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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/10/2018 TO 31/10/2018

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
2018/10/31	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	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
2018/10/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	2025	01/11/2018			Bond Future	132.1398	132.1398	131.9310	131.9310	(0.158)	0.0000	0.0000	171
2018/10/31	2025	07/02/2019			Bond Future	133.4178	133.4178	133.2010	133.2010	(0.163)	0.0000	0.0000	355
2018/10/31	2025	02/05/2019			Bond Future	135.8161	135.8161	135.5954	135.5954	(0.163)	0.0000	0.0000	0
2018/10/31	2025	01/08/2019			Bond Future	138.5493	138.5493	138.3216	138.3216	(0.164)	0.0000	0.0000	0
2018/10/31	2029	01/11/2018			Bond Future	100.1279	100.1279	100.0853	100.0853	(0.043)	0.0000	0.0000	1,568
2018/10/31	2029	07/02/2019			Bond Future	102.1683	102.1683	102.1219	102.1219	(0.045)	0.0000	0.0000	2,954
2018/10/31	2029	02/05/2019			Bond Future	102.9316	102.9316	102.8844	102.8844	(0.046)	0.0000	0.0000	0
2018/10/31	2029	01/08/2019			Bond Future	105.0386	105.0386	104.9885	104.9885	(0.048)	0.0000	0.0000	0
2018/10/31	2030	01/11/2018	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	2030	01/11/2018	8.58	Put	Bond Future	7,437.7800	7.4378	8,069.3900	8.0694	8.492	0	0	0
2018/10/31	2030	01/11/2018	9.60	Put	Bond Future	749.1600	0.7492	1,342.3000	1.3423	79.174	0	0	0
2018/10/31	2030	01/11/2018			Bond Future	9.7138	90.5426	9.8160	89.9109	1.052	0.0000	0.0000	23,865
2018/10/31	2030	01/11/2018	8.60	Put	Bond Future	7,299.4300	7.2994	7,931.0400	7.9310	8.653	0	0	0
2018/10/31	2030	01/11/2018	8.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	2030	01/11/2018	8.90	Put	Bond Future	5,255.9800	5.2560	5,887.5900	5.8876	12.017	0	0	0
2018/10/31	2030	01/11/2018	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	2030	01/11/2018	8.59	Put	Bond Future	7,368.5700	7.3686	8,000.1800	8.0002	8.572	0	0	0
2018/10/31	2030	01/11/2018	9.60	Call	Bond Future	38.5200	0.0385	0.0500	0.0001	(99.870)	0	0	0
2018/10/31	2030	01/11/2018	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	2030	07/02/2019	8.62	Call	Bond Future	69.5400	0.0695	33.7600	0.0338	(51.452)	0	0	0
2018/10/31	2030	07/02/2019	10.20	Put	Bond Future	964.6400	0.9646	1,090.2700	1.0903	13.024	0	0	4,000
2018/10/31	2030	07/02/2019			Bond Future	9.7952	88.3534	9.9020	87.7065	1.090	0.0000	0.0000	53,754
2018/10/31	2030	07/02/2019	9.68	Put	Bond Future	2,232.4300	2.2324	2,515.9000	2.5159	12.698	0	0	0
2018/10/31	2030	07/02/2019	9.68	Call	Bond Future	1,527.2400	1.5272	1,163.7500	1.1638	(23.800)	0	0	4,000
2018/10/31	2030	07/02/2019	9.18	Put	Bond Future	4,335.8400	4.3358	4,808.2700	4.8083	10.896	0	0	0
2018/10/31	2030	07/02/2019	9.18	Call	Bond Future	480.2400	0.4802	305.7100	0.3057	(36.342)	0	0	4,000
2018/10/31	2030	07/02/2019	8.62	Put	Bond Future	7,634.0800	7.6341	8,245.2600	8.2453	8.006	0	0	0
2018/10/31	2030	07/02/2019	8.63	Call	Bond Future	72.1600	0.0722	35.2200	0.0352	(51.192)	0	0	0
2018/10/31	2030	07/02/2019	8.90	Call	Bond Future	194.0700	0.1941	107.6000	0.1076	(44.556)	0	0	1,320
2018/10/31	2030	07/02/2019	10.20	Call	Bond Future	3,383.3500	3.3833	2,862.0200	2.8620	(15.409)	0	0	0
2018/10/31	2030	07/02/2019	8.63	Put	Bond Future	7,568.7400	7.5687	8,178.7600	8.1788	8.060	0	0	0
2018/10/31	2030	07/02/2019	8.64	Call	Bond Future	74.8700	0.0749	36.7400	0.0367	(50.928)	0	0	0
2018/10/31	2030	07/02/2019	8.64	Put	Bond Future	7,503.5400	7.5035	8,112.3700	8.1124	8.114	0	0	0
2018/10/31	2030	07/02/2019	9.60	Put	Bond Future	2,511.4100	2.5114	2,824.4800	2.8245	12.466	0	0	0
2018/10/31	2030	07/02/2019	9.60	Call	Bond Future	1,312.0200	1.3120	978.1300	0.9781	(25.449)	0	0	1,320
2018/10/31	2030	07/02/2019	8.90	Put	Bond Future	5,879.6400	5.8796	6,440.1300	6.4401	9.533	0	0	0
2018/10/31	2030	07/02/2019	9.40	Put	Bond Future	3,304.5300	3.3045	3,694.3200	3.6943	11.796	0	0	0
2018/10/31	2030	07/02/2019	9.40	Call	Bond Future	853.3300	0.8533	596.1600	0.5962	(30.137)	0	0	0
2018/10/31	2030	07/02/2019	8.70	Put	Bond Future	7,115.6100	7.1156	7,716.6500	7.7166	8.447	0	0	0
2018/10/31	2030	07/02/2019	8.70	Call	Bond Future	93.0000	0.0930	47.0800	0.0471	(49.376)	0	0	0

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2018/10/31	2030	02/05/2019	8.90	Put	Bond Future	6,510.1100		6.5101	7,033.2000	7.0332	8.035	0	0	0
2018/10/31	2030	02/05/2019	9.41	Call	Bond Future	1,315.1000		1.3151	1,065.3200	1.0653	(18.993)	0	0	0
2018/10/31	2030	02/05/2019			Bond Future	9.8640		89.9225	9.9746	89.2641	1.121	0.0000	0.0000	0
2018/10/31	2030	02/05/2019	10.20	Call	Bond Future	3,711.0400		3.7110	3,275.2400	3.2752	(11.743)	0	0	0
2018/10/31	2030	02/05/2019	10.20	Put	Bond Future	1,730.1100		1.7301	1,952.7500	1.9528	12.869	0	0	3,000
2018/10/31	2030	02/05/2019	9.39	Call	Bond Future	1,270.2700		1.2703	1,026.8700	1.0269	(19.161)	0	0	0
2018/10/31	2030	02/05/2019	9.39	Put	Bond Future	4,171.1900		4.1712	4,586.2300	4.5862	9.950	0	0	0
2018/10/31	2030	02/05/2019	8.90	Call	Bond Future	474.1700		0.4742	338.8200	0.3388	(28.545)	0	0	3,000
2018/10/31	2030	02/05/2019	9.41	Put	Bond Future	4,091.0500		4.0911	4,499.7100	4.4997	9.989	0	0	0
2018/10/31	2030	02/05/2019	9.40	Call	Bond Future	1,292.5700		1.2926	1,045.9800	1.0460	(19.077)	0	0	3,000
2018/10/31	2030	02/05/2019	9.40	Put	Bond Future	4,130.9800		4.1310	4,542.8300	4.5428	9.970	0	0	0
2018/10/31	2030	01/08/2019	9.91	Put	Bond Future	3,131.5100		3.1315	3,328.2100	3.3282	6.281	0	0	0
2018/10/31	2030	01/08/2019			Bond Future	9.9283		87.7380	10.0434	87.0645	1.160	0.0000	0.0000	0
2018/10/31	2030	01/08/2019	9.92	Call	Bond Future	3,055.3900		3.0554	2,576.4800	2.5765	(15.674)	0	0	0
