/10/30	R207	01/11/2018	6.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R207	01/11/2018			Bond Future	6.4562	103.1279	6.4529	103.1317	(0.051)	0.0000	0.0000	2,383
2018/10/30	R207	01/11/2018	6.75	Call	Bond Future	333.4600	0.3335	337.1900	0.3372	1.119	0	0	0
2018/10/30	R207	01/11/2018	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R207	01/11/2018	6.76	Call	Bond Future	344.7800	0.3448	348.5100	0.3485	1.082	0	0	0
2018/10/30	R207	01/11/2018	6.74	Call	Bond Future	322.1400	0.3221	325.8700	0.3259	1.158	0	0	0
2018/10/30	R207	01/11/2018	6.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R207	07/02/2019	6.52	Call	Bond Future	373.1900	0.3732	375.0900	0.3751	0.509	0	0	0
2018/10/30	R207	07/02/2019	6.51	Put	Bond Future	12.9300	0.0129	12.4600	0.0125	(3.635)	0	0	0
2018/10/30	R207	07/02/2019			Bond Future	6.1146	101.5574	6.1119	101.5598	(0.043)	0.0000	0.0000	17,021
2018/10/30	R207	07/02/2019	6.53	Call	Bond Future	381.5800	0.3816	383.4900	0.3835	0.501	0	0	0
2018/10/30	R207	07/02/2019	6.53	Put	Bond Future	12.0400	0.0120	11.5900	0.0116	(3.738)	0	0	0
2018/10/30	R207	07/02/2019	6.52	Put	Bond Future	12.5200	0.0125	12.0600	0.0121	(3.674)	0	0	0
2018/10/30	R207	07/02/2019	6.51	Call	Bond Future	364.7300	0.3647	366.6200	0.3666	0.518	0	0	0
2018/10/30	R207	02/05/2019	7.63	Call	Bond Future	1,386.3500	1.3863	1,387.6500	1.3876	0.094	0	0	0
2018/10/30	R207	02/05/2019			Bond Future	5.5587	103.3619	5.5568	103.3632	(0.035)	0.0000	0.0000	0
2018/10/30	R207	02/05/2019	7.61	Call	Bond Future	1,373.1600	1.3732	1,374.4600	1.3745	0.095	0	0	0
2018/10/30	R207	02/05/2019	7.61	Put	Bond Future	0.5700	0.0006	0.5500	0.0006	(3.509)	0	0	0
2018/10/30	R207	02/05/2019	7.63	Put	Bond Future	0.5300	0.0005	0.5100	0.0005	(3.774)	0	0	0
2018/10/30	R207	02/05/2019	7.62	Call	Bond Future	1,379.7600	1.3798	1,381.0600	1.3811	0.094	0	0	0
2018/10/30	R207	02/05/2019	7.62	Put	Bond Future	0.5500	0.0006	0.5300	0.0005	(3.636)	0	0	0
2018/10/30	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R207	01/08/2019	7.33	Call	Bond Future	1,452.9500	1.4529	1,453.2900	1.4533	0.023	0	0	0
2018/10/30	R207	01/08/2019			Bond Future	4.0101	101.8129	4.0093	101.8133	(0.019)	0.0000	0.0000	0
2018/10/30	R207	01/08/2019	7.34	Call	Bond Future	1,457.2700	1.4573	1,457.6100	1.4576	0.023	0	0	0
2018/10/30	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R207	01/08/2019	7.35	Call	Bond Future	1,461.5800	1.4616	1,461.9200	1.4619	0.023	0	0	0
2018/10/30	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R208	01/11/2018	7.11	Put	Bond Future	1,261.2500	1.2613	1,323.8100	1.3238	4.960	0	0	0
2018/10/30	R208	01/11/2018			Bond Future	7.6985	98.6342	7.7279	98.5717	0.382	0.0000	0.0000	16,029
2018/10/30	R208	01/11/2018	7.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R208	01/11/2018	7.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R208	01/11/2018	7.10	Put	Bond Future	1,282.8600	1.2829	1,345.4200	1.3454	4.877	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