2018/10/31	2030	01/08/2019	9.90	Put	Bond Future	3,159.3900		3.1594	3,358.2400	3.3582	6.294	0	0	0
2018/10/31	2030	01/08/2019	9.91	Call	Bond Future	3,023.8800		3.0239	2,547.1200	2.5471	(15.766)	0	0	0
2018/10/31	2030	01/08/2019	9.92	Put	Bond Future	3,104.1500		3.1042	3,298.7000	3.2987	6.267	0	0	0
2018/10/31	2030	01/08/2019	9.90	Call	Bond Future	2,992.8300		2.9928	2,518.2200	2.5182	(15.858)	0	0	0
2018/10/31	2032	01/11/2018	8.77	Put	Bond Future	8,142.9600		8.1430	8,821.9600	8.8220	8.338	0	0	0
2018/10/31	2032	01/11/2018			Bond Future	9.9139		88.6295	10.0160	87.9505	1.030	0.0000	0.0000	18,203
2018/10/31	2032	01/11/2018	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	2032	01/11/2018	8.76	Put	Bond Future	8,218.7300		8.2187	8,897.7300	8.8977	8.262	0	0	0
2018/10/31	2032	01/11/2018	8.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	2032	01/11/2018	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	2032	01/11/2018	8.75	Put	Bond Future	8,294.5800		8.2946	8,973.5800	8.9736	8.186	0	0	0
2018/10/31	2032	07/02/2019	8.81	Call	Bond Future	62.9900		0.0630	29.1100	0.0291	(53.786)	0	0	0
2018/10/31	2032	07/02/2019	8.80	Put	Bond Future	8,459.0800		8.4591	9,121.6100	9.1216	7.832	0	0	0
2018/10/31	2032	07/02/2019			Bond Future	9.9983		90.4118	10.1047	89.7165	1.064	0.0000	0.0000	41,633
2018/10/31	2032	07/02/2019	8.82	Call	Bond Future	65.4800		0.0655	30.4400	0.0304	(53.513)	0	0	0
2018/10/31	2032	07/02/2019	8.82	Put	Bond Future	8,314.7500		8.3148	8,974.9800	8.9750	7.940	0	0	0
2018/10/31	2032	07/02/2019	8.81	Put	Bond Future	8,386.8400		8.3868	9,048.2300	9.0482	7.886	0	0	0
2018/10/31	2032	07/02/2019	8.80	Call	Bond Future	60.5700		0.0606	27.8300	0.0278	(54.053)	0	0	0
2018/10/31	2032	02/05/2019	9.62	Put	Bond Future	4,458.9300		4.4589	4,883.9500	4.8839	9.532	0	0	0
2018/10/31	2032	02/05/2019	9.61	Call	Bond Future	1,478.3600		1.4784	1,198.9900	1.1990	(18.897)	0	0	0
2018/10/31	2032	02/05/2019			Bond Future	10.0660		87.8599	10.1759	87.1523	1.092	0.0000	0.0000	0
2018/10/31	2032	02/05/2019	9.62	Call	Bond Future	1,503.1200		1.5031	1,220.5900	1.2206	(18.796)	0	0	0
2018/10/31	2032	02/05/2019	9.61	Put	Bond Future	4,502.0600		4.5021	4,930.2400	4.9302	9.511	0	0	0
2018/10/31	2032	02/05/2019	9.63	Call	Bond Future	1,528.3500		1.5284	1,242.2100	1.2422	(18.722)	0	0	0
2018/10/31	2032	02/05/2019	9.63	Put	Bond Future	4,416.3500		4.4163	4,837.7600	4.8378	9.542	0	0	0
2018/10/31	2032	01/08/2019	10.10	Call	Bond Future	3,304.7600		3.3048	2,852.4400	2.8524	(13.687)	0	0	0
2018/10/31	2032	01/08/2019	10.11	Put	Bond Future	3,447.9200		3.4479	3,716.9300	3.7169	7.802	0	0	0
2018/10/31	2032	01/08/2019			Bond Future	10.1272		89.6395	10.2413	88.9159	1.126	0.0000	0.0000	0
2018/10/31	2032	01/08/2019	10.10	Put	Bond Future	3,478.7400		3.4787	3,749.9800	3.7500	7.797	0	0	0
2018/10/31	2032	01/08/2019	10.11	Call	Bond Future	3,337.8900		3.3379	2,883.3400	2.8833	(13.618)	0	0	0
2018/10/31	2032	01/08/2019	10.09	Call	Bond Future	3,271.7800		3.2718	2,821.7200	2.8217	(13.756)	0	0	0
2018/10/31	2032	01/08/2019	10.09	Put	Bond Future	3,509.7800		3.5098	3,783.2800	3.7833	7.793	0	0	0

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2018/10/31	2033	01/11/2018			Bond Future	103.4655	103.4655	102.2906	102.2906	(1.136)	0.0000	0.0000	603
2018/10/31	2033	07/02/2019			Bond Future	105.5739	105.5739	104.3719	104.3719	(1.139)	0.0000	0.0000	5,770
2018/10/31	2033	02/05/2019			Bond Future	106.3260	106.3260	105.1024	105.1024	(1.151)	0.0000	0.0000	0
2018/10/31	2033	01/08/2019			Bond Future	108.5024	108.5024	107.2518	107.2518	(1.153)	0.0000	0.0000	0
2018/10/31	2037	01/11/2018	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	2037	01/11/2018			Bond Future	10.0936	89.0708	10.1859	88.3903	0.915	0.0000	0.0000	48,827
2018/10/31	2037	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	2037	01/11/2018	9.01	Put	Bond Future	8,644.0300	8.6440	9,324.5400	9.3245	7.873	0	0	0
2018/10/31	2037	01/11/2018	9.03	Put	Bond Future	8,472.8300	8.4728	9,153.3400	9.1533	8.032	0	0	0
2018/10/31	2037	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	2037	01/11/2018	9.02	Put	Bond Future	8,558.3700	8.5584	9,238.8800	9.2389	7.951	0	0	0
2018/10/31	2037	07/02/2019	9.06	Put	Bond Future	8,842.8600	8.8429	9,494.4700	9.4945	7.369	0	0	0
2018/10/31	2037	07/02/2019	9.05	Call	Bond Future	88.0500	0.0880	44.2900	0.0443	(49.699)	0	0	0
2018/10/31	2037	07/02/2019			Bond Future	10.1722	86.6015	10.2681	85.9047	0.943	0.0000	0.0000	49,495
2018/10/31	2037	07/02/2019	9.06	Call	Bond Future	91.4700	0.0915	46.2600	0.0463	(49.426)	0	0	0
2018/10/31	2037	07/02/2019	9.05	Put	Bond Future	8,924.1500	8.9241	9,577.2100	9.5772	7.318	0	0	0
2018/10/31	2037	07/02/2019	9.07	Call	Bond Future	95.0100	0.0950	48.3100	0.0483	(49.153)	0	0	0
2018/10/31	2037	07/02/2019	9.07	Put	Bond Future	8,761.8100	8.7618	9,411.9300	9.4119	7.420	0	0	0
2018/10/31	2037	02/05/2019	9.81	Put	Bond Future	4,980.2700	4.9803	5,304.4900	5.3045	6.510	0	0	0
2018/10/31	2037	02/05/2019			Bond Future	10.2382	88.1395	10.3371	87.4304	0.966	0.0000	0.0000	0
2018/10/31	2037	02/05/2019	9.80	Call	Bond Future	1,773.3300	1.7733	1,391.7500	1.3918	(21.518)	0	0	0
2018/10/31	2037	02/05/2019	9.80	Put	Bond Future	5,028.5300	5.0285	5,356.0800	5.3561	6.514	0	0	0
2018/10/31	2037	02/05/2019	9.81	Call	Bond Future	1,801.4400	1.8014	1,416.5300	1.4165	(21.367)	0	0	0
2018/10/31	2037	02/05/2019	9.79	Call	Bond Future	1,745.7000	1.7457	1,367.2300	1.3672	(21.680)	0	0	0
2018/10/31	2037	02/05/2019	9.79	Put	Bond Future	5,077.3700	5.0774	5,408.0300	5.4080	6.512	0	0	0
2018/10/31	2037	01/08/2019	10.31	Call	Bond Future	3,819.4100	3.8194	3,343.3300	3.3433	(12.465)	0	0	0
2018/10/31	2037	01/08/2019			Bond Future	10.3014	85.6685	10.4037	84.9434	0.994	0.0000	0.0000	0
2018/10/31	2037	01/08/2019	10.29	Call	Bond Future	3,745.3900	3.7454	3,273.7500	3.2738	(12.593)	0	0	0
2018/10/31	2037	01/08/2019	10.29	Put	Bond Future	3,826.4300	3.8264	4,079.9100	4.0799	6.624	0	0	0
2018/10/31	2037	01/08/2019	10.31	Put	Bond Future	3,757.8500	3.7579	4,006.8900	4.0069	6.627	0	0	0
2018/10/31	2037	01/08/2019	10.30	Call	Bond Future	3,782.3100	3.7823	3,308.4400	3.3084	(12.529)	0	0	0
2018/10/31	2037	01/08/2019	10.30	Put	Bond Future	3,792.0100	3.7920	4,043.2600	4.0433	6.626	0	0	0
2018/10/31	2038	01/11/2018			Bond Future	122.7961	122.7961	122.5593	122.5593	(0.193)	0.0000	0.0000	517
2018/10/31	2038	07/02/2019			Bond Future	123.7068	123.7068	123.4617	123.4617	(0.198)	0.0000	0.0000	9,848
2018/10/31	2038	02/05/2019			Bond Future	125.9306	125.9306	125.6810	125.6810	(0.198)	0.0000	0.0000	0
2018/10/31	2038	01/08/2019			Bond Future	128.4557	128.4557	128.1987	128.1987	(0.200)	0.0000	0.0000	0
2018/10/31	2040	01/11/2018	9.09	Put	Bond Future	9,414.6400	9.4146	10,100.8200	10.1008	7.288	0	0	0
2018/10/31	2040	01/11/2018	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,770
2018/10/31	2040	01/11/2018	10.00	Put	Bond Future	1,520.2700	1.5203	2,197.8900	2.1979	44.572	0	0	0
2018/10/31	2040	01/11/2018			Bond Future	10.1886	92.1170	10.2759	91.4309	0.857	0.0000	0.0000	15,207
2018/10/31	2040	01/11/2018	9.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	2040	01/11/2018	9.08	Put	Bond Future	9,507.4600	9.5075	10,193.6400	10.1936	7.217	0	0	0
2018/10/31	2040	01/11/2018	9.20	Put	Bond Future	8,402.5300	8.4025	9,088.7100	9.0887	8.166	0	0	0
2018/10/31	2040	01/11/2018	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,940
2018/10/31	2040	01/11/2018	9.80	Put	Bond Future	3,160.1200	3.1601	3,846.3000	3.8463	21.714	0	0	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
2018/10/31	2040	01/11/2018	9.60	Put	Bond Future	4,856.9000		4.8569	5,543.0800	5.5431	14.128	0	0	0
2018/10/31	2040	01/11/2018	9.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	2040	01/11/2018	9.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	2040	01/11/2018	9.10	Put	Bond Future	9,321.9500		9.3220	10,008.1300	10.0081	7.361	0	0	0
2018/10/31	2040	01/11/2018	10.00	Call	Bond Future	8.5600		0.0086	0.0000	0.0000	(100.000)	0	0	2,690
2018/10/31	2040	01/11/2018	9.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	2040	01/11/2018	9.07	Put	Bond Future	9,600.4300		9.6004	10,286.6100	10.2866	7.147	0	0	0
2018/10/31	2040	01/11/2018	9.10	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/31	2040	01/11/2018	8.50	Put	Bond Future	15,134.3300		15.1343	15,820.5100	15.8205	4.534	0	0	0
2018/10/31	2040	01/11/2018	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/31	2040	07/02/2019	9.13	Call	Bond Future	86.8000		0.0868	44.0500	0.0441	(49.251)	0	0	0
2018/10/31	2040	07/02/2019	9.11	Put	Bond Future	9,893.1100		9.8931	10,555.8600	10.5559	6.699	0	0	0
2018/10/31	2040	07/02/2019			Bond Future	10.2676		89.4583	10.3584	88.7556	0.884	0.0000	0.0000	31,035
2018/10/31	2040	07/02/2019	9.13	Put	Bond Future	9,715.8000		9.7158	10,375.7600	10.3758	6.793	0	0	0
2018/10/31	2040	07/02/2019	9.11	Call	Bond Future	80.2300		0.0802	40.2700	0.0403	(49.807)	0	0	0
2018/10/31	2040	07/02/2019	9.12	Put	Bond Future	9,804.3300		9.8043	10,465.7000	10.4657	6.746	0	0	0
2018/10/31	2040	07/02/2019	9.12	Call	Bond Future	83.4600		0.0835	42.1200	0.0421	(49.533)	0	0	0
2018/10/31	2040	02/05/2019	9.89	Call	Bond Future	1,816.9300		1.8169	1,516.2800	1.5163	(16.547)	0	0	0
2018/10/31	2040	02/05/2019	9.88	Put	Bond Future	5,398.7600		5.3988	5,816.5200	5.8165	7.738	0	0	0
2018/10/31	2040	02/05/2019			Bond Future	10.3341		91.0471	10.4275	90.3320	0.904	0.0000	0.0000	0
2018/10/31	2040	02/05/2019	9.90	Call	Bond Future	1,847.2300		1.8472	1,542.8500	1.5428	(16.478)	0	0	0
2018/10/31	2040	02/05/2019	9.90	Put	Bond Future	5,294.8200		5.2948	5,705.5800	5.7056	7.758	0	0	0
2018/10/31	2040	02/05/2019	9.89	Put	Bond Future	5,346.4700		5.3465	5,760.9600	5.7610	7.753	0	0	0
2018/10/31	2040	02/05/2019	9.88	Call	Bond Future	1,787.1500		1.7872	1,489.7700	1.4898	(16.640)	0	0	0
2018/10/31	2040	01/08/2019	10.37	Put	Bond Future	4,182.0600		4.1821	4,350.8500	4.3508	4.036	0	0	0
2018/10/31	2040	01/08/2019	10.36	Call	Bond Future	3,930.1900		3.9302	3,369.9400	3.3699	(14.255)	0	0	0
2018/10/31	2040	01/08/2019			Bond Future	10.3979		88.3847	10.4947	87.6534	0.931	0.0000	0.0000	0
2018/10/31	2040	01/08/2019	10.37	Call	Bond Future	3,969.2800		3.9693	3,406.7400	3.4067	(14.172)	0	0	0
2018/10/31	2040	01/08/2019	10.36	Put	Bond Future	4,219.4200		4.2194	4,390.5000	4.3905	4.055	0	0	0
2018/10/31	2040	01/08/2019	10.38	Call	Bond Future	4,008.2200		4.0082	3,443.4300	3.4434	(14.091)	0	0	0
2018/10/31	2040	01/08/2019	10.38	Put	Bond Future	4,144.6700		4.1447	4,311.2100	4.3112	4.018	0	0	0
2018/10/31	2044	01/11/2018	9.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	2044	01/11/2018			Bond Future	10.1935		89.2947	10.2759	88.6381	0.809	0.0000	0.0000	17,799
2018/10/31	2044	01/11/2018	9.12	Put	Bond Future	9,381.6500		9.3816	10,038.1700	10.0382	6.998	0	0	0
2018/10/31	2044	01/11/2018	9.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	2044	01/11/2018	9.14	Put	Bond Future	9,191.6100		9.1916	9,848.1300	9.8481	7.143	0	0	0
2018/10/31	2044	01/11/2018	9.13	Put	Bond Future	9,286.5500		9.2865	9,943.0700	9.9431	7.070	0	0	0
2018/10/31	2044	01/11/2018	9.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	2044	07/02/2019	9.18	Put	Bond Future	9,496.4200		9.4964	10,120.6600	10.1207	6.573	0	0	0
2018/10/31	2044	07/02/2019			Bond Future	10.2691		86.7045	10.3547	86.0323	0.834	0.0000	0.0000	42,333
2018/10/31	2044	07/02/2019	9.17	Call	Bond Future	98.8600		0.0989	52.4400	0.0524	(46.955)	0	0	0
2018/10/31	2044	07/02/2019	9.17	Put	Bond Future	9,586.5600		9.5866	10,212.3600	10.2124	6.528	0	0	0