2018/10/30	R208	01/11/2018	7.12	Put	Bond Future	1,239.6500	1.2397	1,302.2100	1.3022	5.047	0	0	0
2018/10/30	R208	01/11/2018	7.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R208	07/02/2019	7.07	Call	Bond Future	52.1100	0.0521	44.5700	0.0446	(14.469)	0	0	0
2018/10/30	R208	07/02/2019	7.08	Put	Bond Future	1,284.7300	1.2847	1,342.2500	1.3422	4.477	0	0	0
2018/10/30	R208	07/02/2019	7.06	Put	Bond Future	1,320.9400	1.3209	1,378.8100	1.3788	4.381	0	0	0
2018/10/30	R208	07/02/2019			Bond Future	7.7203	100.6191	7.7546	100.5539	0.443	0.0000	0.0000	21,597
2018/10/30	R208	07/02/2019	7.07	Put	Bond Future	1,302.8100	1.3028	1,360.5100	1.3605	4.429	0	0	0
2018/10/30	R208	07/02/2019	7.08	Call	Bond Future	53.4100	0.0534	45.6900	0.0457	(14.454)	0	0	0
2018/10/30	R208	07/02/2019	7.06	Call	Bond Future	50.8500	0.0508	43.4800	0.0435	(14.494)	0	0	0
2018/10/30	R208	02/05/2019	8.03	Put	Bond Future	325.8400	0.3258	348.3000	0.3483	6.893	0	0	0
2018/10/30	R208	02/05/2019	8.02	Call	Bond Future	860.3400	0.8603	815.6200	0.8156	(5.198)	0	0	0
2018/10/30	R208	02/05/2019			Bond Future	7.7104	99.0053	7.7497	98.9379	0.509	0.0000	0.0000	0
2018/10/30	R208	02/05/2019	8.03	Call	Bond Future	872.9500	0.8730	827.9600	0.8280	(5.154)	0	0	0
2018/10/30	R208	02/05/2019	8.02	Put	Bond Future	330.2900	0.3303	353.0200	0.3530	6.882	0	0	0
2018/10/30	R208	02/05/2019	8.04	Call	Bond Future	885.3600	0.8854	840.0800	0.8401	(5.114)	0	0	0
2018/10/30	R208	02/05/2019	8.04	Put	Bond Future	321.2000	0.3212	343.3700	0.3434	6.902	0	0	0
2018/10/30	R208	01/08/2019	8.16	Call	Bond Future	1,123.2300	1.1232	1,074.3600	1.0744	(4.351)	0	0	0
2018/10/30	R208	01/08/2019	8.17	Put	Bond Future	318.2700	0.3183	338.9800	0.3390	6.507	0	0	0
2018/10/30	R208	01/08/2019			Bond Future	7.6271	101.0111	7.6733	100.9413	0.606	0.0000	0.0000	0
2018/10/30	R208	01/08/2019	8.16	Put	Bond Future	322.0100	0.3220	342.9200	0.3429	6.494	0	0	0
2018/10/30	R208	01/08/2019	8.17	Call	Bond Future	1,134.4400	1.1344	1,085.3700	1.0854	(4.325)	0	0	0
2018/10/30	R208	01/08/2019	8.15	Call	Bond Future	1,111.7400	1.1117	1,063.0800	1.0631	(4.377)	0	0	0
2018/10/30	R208	01/08/2019	8.15	Put	Bond Future	325.4700	0.3255	346.5900	0.3466	6.489	0	0	0
2018/10/30	R209	01/11/2018	1,016.00	Call	Bond Future	69,546.0200	69.5460	69,268.0100	69.2680	(0.400)	0	0	0
2018/10/30	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R209	01/11/2018	9.34	Put	Bond Future	3,865.1100	3.8651	4,143.1200	4.1431	7.193	0	0	0
2018/10/30	R209	01/11/2018	9.97	Call	Bond Future	461.9800	0.4620	247.9800	0.2480	(46.322)	0	0	0
2018/10/30	R209	01/11/2018	9.98	Put	Bond Future	182.7100	0.1827	238.2300	0.2382	30.387	0	0	2,000
2018/10/30	R209	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R209	01/11/2018	10.00	Call	Bond Future	588.3300	0.5883	350.7200	0.3507	(40.387)	0	0	0