2018/10/31	2044	07/02/2019	9.18	Call	Bond Future	102.7800		0.1028	54.8000	0.0548	(46.682)	0	0	0
2018/10/31	2044	07/02/2019	9.16	Call	Bond Future	95.0800		0.0951	50.1700	0.0502	(47.234)	0	0	0
2018/10/31	2044	07/02/2019	9.16	Put	Bond Future	9,676.9900		9.6770	10,304.3000	10.3043	6.482	0	0	0
2018/10/31	2044	02/05/2019	9.90	Call	Bond Future	1,870.1900		1.8702	1,575.3600	1.5754	(15.765)	0	0	0
2018/10/31	2044	02/05/2019			Bond Future	10.3325		88.2443	10.4207	87.5601	0.853	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
2018/10/31	2044	02/05/2019	9.90	Put	Bond Future	5,368.1100	5.3681	5,757.4900	5.7575	7.254	0	0	0
2018/10/31	2044	02/05/2019	9.91	Call	Bond Future	1,901.1300	1.9011	1,602.9200	1.6029	(15.686)	0	0	0
2018/10/31	2044	02/05/2019	9.92	Put	Bond Future	5,263.5100	5.2635	5,646.1100	5.6461	7.269	0	0	0
2018/10/31	2044	02/05/2019	9.91	Put	Bond Future	5,315.4800	5.3155	5,701.4800	5.7015	7.262	0	0	0
2018/10/31	2044	02/05/2019	9.92	Call	Bond Future	1,932.5900	1.9326	1,630.9800	1.6310	(15.607)	0	0	0
2018/10/31	2044	01/08/2019	10.40	Put	Bond Future	4,104.6800	4.1047	4,250.3500	4.2504	3.549	0	0	0
2018/10/31	2044	01/08/2019			Bond Future	10.3934	85.6504	10.4845	84.9507	0.877	0.0000	0.0000	0
2018/10/31	2044	01/08/2019	10.39	Call	Bond Future	4,115.6800	4.1157	3,563.7200	3.5637	(13.411)	0	0	0
2018/10/31	2044	01/08/2019	10.39	Put	Bond Future	4,141.8900	4.1419	4,289.6800	4.2897	3.568	0	0	0
2018/10/31	2044	01/08/2019	10.40	Call	Bond Future	4,155.7500	4.1557	3,601.6700	3.6017	(13.333)	0	0	0
2018/10/31	2044	01/08/2019	10.38	Call	Bond Future	4,075.7700	4.0758	3,525.9500	3.5260	(13.490)	0	0	0
2018/10/31	2044	01/08/2019	10.38	Put	Bond Future	4,179.3900	4.1794	4,329.3200	4.3293	3.587	0	0	0
2018/10/31	2046	01/11/2018			Bond Future	116.2542	116.2542	116.2054	116.2054	(0.042)	0.0000	0.0000	733
2018/10/31	2046	07/02/2019			Bond Future	118.6232	118.6232	118.5701	118.5701	(0.045)	0.0000	0.0000	12,065
2018/10/31	2046	02/05/2019			Bond Future	119.0692	119.0692	119.0151	119.0151	(0.045)	0.0000	0.0000	0
2018/10/31	2046	01/08/2019			Bond Future	121.5067	121.5067	121.4494	121.4494	(0.047)	0.0000	0.0000	0
2018/10/31	2050	01/11/2018			Bond Future	121.3720	121.3720	121.3211	121.3211	(0.042)	0.0000	0.0000	2,795
2018/10/31	2050	07/02/2019			Bond Future	122.0732	122.0732	122.0178	122.0178	(0.045)	0.0000	0.0000	10,049
2018/10/31	2050	02/05/2019			Bond Future	124.2673	124.2673	124.2111	124.2111	(0.045)	0.0000	0.0000	0
2018/10/31	2050	01/08/2019			Bond Future	124.9924	124.9924	124.9326	124.9326	(0.048)	0.0000	0.0000	0
2018/10/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	AL37	01/11/2018			Index Future	589.4250	589.4250	587.2290	587.2290	(0.373)	0.0000	0.0000	0
2018/10/31	AL37	07/02/2019			Index Future	601.2680	601.2680	599.0200	599.0200	(0.374)	0.0000	0.0000	0
2018/10/31	AL37	02/05/2019			Index Future	611.9410	611.9410	609.6550	609.6550	(0.374)	0.0000	0.0000	0
2018/10/31	AL37	01/08/2019			Index Future	624.3210	624.3210	621.9810	621.9810	(0.375)	0.0000	0.0000	0
2018/10/31	AL7T	01/11/2018			Index Future	674.9850	674.9850	671.3330	671.3330	(0.541)	0.0000	0.0000	0
2018/10/31	AL7T	07/02/2019			Index Future	688.5470	688.5470	684.8130	684.8130	(0.542)	0.0000	0.0000	0
2018/10/31	AL7T	02/05/2019			Index Future	700.7690	700.7690	696.9710	696.9710	(0.542)	0.0000	0.0000	0
2018/10/31	AL7T	01/08/2019			Index Future	714.9460	714.9460	711.0620	711.0620	(0.543)	0.0000	0.0000	0
2018/10/31	ALBI	01/11/2018			Index Future	609.7750	609.7750	605.8350	605.8350	(0.646)	0.0000	0.0000	199
2018/10/31	ALBI	07/02/2019			Index Future	622.0260	622.0260	618.0000	618.0000	(0.647)	0.0000	0.0000	903
2018/10/31	ALBI	02/05/2019			Index Future	633.0680	633.0680	628.9710	628.9710	(0.647)	0.0000	0.0000	0
2018/10/31	ALBI	01/08/2019			Index Future	645.8750	645.8750	641.6870	641.6870	(0.648)	0.0000	0.0000	0
2018/10/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	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
2018/10/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	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
2018/10/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/31	ES33	01/11/2018			Bond Future	11.2858	74.0770	11.3765	73.5663	0.804	0.0000	0.0000	7,037
2018/10/31	ES33	07/02/2019			Bond Future	11.4190	75.5666	11.5137	75.0435	0.830	0.0000	0.0000	494
2018/10/31	ES33	02/05/2019			Bond Future	11.5266	73.1165	11.6245	72.5841	0.850	0.0000	0.0000	0
2018/10/31	ES33	01/08/2019			Bond Future	11.6326	74.5975	11.7344	74.0529	0.875	0.0000	0.0000	0
2018/10/31	ES42	01/11/2018			Bond Future	11.5255	75.9152	11.6114	75.3724	0.745	0.0000	0.0000	0
2018/10/31	ES42	07/02/2019			Bond Future	11.6523	77.4418	11.7420	76.8859	0.770	0.0000	0.0000	5,169
2018/10/31	ES42	02/05/2019			Bond Future	11.7605	74.5560	11.8534	73.9902	0.789	0.0000	0.0000	0
2018/10/31	ES42	01/08/2019			Bond Future	11.8653	76.0667	11.9617	75.4880	0.813	0.0000	0.0000	0
2018/10/31	GOVI	01/11/2018	653.50	Put	GOVI	501,510.0000	50.1510	542,930.0000	54.2930	8.259	0	0	0
2018/10/31	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	GOVI	01/11/2018			GOVI	603.3490	603.3490	599.2070	599.2070	(0.687)	0.0000	0.0000	37
2018/10/31	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	GOVI	01/11/2018	653.49	Put	GOVI	501,410.0000	50.1410	542,830.0000	54.2830	8.261	0	0	0
2018/10/31	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	GOVI	01/11/2018	653.51	Put	GOVI	501,610.0000	50.1610	543,030.0000	54.3030	8.257	0	0	0
2018/10/31	GOVI	07/02/2019	666.53	Put	GOVI	510,580.0000	51.0580	552,910.0000	55.2910	8.291	0	0	0
2018/10/31	GOVI	07/02/2019			GOVI	615.4720	615.4720	611.2390	611.2390	(0.688)	0.0000	0.0000	460
2018/10/31	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	GOVI	07/02/2019	666.52	Put	GOVI	510,480.0000	51.0480	552,810.0000	55.2810	8.292	0	0	0
2018/10/31	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	GOVI	07/02/2019	666.51	Put	GOVI	510,380.0000	51.0380	552,710.0000	55.2710	8.294	0	0	0
2018/10/31	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	GOVI	02/05/2019	647.88	Put	GOVI	214,830.0000	21.4830	257,890.0000	25.7890	20.044	0	0	0
2018/10/31	GOVI	02/05/2019	647.86	Put	GOVI	214,630.0000	21.4630	257,690.0000	25.7690	20.062	0	0	0
2018/10/31	GOVI	02/05/2019			GOVI	626.3970	626.3970	622.0910	622.0910	(0.687)	0.0000	0.0000	0
2018/10/31	GOVI	02/05/2019	647.87	Put	GOVI	214,730.0000	21.4730	257,790.0000	25.7790	20.053	0	0	0
2018/10/31	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
2018/10/31	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	GOVI	01/08/2019	638.68	Call	GOVI	3,890.0000	0.3890	0.0000	0.0000	(100.000)	0	0	0
2018/10/31	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	40,020.0000	4.0020	100.000	0	0	0
2018/10/31	GOVI	01/08/2019			GOVI	639.0690	639.0690	634.6680	634.6680	(0.689)	0.0000	0.0000	0
2018/10/31	GOVI	01/08/2019	638.69	Call	GOVI	3,790.0000	0.3790	0.0000	0.0000	(100.000)	0	0	0
2018/10/31	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	40,220.0000	4.0220	100.000	0	0	0
2018/10/31	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	40,120.0000	4.0120	100.000	0	0	0
2018/10/31	GOVI	01/08/2019	638.67	Call	GOVI	3,990.0000	0.3990	0.0000	0.0000	(100.000)	0	0	0
2018/10/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/31	IGOV	01/11/2018			Index Future	253.2220	253.2220	253.0510	253.0510	(0.068)	0.0000	0.0000	317
2018/10/31	IGOV	07/02/2019			Index Future	258.3780	258.3780	258.2010	258.2010	(0.069)	0.0000	0.0000	502
2018/10/31	IGOV	02/05/2019			Index Future	263.0220	263.0220	262.8420	262.8420	(0.068)	0.0000	0.0000	215
2018/10/31	IGOV	01/08/2019			Index Future	268.4030	268.4030	268.2160	268.2160	(0.070)	0.0000	0.0000	0
2018/10/31	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/31	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5900	99.5900	0.000	0.0000	0.0000	0
2018/10/31	IS01	20/06/2019			Interest Rate Swap	102.0800	102.0800	102.0900	102.0900	0.010	0.0000	0.0000	0
2018/10/31	IS01	19/09/2019			Interest Rate Swap	100.0300	100.0300	100.0500	100.0500	0.020	0.0000	0.0000	0
2018/10/31	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/31	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/10/31	IS02	21/06/2019			Interest Rate Swap	99.8100	99.8100	99.8200	99.8200	0.010	0.0000	0.0000	0
2018/10/31	IS02	20/09/2019			Interest Rate Swap	102.0300	102.0300	102.0400	102.0400	0.010	0.0000	0.0000	0
2018/10/31	IS02	20/12/2019			Interest Rate Swap	103.0900	103.0900	103.1100	103.1100	0.019	0.0000	0.0000	0
2018/10/31	IS02	23/03/2020			Interest Rate Swap	99.2300	99.2300	99.2500	99.2500	0.020	0.0000	0.0000	0
2018/10/31	IS02	22/06/2020			Interest Rate Swap	102.9300	102.9300	102.9600	102.9600	0.029	0.0000	0.0000	0
2018/10/31	IS02	21/09/2020			Interest Rate Swap	100.0600	100.0600	100.1200	100.1200	0.060	0.0000	0.0000	0
2018/10/31	IS05	17/12/2020			Interest Rate Swap	96.9900	96.9900	97.0800	97.0800	0.093	0.0000	0.0000	0
2018/10/31	IS05	16/03/2021			Interest Rate Swap	96.3000	96.3000	96.4100	96.4100	0.114	0.0000	0.0000	0
2018/10/31	IS05	15/06/2021			Interest Rate Swap	95.5800	95.5800	95.7200	95.7200	0.146	0.0000	0.0000	0
2018/10/31	IS05	21/09/2021			Interest Rate Swap	95.8400	95.8400	96.0000	96.0000	0.167	0.0000	0.0000	0
2018/10/31	IS05	21/12/2021			Interest Rate Swap	98.1000	98.1000	98.2900	98.2900	0.194	0.0000	0.0000	51
2018/10/31	IS05	15/03/2022			Interest Rate Swap	98.3100	98.3100	98.5100	98.5100	0.203	0.0000	0.0000	0
2018/10/31	IS05	21/06/2022			Interest Rate Swap	99.5700	99.5700	99.7800	99.7800	0.211	0.0000	0.0000	0
2018/10/31	IS05	20/09/2022			Interest Rate Swap	103.5600	103.5600	103.7800	103.7800	0.212	0.0000	0.0000	0
2018/10/31	IS05	20/12/2022			Interest Rate Swap	104.8800	104.8800	105.1100	105.1100	0.219	0.0000	0.0000	0
2018/10/31	IS05	22/03/2023			Interest Rate Swap	98.3700	98.3700	98.6200	98.6200	0.254	0.0000	0.0000	0
2018/10/31	IS05	20/06/2023			Interest Rate Swap	104.4700	104.4700	104.7300	104.7300	0.249	0.0000	0.0000	0
2018/10/31	IS05	19/09/2023			Interest Rate Swap	100.0700	100.0700	100.3600	100.3600	0.290	0.0000	0.0000	0
2018/10/31	IS10	17/12/2025			Interest Rate Swap	97.4600	97.4600	97.7600	97.7600	0.308	0.0000	0.0000	0
2018/10/31	IS10	16/03/2026			Interest Rate Swap	94.5600	94.5600	94.8800	94.8800	0.338	0.0000	0.0000	0
2018/10/31	IS10	15/06/2026			Interest Rate Swap	93.3800	93.3800	93.7200	93.7200	0.364	0.0000	0.0000	0
2018/10/31	IS10	21/09/2026			Interest Rate Swap	95.5900	95.5900	95.9500	95.9500	0.377	0.0000	0.0000	0
2018/10/31	IS10	21/12/2026			Interest Rate Swap	99.4000	99.4000	99.7600	99.7600	0.362	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
2018/10/31	IS10	15/03/2027			Interest Rate Swap	98.0500	98.0500	98.4200	98.4200	0.377	0.0000	0.0000	0
2018/10/31	IS10	21/06/2027			Interest Rate Swap	100.1700	100.1700	100.5400	100.5400	0.369	0.0000	0.0000	0
2018/10/31	IS10	20/09/2027			Interest Rate Swap	105.6200	105.6200	106.0000	106.0000	0.360	0.0000	0.0000	0
2018/10/31	IS10	20/12/2027			Interest Rate Swap	106.0300	106.0300	106.4100	106.4100	0.358	0.0000	0.0000	0
2018/10/31	IS10	22/03/2028			Interest Rate Swap	99.6600	99.6600	100.0600	100.0600	0.401	0.0000	0.0000	0
2018/10/31	IS10	20/06/2028			Interest Rate Swap	106.7900	106.7900	107.1800	107.1800	0.365	0.0000	0.0000	0
2018/10/31	IS10	19/09/2028			Interest Rate Swap	100.4900	100.4900	100.9000	100.9000	0.408	0.0000	0.0000	0