2018/10/30	R209	01/11/2018	9.64	Call	Bond Future	2.0800	0.0021	0.0600	0.0001	(97.115)	0	0	2,000
2018/10/30	R209	01/11/2018	9.47	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/30	R209	01/11/2018	9.82	Call	Bond Future	81.7900	0.0818	18.1600	0.0182	(77.797)	0	0	0
2018/10/30	R209	01/11/2018			Bond Future	9.9291	70.4339	9.9734	70.1559	0.445	0.0000	0.0000	84,218
2018/10/30	R209	01/11/2018	1,016.01	Call	Bond Future	69,546.0200	69.5460	69,268.0100	69.2680	(0.400)	0	0	0
2018/10/30	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R209	01/11/2018	8.89	Put	Bond Future	7,032.6000	7.0326	7,310.6100	7.3106	3.953	0	0	0
2018/10/30	R209	01/11/2018	8.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/10/30	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R209	01/11/2018	1,015.99	Call	Bond Future	69,546.0100	69.5460	69,268.0000	69.2680	(0.400)	0	0	0
2018/10/30	R209	01/11/2018	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R209	01/11/2018	9.97	Put	Bond Future	204.9700	0.2050	268.9800	0.2690	31.229	0	0	0
2018/10/30	R209	01/11/2018	9.98	Call	Bond Future	502.3800	0.5024	279.8900	0.2799	(44.287)	0	0	0
2018/10/30	R209	01/11/2018	8.98	Put	Bond Future	6,383.4500	6.3835	6,661.4600	6.6615	4.355	0	0	0
2018/10/30	R209	01/11/2018	10.00	Put	Bond Future	143.6100	0.1436	184.0100	0.1840	28.132	0	0	5,850
2018/10/30	R209	01/11/2018	9.64	Put	Bond Future	1,860.5800	1.8606	2,136.5700	2.1366	14.834	0	0	0
2018/10/30	R209	01/11/2018	9.47	Put	Bond Future	2,985.5800	2.9856	3,263.5800	3.2636	9.311	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
2018/10/30	R209	01/11/2018	9.82	Put	Bond Future	774.7500	0.7747	989.1300	0.9891	27.671	0	0	760
2018/10/30	R209	01/11/2018	9.49	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/30	R209	01/11/2018	9.94	Call	Bond Future	351.8400	0.3518	166.5100	0.1665	(52.675)	0	0	0
2018/10/30	R209	01/11/2018	9.94	Put	Bond Future	283.3000	0.2833	375.9800	0.3760	32.714	0	0	0
2018/10/30	R209	01/11/2018	10.57	Call	Bond Future	3,872.2400	3.8722	3,594.2300	3.5942	(7.180)	0	0	0
2018/10/30	R209	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R209	01/11/2018	9.84	Call	Bond Future	109.2300	0.1092	28.3800	0.0284	(74.018)	0	0	0
2018/10/30	R209	01/11/2018	9.84	Put	Bond Future	674.4200	0.6744	871.5800	0.8716	29.234	0	0	0
2018/10/30	R209	01/11/2018	8.99	Put	Bond Future	6,311.8100	6.3118	6,589.8200	6.5898	4.405	0	0	0
2018/10/30	R209	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	760
2018/10/30	R209	01/11/2018	9.49	Put	Bond Future	2,851.6400	2.8516	3,129.6300	3.1296	9.748	0	0	0
2018/10/30	R209	07/02/2019	8.97	Put	Bond Future	7,004.9400	7.0049	7,268.5400	7.2685	3.763	0	0	0
2018/10/30	R209	07/02/2019	10.20	Put	Bond Future	1,381.5000	1.3815	1,485.4200	1.4854	7.522	0	0	4,000