2018/10/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/31	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/31	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/31	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/31	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/31	R023	01/11/2018	10.58	Call	Bond Future	6,809.4500	6.8095	6,437.7400	6.4377	(5.459)	0	0	0
2018/10/31	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R023	01/11/2018			Bond Future	8.5393	98.6157	8.6462	98.2440	1.251	0.0000	0.0000	13,547
2018/10/31	R023	01/11/2018	10.59	Call	Bond Future	6,841.3500	6.8413	6,469.6400	6.4696	(5.433)	0	0	0
2018/10/31	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R023	01/11/2018	10.57	Call	Bond Future	6,777.5400	6.7775	6,405.8300	6.4058	(5.484)	0	0	0
2018/10/31	R023	07/02/2019	10.59	Call	Bond Future	6,230.4300	6.2304	5,849.3000	5.8493	(6.117)	0	0	0
2018/10/31	R023	07/02/2019			Bond Future	8.6226	100.5988	8.7389	100.2167	1.348	0.0000	0.0000	51,718
2018/10/31	R023	07/02/2019	10.57	Call	Bond Future	6,170.1300	6.1701	5,789.0800	5.7891	(6.176)	0	0	0
2018/10/31	R023	07/02/2019	10.57	Put	Bond Future	6.4000	0.0064	7.4500	0.0075	16.406	0	0	0
2018/10/31	R023	07/02/2019	10.59	Put	Bond Future	5.9300	0.0059	6.9000	0.0069	16.358	0	0	0
2018/10/31	R023	07/02/2019	10.58	Call	Bond Future	6,200.2800	6.2003	5,819.1900	5.8192	(6.146)	0	0	0
2018/10/31	R023	07/02/2019	10.58	Put	Bond Future	6.1600	0.0062	7.1700	0.0072	16.396	0	0	0
2018/10/31	R023	02/05/2019	8.45	Call	Bond Future	797.8000	0.7978	604.2900	0.6043	(24.255)	0	0	0
2018/10/31	R023	02/05/2019	8.44	Put	Bond Future	1,530.7600	1.5308	1,728.1100	1.7281	12.892	0	0	0
2018/10/31	R023	02/05/2019			Bond Future	8.6774	98.4545	8.8018	98.0656	1.433	0.0000	0.0000	0
2018/10/31	R023	02/05/2019	8.46	Call	Bond Future	812.4900	0.8125	617.0000	0.6170	(24.061)	0	0	0
2018/10/31	R023	02/05/2019	8.46	Put	Bond Future	1,496.7600	1.4968	1,690.1300	1.6901	12.919	0	0	0
2018/10/31	R023	02/05/2019	8.45	Put	Bond Future	1,513.6900	1.5137	1,709.0400	1.7090	12.906	0	0	0
2018/10/31	R023	02/05/2019	8.44	Call	Bond Future	783.2500	0.7833	591.7400	0.5917	(24.451)	0	0	0
2018/10/31	R023	01/08/2019	8.95	Call	Bond Future	1,866.3200	1.8663	1,530.4100	1.5304	(17.999)	0	0	0
2018/10/31	R023	01/08/2019			Bond Future	8.7100	100.4481	8.8450	100.0494	1.551	0.0000	0.0000	0
2018/10/31	R023	01/08/2019	8.93	Call	Bond Future	1,827.3800	1.8274	1,494.0700	1.4941	(18.240)	0	0	0
2018/10/31	R023	01/08/2019	8.93	Put	Bond Future	1,179.1000	1.1791	1,244.4100	1.2444	5.539	0	0	0
2018/10/31	R023	01/08/2019	8.95	Put	Bond Future	1,159.3800	1.1594	1,222.0900	1.2221	5.409	0	0	0
2018/10/31	R023	01/08/2019	8.94	Call	Bond Future	1,846.6400	1.8466	1,512.1900	1.5122	(18.111)	0	0	0
2018/10/31	R023	01/08/2019	8.94	Put	Bond Future	1,169.0300	1.1690	1,233.2000	1.2332	5.489	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
2018/10/31	R035	01/11/2018	8.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R035	01/11/2018	8.92	Put	Bond Future	8,683.0300	8.6830	9,435.5600	9.4356	8.667	0	0	0
2018/10/31	R035	01/11/2018			Bond Future	10.0139	92.5541	10.1160	91.8015	1.020	0.0000	0.0000	10,103
2018/10/31	R035	01/11/2018	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R035	01/11/2018	8.94	Put	Bond Future	8,513.4500	8.5135	9,265.9800	9.2660	8.839	0	0	0
2018/10/31	R035	01/11/2018	8.93	Put	Bond Future	8,598.1900	8.5982	9,350.7200	9.3507	8.752	0	0	0
2018/10/31	R035	01/11/2018	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R035	07/02/2019	8.98	Call	Bond Future	86.4600	0.0865	41.3200	0.0413	(52.209)	0	0	0
2018/10/31	R035	07/02/2019			Bond Future	10.0984	94.4153	10.2047	93.6448	1.053	0.0000	0.0000	71,469
2018/10/31	R035	07/02/2019	8.96	Call	Bond Future	80.0200	0.0800	37.8000	0.0378	(52.762)	0	0	0
2018/10/31	R035	07/02/2019	8.96	Put	Bond Future	8,985.9100	8.9859	9,714.1400	9.7141	8.104	0	0	0
2018/10/31	R035	07/02/2019	8.98	Put	Bond Future	8,824.9000	8.8249	9,550.2100	9.5502	8.219	0	0	0
2018/10/31	R035	07/02/2019	8.97	Call	Bond Future	83.1900	0.0832	39.5300	0.0395	(52.482)	0	0	0
2018/10/31	R035	07/02/2019	8.97	Put	Bond Future	8,905.3000	8.9053	9,632.0900	9.6321	8.161	0	0	0
2018/10/31	R035	02/05/2019	9.74	Put	Bond Future	4,888.1500	4.8881	5,263.8600	5.2639	7.686	0	0	0
2018/10/31	R035	02/05/2019			Bond Future	10.1620	91.5907	10.2716	90.8066	1.078	0.0000	0.0000	0
2018/10/31	R035	02/05/2019	9.74	Call	Bond Future	1,770.7800	1.7708	1,362.3600	1.3624	(23.064)	0	0	0
2018/10/31	R035	02/05/2019	9.75	Call	Bond Future	1,799.4200	1.7994	1,387.3200	1.3873	(22.902)	0	0	0
2018/10/31	R035	02/05/2019	9.75	Put	Bond Future	4,841.0700	4.8411	5,213.1000	5.2131	7.685	0	0	0
2018/10/31	R035	02/05/2019	9.73	Call	Bond Future	1,742.4000	1.7424	1,337.4400	1.3374	(23.242)	0	0	0
2018/10/31	R035	02/05/2019	9.73	Put	Bond Future	4,935.5800	4.9356	5,314.7500	5.3148	7.682	0	0	0
2018/10/31	R035	01/08/2019	10.23	Call	Bond Future	3,836.6400	3.8366	3,247.7600	3.2478	(15.349)	0	0	0
2018/10/31	R035	01/08/2019	10.22	Put	Bond Future	3,803.2100	3.8032	4,018.5100	4.0185	5.661	0	0	0
2018/10/31	R035	01/08/2019			Bond Future	10.2206	93.4455	10.3341	92.6438	1.111	0.0000	0.0000	0
2018/10/31	R035	01/08/2019	10.24	Call	Bond Future	3,873.9000	3.8739	3,282.5700	3.2826	(15.264)	0	0	0
2018/10/31	R035	01/08/2019	10.24	Put	Bond Future	3,735.8300	3.7358	3,946.2200	3.9462	5.632	0	0	0
2018/10/31	R035	01/08/2019	10.23	Put	Bond Future	3,769.5500	3.7695	3,982.3900	3.9824	5.646	0	0	0
2018/10/31	R035	01/08/2019	10.22	Call	Bond Future	3,799.2300	3.7992	3,212.8100	3.2128	(15.435)	0	0	0
2018/10/31	R186	01/11/2018	8.54	Put	Bond Future	4,428.5600	4.4286	4,937.4700	4.9375	11.492	0	0	0