2018/10/30	R209	07/02/2019			Bond Future	10.0002	71.8513	10.0460	71.5666	0.458	0.0000	0.0000	128,005
2018/10/30	R209	07/02/2019	8.96	Call	Bond Future	124.7400	0.1247	104.3300	0.1043	(16.362)	0	0	0
2018/10/30	R209	07/02/2019	8.96	Put	Bond Future	7,072.1300	7.0721	7,336.3300	7.3363	3.736	0	0	0
2018/10/30	R209	07/02/2019	8.97	Call	Bond Future	129.0700	0.1291	108.0600	0.1081	(16.278)	0	0	0
2018/10/30	R209	07/02/2019	10.20	Call	Bond Future	2,609.4800	2.6095	2,428.7900	2.4288	(6.924)	0	0	0
2018/10/30	R209	07/02/2019	8.95	Call	Bond Future	120.5400	0.1205	100.7100	0.1007	(16.451)	0	0	0
2018/10/30	R209	07/02/2019	8.95	Put	Bond Future	7,139.5500	7.1396	7,404.3300	7.4043	3.709	0	0	0
2018/10/30	R209	07/02/2019	9.54	Put	Bond Future	3,673.0900	3.6731	3,876.8000	3.8768	5.546	0	0	0
2018/10/30	R209	07/02/2019	9.54	Call	Bond Future	718.5300	0.7185	637.6300	0.6376	(11.259)	0	0	4,000
2018/10/30	R209	07/02/2019	9.04	Put	Bond Future	6,540.9000	6.5409	6,799.9700	6.8000	3.961	0	0	0
2018/10/30	R209	07/02/2019	9.04	Call	Bond Future	162.9600	0.1630	137.4200	0.1374	(15.673)	0	0	4,000
2018/10/30	R209	02/05/2019	9.70	Put	Bond Future	3,892.8000	3.8928	4,067.8800	4.0679	4.498	0	0	0
2018/10/30	R209	02/05/2019			Bond Future	10.0566	69.9784	10.1039	69.6880	0.470	0.0000	0.0000	0
2018/10/30	R209	02/05/2019	9.69	Call	Bond Future	1,616.6400	1.6166	1,502.4600	1.5025	(7.063)	0	0	0
2018/10/30	R209	02/05/2019	9.69	Put	Bond Future	3,931.8100	3.9318	4,108.0400	4.1080	4.482	0	0	0
2018/10/30	R209	02/05/2019	9.70	Call	Bond Future	1,642.2700	1.6423	1,526.9400	1.5269	(7.023)	0	0	0
2018/10/30	R209	02/05/2019	9.68	Call	Bond Future	1,591.2300	1.5912	1,478.2100	1.4782	(7.103)	0	0	0
2018/10/30	R209	02/05/2019	9.68	Put	Bond Future	3,971.1300	3.9711	4,148.5200	4.1485	4.467	0	0	0
2018/10/30	R209	01/08/2019	10.17	Call	Bond Future	3,455.9700	3.4560	3,291.3900	3.2914	(4.762)	0	0	0
2018/10/30	R209	01/08/2019	10.15	Put	Bond Future	3,129.6700	3.1297	3,263.8900	3.2639	4.289	0	0	0
2018/10/30	R209	01/08/2019			Bond Future	10.1072	71.3964	10.1560	71.0994	0.483	0.0000	0.0000	0
2018/10/30	R209	01/08/2019	10.17	Put	Bond Future	3,074.3000	3.0743	3,206.7600	3.2068	4.309	0	0	0
2018/10/30	R209	01/08/2019	10.15	Call	Bond Future	3,390.0500	3.3900	3,227.2300	3.2272	(4.803)	0	0	0
2018/10/30	R209	01/08/2019	10.16	Put	Bond Future	3,101.7600	3.1018	3,235.1000	3.2351	4.299	0	0	0
2018/10/30	R209	01/08/2019	10.16	Call	Bond Future	3,422.8200	3.4228	3,259.1200	3.2591	(4.783)	0	0	0
2018/10/30	R210	01/11/2018			Bond Future	186.2251	186.2251	186.1984	186.1984	(0.014)	0.0000	0.0000	526
2018/10/30	R210	07/02/2019			Bond Future	190.0224	190.0224	189.9926	189.9926	(0.016)	0.0000	0.0000	2,708
2018/10/30	R210	02/05/2019			Bond Future	190.8840	190.8840	190.8515	190.8515	(0.017)	0.0000	0.0000	0
2018/10/30	R210	01/08/2019			Bond Future	194.7933	194.7933	194.7584	194.7584	(0.018)	0.0000	0.0000	0
2018/10/30	R212	01/11/2018			Bond Future	155.4396	155.4396	155.3215	155.3215	(0.076)	0.0000	0.0000	2,920
2018/10/30	R212	07/02/2019			Bond Future	156.4539	156.4539	156.3312	156.3312	(0.078)	0.0000	0.0000	4,946
2018/10/30	R212	02/05/2019			Bond Future	159.2679	159.2679	159.1414	159.1414	(0.079)	0.0000	0.0000	0
2018/10/30	R212	01/08/2019			Bond Future	162.4583	162.4583	162.3277	162.3277	(0.080)	0.0000	0.0000	0

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2018/10/30	R213	01/11/2018	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R213	01/11/2018	8.64	Put	Bond Future	7,280.4400	7.2804	7,548.9700	7.5490	3.688	0	0	0
2018/10/30	R213	01/11/2018			Bond Future	9.7648	81.7144	9.8089	81.4458	0.452	0.0000	0.0000	11,532
2018/10/30	R213	01/11/2018	8.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R213	01/11/2018	8.66	Put	Bond Future	7,143.3700	7.1434	7,411.9000	7.4119	3.759	0	0	0
2018/10/30	R213	01/11/2018	8.65	Put	Bond Future	7,211.8700	7.2119	7,480.4000	7.4804	3.723	0	0	0
2018/10/30	R213	01/11/2018	8.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R213	07/02/2019	8.68	Call	Bond Future	79.2600	0.0793	65.4700	0.0655	(17.398)	0	0	0
2018/10/30	R213	07/02/2019			Bond Future	9.8465	83.3587	9.8925	83.0836	0.467	0.0000	0.0000	32,324
2018/10/30	R213	07/02/2019	8.68	Put	Bond Future	7,505.9300	7.5059	7,767.2500	7.7673	3.482	0	0	0
2018/10/30	R213	07/02/2019	8.69	Call	Bond Future	82.1500	0.0821	67.9200	0.0679	(17.322)	0	0	0
2018/10/30	R213	07/02/2019	8.70	Put	Bond Future	7,376.8200	7.3768	7,637.2700	7.6373	3.531	0	0	0
2018/10/30	R213	07/02/2019	8.69	Put	Bond Future	7,441.3000	7.4413	7,702.1800	7.7022	3.506	0	0	0
2018/10/30	R213	07/02/2019	8.70	Call	Bond Future	85.1200	0.0851	70.4600	0.0705	(17.223)	0	0	0
2018/10/30	R213	02/05/2019	9.49	Call	Bond Future	1,413.3700	1.4134	1,309.7500	1.3097	(7.331)	0	0	0
2018/10/30	R213	02/05/2019	9.48	Put	Bond Future	3,972.2800	3.9723	4,150.6500	4.1506	4.490	0	0	0
2018/10/30	R213	02/05/2019			Bond Future	9.9074	81.2896	9.9551	81.0088	0.481	0.0000	0.0000	0
2018/10/30	R213	02/05/2019	9.50	Call	Bond Future	1,436.7500	1.4368	1,332.0100	1.3320	(7.290)	0	0	0
2018/10/30	R213	02/05/2019	9.50	Put	Bond Future	3,895.5100	3.8955	4,071.6400	4.0716	4.521	0	0	0
2018/10/30	R213	02/05/2019	9.49	Put	Bond Future	3,933.7500	3.9338	4,111.0000	4.1110	4.506	0	0	0
2018/10/30	R213	02/05/2019	9.48	Call	Bond Future	1,390.2100	1.3902	1,287.7100	1.2877	(7.373)	0	0	0
2018/10/30	R213	01/08/2019	9.99	Put	Bond Future	3,016.8100	3.0168	3,149.2600	3.1493	4.390	0	0	0
2018/10/30	R213	01/08/2019	9.98	Call	Bond Future	3,146.7100	3.1467	2,992.6600	2.9927	(4.896)	0	0	0
2018/10/30	R213	01/08/2019			Bond Future	9.9623	82.9365	10.0117	82.6492	0.496	0.0000	0.0000	0
2018/10/30	R213	01/08/2019	9.99	Call	Bond Future	3,178.2500	3.1782	3,023.3400	3.0233	(4.874)	0	0	0