2018/10/31	R186	01/11/2018	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R186	01/11/2018	9.14	Call	Bond Future	20.5100	0.0205	0.0200	0.0000	(99.902)	0	0	0
2018/10/31	R186	01/11/2018	7.96	Put	Bond Future	8,098.0400	8.0980	8,606.9500	8.6070	6.284	0	0	0
2018/10/31	R186	01/11/2018			Bond Future	9.2742	110.8254	9.3611	110.3165	0.937	0.0000	0.0000	11,710
2018/10/31	R186	01/11/2018	8.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R186	01/11/2018	8.53	Put	Bond Future	4,490.5200	4.4905	4,999.4300	4.9994	11.333	0	0	0
2018/10/31	R186	01/11/2018	8.46	Put	Bond Future	4,925.5300	4.9255	5,434.4400	5.4344	10.332	0	0	0
2018/10/31	R186	01/11/2018	8.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/31	R186	01/11/2018	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R186	01/11/2018	8.90	Put	Bond Future	2,227.5900	2.2276	2,736.5000	2.7365	22.846	0	0	2,500
2018/10/31	R186	01/11/2018	9.14	Put	Bond Future	812.3600	0.8124	1,300.7800	1.3008	60.124	0	0	0
2018/10/31	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/31	R186	01/11/2018	8.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R186	01/11/2018	8.52	Put	Bond Future	4,552.5300	4.5525	5,061.4400	5.0614	11.179	0	0	0
2018/10/31	R186	07/02/2019	8.21	Put	Bond Future	6,892.8100	6.8928	7,383.8100	7.3838	7.123	0	0	0
2018/10/31	R186	07/02/2019	8.20	Call	Bond Future	63.8800	0.0639	33.4800	0.0335	(47.589)	0	0	0
2018/10/31	R186	07/02/2019	8.50	Call	Bond Future	180.4500	0.1805	115.0700	0.1151	(36.232)	0	0	1,000
2018/10/31	R186	07/02/2019	9.10	Put	Bond Future	2,481.1300	2.4811	2,789.7900	2.7898	12.440	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
2018/10/31	R186	07/02/2019	9.92	Put	Bond Future	596.9600	0.5970	715.3700	0.7154	19.835	0	0	1,170
2018/10/31	R186	07/02/2019			Bond Future	9.3599	107.7471	9.4518	107.2247	0.982	0.0000	0.0000	64,698
2018/10/31	R186	07/02/2019	9.38	Put	Bond Future	1,600.0500	1.6000	1,823.2400	1.8232	13.949	0	0	0
2018/10/31	R186	07/02/2019	9.38	Call	Bond Future	1,714.7600	1.7148	1,415.5700	1.4156	(17.448)	0	0	6,000
2018/10/31	R186	07/02/2019	8.21	Call	Bond Future	66.3100	0.0663	34.9300	0.0349	(47.323)	0	0	0
2018/10/31	R186	07/02/2019	8.20	Put	Bond Future	6,952.2100	6.9522	7,444.1900	7.4442	7.077	0	0	0
2018/10/31	R186	07/02/2019	8.30	Put	Bond Future	6,363.9500	6.3639	6,845.7000	6.8457	7.570	0	0	0
2018/10/31	R186	07/02/2019	8.50	Put	Bond Future	5,232.6400	5.2326	5,689.6400	5.6896	8.734	0	0	0
2018/10/31	R186	07/02/2019	9.10	Call	Bond Future	986.4300	0.9864	772.7100	0.7727	(21.666)	0	0	0
2018/10/31	R186	07/02/2019	9.92	Call	Bond Future	3,727.6500	3.7276	3,323.6800	3.3237	(10.837)	0	0	0
2018/10/31	R186	07/02/2019	8.22	Call	Bond Future	68.8200	0.0688	36.4200	0.0364	(47.079)	0	0	0
2018/10/31	R186	07/02/2019	8.22	Put	Bond Future	6,833.5300	6.8335	7,323.5100	7.3235	7.170	0	0	0
2018/10/31	R186	07/02/2019	8.30	Call	Bond Future	92.0000	0.0920	51.3700	0.0514	(44.163)	0	0	210
2018/10/31	R186	07/02/2019	9.90	Call	Bond Future	3,641.0800	3.6411	3,240.5700	3.2406	(11.000)	0	0	0
2018/10/31	R186	07/02/2019	9.90	Put	Bond Future	620.0700	0.6201	741.9400	0.7419	19.654	0	0	1,000
2018/10/31	R186	07/02/2019	9.27	Put	Bond Future	1,916.3400	1.9163	2,168.3900	2.1684	13.153	0	0	0
2018/10/31	R186	07/02/2019	9.27	Call	Bond Future	1,402.5500	1.4025	1,132.2200	1.1322	(19.274)	0	0	1,170
2018/10/31	R186	07/02/2019	8.77	Put	Bond Future	3,855.6900	3.8557	4,261.5500	4.2615	10.526	0	0	0
2018/10/31	R186	07/02/2019	8.77	Call	Bond Future	423.0200	0.4230	306.5000	0.3065	(27.545)	0	0	1,170
2018/10/31	R186	02/05/2019	10.07	Call	Bond Future	4,537.9900	4.5380	4,073.6300	4.0736	(10.233)	0	0	0
2018/10/31	R186	02/05/2019	9.96	Put	Bond Future	1,201.9700	1.2020	1,281.6300	1.2816	6.627	0	0	90
2018/10/31	R186	02/05/2019	9.75	Call	Bond Future	3,300.7500	3.3007	2,879.3700	2.8794	(12.766)	0	0	0
2018/10/31	R186	02/05/2019	9.25	Put	Bond Future	0.0000	0.0000	2,970.6900	2.9707	100.000	0	0	0
2018/10/31	R186	02/05/2019	8.65	Put	Bond Future	0.0000	0.0000	5,386.9400	5.3869	100.000	0	0	0
2018/10/31	R186	02/05/2019	9.02	Call	Bond Future	1,216.4100	1.2164	953.1700	0.9532	(21.641)	0	0	0
2018/10/31	R186	02/05/2019	9.01	Put	Bond Future	3,555.9600	3.5560	3,827.0600	3.8271	7.624	0	0	0
2018/10/31	R186	02/05/2019			Bond Future	9.4291	109.6603	9.5252	109.1286	1.019	0.0000	0.0000	0
2018/10/31	R186	02/05/2019	8.65	Call	Bond Future	0.0000	0.0000	411.7000	0.4117	100.000	0	0	3,250
2018/10/31	R186	02/05/2019	9.03	Call	Bond Future	1,237.5200	1.2375	971.6700	0.9717	(21.482)	0	0	0
2018/10/31	R186	02/05/2019	9.03	Put	Bond Future	3,484.0400	3.4840	3,749.8900	3.7499	7.631	0	0	0
2018/10/31	R186	02/05/2019	9.30	Call	Bond Future	1,891.3600	1.8914	1,558.5100	1.5585	(17.598)	0	0	200
2018/10/31	R186	02/05/2019	10.07	Put	Bond Future	1,056.5200	1.0565	1,123.8600	1.1239	6.374	0	0	200
2018/10/31	R186	02/05/2019	9.96	Call	Bond Future	4,096.6700	4.0967	3,644.6300	3.6446	(11.034)	0	0	0
2018/10/31	R186	02/05/2019	9.20	Put	Bond Future	2,914.1000	2.9141	3,136.5200	3.1365	7.633	0	0	0
2018/10/31	R186	02/05/2019	9.75	Put	Bond Future	1,538.5400	1.5385	1,648.8600	1.6489	7.170	0	0	7,000
2018/10/31	R186	02/05/2019	10.02	Put	Bond Future	0.0000	0.0000	1,192.2700	1.1923	100.000	0	0	3,250
2018/10/31	R186	02/05/2019	9.25	Call	Bond Future	0.0000	0.0000	1,438.4200	1.4384	100.000	0	0	3,250
2018/10/31	R186	02/05/2019	9.02	Put	Bond Future	3,520.0200	3.5200	3,788.4800	3.7885	7.627	0	0	0
2018/10/31	R186	02/05/2019	9.01	Call	Bond Future	1,195.2300	1.1952	934.6300	0.9346	(21.803)	0	0	0
2018/10/31	R186	02/05/2019	8.70	Put	Bond Future	4,798.4500	4.7985	5,150.1600	5.1502	7.330	0	0	0
2018/10/31	R186	02/05/2019	8.70	Call	Bond Future	647.2900	0.6473	467.3000	0.4673	(27.807)	0	0	200
2018/10/31	R186	02/05/2019	9.30	Put	Bond Future	2,611.3700	2.6114	2,810.2200	2.8102	7.615	0	0	0