2018/10/30	R213	01/08/2019	9.98	Put	Bond Future	3,043.4200	3.0434	3,176.7300	3.1767	4.380	0	0	0
2018/10/30	R213	01/08/2019	10.00	Call	Bond Future	3,210.2200	3.2102	3,054.4400	3.0544	(4.853)	0	0	0
2018/10/30	R213	01/08/2019	10.00	Put	Bond Future	2,990.6900	2.9907	3,122.2700	3.1223	4.400	0	0	0
2018/10/30	R214	01/11/2018	8.99	Put	Bond Future	7,881.2000	7.8812	8,232.6300	8.2326	4.459	0	0	0
2018/10/30	R214	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R214	01/11/2018			Bond Future	10.0992	69.5001	10.1535	69.1487	0.537	0.0000	0.0000	21,043
2018/10/30	R214	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R214	01/11/2018	8.98	Put	Bond Future	7,958.7100	7.9587	8,310.1400	8.3101	4.416	0	0	0
2018/10/30	R214	01/11/2018	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R214	01/11/2018	9.00	Put	Bond Future	7,803.8000	7.8038	8,155.2300	8.1552	4.503	0	0	0
2018/10/30	R214	07/02/2019	9.05	Put	Bond Future	7,979.6400	7.9796	8,320.1400	8.3201	4.267	0	0	0
2018/10/30	R214	07/02/2019			Bond Future	10.1735	70.8987	10.2297	70.5392	0.552	0.0000	0.0000	29,784
2018/10/30	R214	07/02/2019	9.04	Call	Bond Future	90.7800	0.0908	72.4000	0.0724	(20.247)	0	0	0
2018/10/30	R214	07/02/2019	9.04	Put	Bond Future	8,052.8600	8.0529	8,393.9500	8.3939	4.236	0	0	0
2018/10/30	R214	07/02/2019	9.05	Call	Bond Future	94.1600	0.0942	75.1900	0.0752	(20.147)	0	0	0
2018/10/30	R214	07/02/2019	9.03	Call	Bond Future	87.5000	0.0875	69.6900	0.0697	(20.354)	0	0	0
2018/10/30	R214	07/02/2019	9.03	Put	Bond Future	8,126.3000	8.1263	8,467.9600	8.4680	4.204	0	0	0
2018/10/30	R214	02/05/2019	9.87	Call	Bond Future	1,711.9300	1.7119	1,568.1700	1.5682	(8.398)	0	0	0
2018/10/30	R214	02/05/2019	9.85	Call	Bond Future	1,658.9200	1.6589	1,518.0600	1.5181	(8.491)	0	0	0
2018/10/30	R214	02/05/2019			Bond Future	10.2292	68.8618	10.2871	68.4952	0.565	0.0000	0.0000	0
2018/10/30	R214	02/05/2019	9.85	Put	Bond Future	4,144.8800	4.1449	4,370.5700	4.3706	5.445	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
2018/10/30	R214	02/05/2019	9.87	Put	Bond Future	4,063.1600	4.0632	4,285.9500	4.2860	5.483	0	0	0
2018/10/30	R214	02/05/2019	9.86	Call	Bond Future	1,685.3200	1.6853	1,543.0100	1.5430	(8.444)	0	0	0
2018/10/30	R214	02/05/2019	9.86	Put	Bond Future	4,103.8600	4.1039	4,328.1000	4.3281	5.464	0	0	0
2018/10/30	R214	01/08/2019	10.34	Put	Bond Future	3,216.8800	3.2169	3,385.7300	3.3857	5.249	0	0	0
2018/10/30	R214	01/08/2019			Bond Future	10.2805	70.2570	10.3401	69.8823	0.580	0.0000	0.0000	0
2018/10/30	R214	01/08/2019	10.33	Call	Bond Future	3,557.0500	3.5570	3,352.3300	3.3523	(5.755)	0	0	0
2018/10/30	R214	01/08/2019	10.33	Put	Bond Future	3,245.7900	3.2458	3,415.7400	3.4157	5.236	0	0	0
2018/10/30	R214	01/08/2019	10.34	Call	Bond Future	3,590.7400	3.5907	3,384.9200	3.3849	(5.732)	0	0	0
2018/10/30	R214	01/08/2019	10.32	Call	Bond Future	3,523.4900	3.5235	3,319.8800	3.3199	(5.779)	0	0	0
2018/10/30	R214	01/08/2019	10.32	Put	Bond Future	3,274.9200	3.2749	3,445.9800	3.4460	5.223	0	0	0
2018/10/30	R248	01/11/2018	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R248	01/11/2018			Bond Future	10.1193	88.8119	10.1735	88.3648	0.536	0.0000	0.0000	76,877
2018/10/30	R248	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R248	01/11/2018	9.01	Put	Bond Future	10,117.3300	10.1173	10,564.4100	10.5644	4.419	0	0	0
2018/10/30	R248	01/11/2018	9.03	Put	Bond Future	9,917.1200	9.9171	10,364.2000	10.3642	4.508	0	0	0
2018/10/30	R248	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/30	R248	01/11/2018	9.02	Put	Bond Future	10,017.1400	10.0171	10,464.2200	10.4642	4.463	0	0	0
2018/10/30	R248	07/02/2019	9.06	Put	Bond Future	10,304.0100	10.3040	10,743.0300	10.7430	4.261	0	0	0
2018/10/30	R248	07/02/2019			Bond Future	10.1945	90.5992	10.2507	90.1419	0.552	0.0000	0.0000	109,446
2018/10/30	R248	07/02/2019	9.06	Call	Bond Future	83.4400	0.0834	65.1700	0.0652	(21.896)	0	0	0
2018/10/30	R248	07/02/2019	9.05	Put	Bond Future	10,399.9500	10.3999	10,839.6100	10.8396	4.228	0	0	0
2018/10/30	R248	07/02/2019	9.07	Call	Bond Future	86.9100	0.0869	67.9800	0.0680	(21.781)	0	0	0
2018/10/30	R248	07/02/2019	9.07	Put	Bond Future	10,208.3600	10.2084	10,646.7200	10.6467	4.294	0	0	0
2018/10/30	R248	07/02/2019	9.05	Call	Bond Future	80.0900	0.0801	62.4600	0.0625	(22.013)	0	0	0
2018/10/30	R248	02/05/2019	9.90	Put	Bond Future	5,068.3500	5.0683	5,351.8500	5.3518	5.594	0	0	0
2018/10/30	R248	02/05/2019			Bond Future	10.2509	87.7711	10.3088	87.3048	0.565	0.0000	0.0000	0
2018/10/30	R248	02/05/2019	9.90	Call	Bond Future	2,145.8200	2.1458	1,962.9800	1.9630	(8.521)	0	0	0
2018/10/30	R248	02/05/2019	9.91	Call	Bond Future	2,180.1400	2.1801	1,995.4100	1.9954	(8.473)	0	0	0
2018/10/30	R248	02/05/2019	9.89	Put	Bond Future	5,120.1600	5.1202	5,405.5400	5.4055	5.574	0	0	0
2018/10/30	R248	02/05/2019	9.91	Put	Bond Future	5,016.9900	5.0170	5,298.6000	5.2986	5.613	0	0	0
2018/10/30	R248	02/05/2019	9.89	Call	Bond Future	2,111.8000	2.1118	1,930.8400	1.9308	(8.569)	0	0	0
2018/10/30	R248	01/08/2019	10.35	Call	Bond Future	4,403.4300	4.4034	4,143.8300	4.1438	(5.895)	0	0	0
2018/10/30	R248	01/08/2019	10.34	Put	Bond Future	4,065.1300	4.0651	4,283.5700	4.2836	5.374	0	0	0
2018/10/30	R248	01/08/2019			Bond Future	10.3029	89.5495	10.3627	89.0729	0.580	0.0000	0.0000	0
2018/10/30	R248	01/08/2019	10.36	Call	Bond Future	4,445.9100	4.4459	4,184.8700	4.1849	(5.871)	0	0	0
2018/10/30	R248	01/08/2019	10.36	Put	Bond Future	3,990.9700	3.9910	4,206.5300	4.2065	5.401	0	0	0
2018/10/30	R248	01/08/2019	10.35	Put	Bond Future	4,027.9000	4.0279	4,244.9000	4.2449	5.387	0	0	0
2018/10/30	R248	01/08/2019	10.34	Call	Bond Future	4,361.1300	4.3611	4,102.9700	4.1030	(5.920)	0	0	0

**Total**

**1354030**