2018/10/31	R186	02/05/2019	9.20	Call	Bond Future	1,632.0100	1.6320	1,322.7300	1.3227	(18.951)	0	0	90
2018/10/31	R186	02/05/2019	8.62	Put	Bond Future	5,158.8300	5.1588	5,531.9000	5.5319	7.232	0	0	0
2018/10/31	R186	02/05/2019	8.62	Call	Bond Future	539.3800	0.5394	380.7500	0.3808	(29.410)	0	0	90
2018/10/31	R186	02/05/2019	8.50	Put	Bond Future	5,728.6200	5.7286	6,131.6100	6.1316	7.035	0	0	0
2018/10/31	R186	02/05/2019	8.50	Call	Bond Future	401.8700	0.4019	273.1600	0.2732	(32.028)	0	0	7,000
2018/10/31	R186	02/05/2019	9.00	Put	Bond Future	3,592.4500	3.5925	3,866.1700	3.8662	7.619	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
2018/10/31	R186	02/05/2019	9.00	Call	Bond Future	1,174.5600	1.1746	916.5800	0.9166	(21.964)	0	0	7,000
2018/10/31	R186	02/05/2019	10.02	Call	Bond Future	0.0000	0.0000	3,875.8700	3.8759	100.000	0	0	0
2018/10/31	R186	01/08/2019	9.54	Call	Bond Future	2,875.5400	2.8755	2,477.5200	2.4775	(13.842)	0	0	0
2018/10/31	R186	01/08/2019			Bond Future	9.4882	106.5777	9.5894	106.0332	1.066	0.0000	0.0000	0
2018/10/31	R186	01/08/2019	9.52	Call	Bond Future	2,814.6800	2.8147	2,420.1300	2.4201	(14.018)	0	0	0
2018/10/31	R186	01/08/2019	9.52	Put	Bond Future	2,643.0700	2.6431	2,793.0100	2.7930	5.673	0	0	0
2018/10/31	R186	01/08/2019	9.54	Put	Bond Future	2,596.2500	2.5963	2,742.7200	2.7427	5.642	0	0	0
2018/10/31	R186	01/08/2019	9.53	Call	Bond Future	2,845.2200	2.8452	2,448.9300	2.4489	(13.928)	0	0	0
2018/10/31	R186	01/08/2019	9.53	Put	Bond Future	2,619.7500	2.6198	2,767.9500	2.7680	5.657	0	0	0
2018/10/31	R197	01/11/2018			Bond Future	301.0490	301.0490	300.9176	300.9176	(0.044)	0.0000	0.0000	0
2018/10/31	R197	07/02/2019			Bond Future	299.8322	299.8322	299.6893	299.6893	(0.048)	0.0000	0.0000	2,355
2018/10/31	R197	02/05/2019			Bond Future	305.2217	305.2217	305.0763	305.0763	(0.048)	0.0000	0.0000	0
2018/10/31	R197	01/08/2019			Bond Future	303.9083	303.9083	303.7543	303.7543	(0.051)	0.0000	0.0000	0
2018/10/31	R202	01/11/2018			Bond Future	235.2394	235.2394	235.0034	235.0034	(0.100)	0.0000	0.0000	1,351
2018/10/31	R202	07/02/2019			Bond Future	236.1282	236.1282	235.8805	235.8805	(0.105)	0.0000	0.0000	8,979
2018/10/31	R202	02/05/2019			Bond Future	240.3727	240.3727	240.1203	240.1203	(0.105)	0.0000	0.0000	0
2018/10/31	R202	01/08/2019			Bond Future	241.2766	241.2766	241.0147	241.0147	(0.109)	0.0000	0.0000	0
2018/10/31	R207	01/11/2018	6.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R207	01/11/2018			Bond Future	6.4529	103.1317	6.5434	103.0288	1.403	0.0000	0.0000	2,383
2018/10/31	R207	01/11/2018	6.75	Call	Bond Future	337.1900	0.3372	234.2900	0.2343	(30.517)	0	0	0
2018/10/31	R207	01/11/2018	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R207	01/11/2018	6.76	Call	Bond Future	348.5100	0.3485	245.6100	0.2456	(29.526)	0	0	0
2018/10/31	R207	01/11/2018	6.74	Call	Bond Future	325.8700	0.3259	222.9700	0.2230	(31.577)	0	0	0
2018/10/31	R207	01/11/2018	6.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R207	07/02/2019	6.52	Call	Bond Future	375.0900	0.3751	301.9500	0.3020	(19.499)	0	0	0
2018/10/31	R207	07/02/2019	6.51	Put	Bond Future	12.4600	0.0125	48.2200	0.0482	286.998	0	0	0
2018/10/31	R207	07/02/2019			Bond Future	6.1119	101.5598	6.2331	101.4518	1.983	0.0000	0.0000	17,486
2018/10/31	R207	07/02/2019	6.53	Call	Bond Future	383.4900	0.3835	309.4300	0.3094	(19.312)	0	0	0
2018/10/31	R207	07/02/2019	6.53	Put	Bond Future	11.5900	0.0116	45.5500	0.0455	293.011	0	0	0
2018/10/31	R207	07/02/2019	6.52	Put	Bond Future	12.0600	0.0121	46.9400	0.0469	289.221	0	0	0
2018/10/31	R207	07/02/2019	6.51	Call	Bond Future	366.6200	0.3666	294.3600	0.2944	(19.710)	0	0	0
2018/10/31	R207	02/05/2019	7.63	Call	Bond Future	1,387.6500	1.3876	1,277.4200	1.2774	(7.944)	0	0	0
2018/10/31	R207	02/05/2019			Bond Future	5.5568	103.3632	5.7193	103.2533	2.924	0.0000	0.0000	0
2018/10/31	R207	02/05/2019	7.61	Call	Bond Future	1,374.4600	1.3745	1,264.2200	1.2642	(8.021)	0	0	0
2018/10/31	R207	02/05/2019	7.61	Put	Bond Future	0.5500	0.0006	0.2400	0.0002	(56.364)	0	0	0
2018/10/31	R207	02/05/2019	7.63	Put	Bond Future	0.5100	0.0005	0.2100	0.0002	(58.824)	0	0	0
2018/10/31	R207	02/05/2019	7.62	Call	Bond Future	1,381.0600	1.3811	1,270.8200	1.2708	(7.982)	0	0	0
2018/10/31	R207	02/05/2019	7.62	Put	Bond Future	0.5300	0.0005	0.2200	0.0002	(58.491)	0	0	0
2018/10/31	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R207	01/08/2019	7.33	Call	Bond Future	1,453.2900	1.4533	1,339.1700	1.3392	(7.853)	0	0	0
2018/10/31	R207	01/08/2019			Bond Future	4.0093	101.8133	4.2666	101.6992	6.418	0.0000	0.0000	0
2018/10/31	R207	01/08/2019	7.34	Call	Bond Future	1,457.6100	1.4576	1,343.4900	1.3435	(7.829)	0	0	0
2018/10/31	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R207	01/08/2019	7.35	Call	Bond Future	1,461.9200	1.4619	1,347.8000	1.3478	(7.806)	0	0	0
2018/10/31	R207	01/08/2019	7.35	Put	Bond Future	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
2018/10/31	R208	01/11/2018	7.11	Put	Bond Future	1,323.8100	1.3238	1,436.0200	1.4360	8.476	0	0	0
2018/10/31	R208	01/11/2018			Bond Future	7.7279	98.5717	7.7808	98.4594	0.684	0.0000	0.0000	16,029
2018/10/31	R208	01/11/2018	7.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R208	01/11/2018	7.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R208	01/11/2018	7.10	Put	Bond Future	1,345.4200	1.3454	1,457.6300	1.4576	8.340	0	0	0
2018/10/31	R208	01/11/2018	7.12	Put	Bond Future	1,302.2100	1.3022	1,414.4200	1.4144	8.617	0	0	0
2018/10/31	R208	01/11/2018	7.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R208	07/02/2019	7.07	Call	Bond Future	44.5700	0.0446	15.9500	0.0160	(64.214)	0	0	0
2018/10/31	R208	07/02/2019	7.08	Put	Bond Future	1,342.2500	1.3422	1,430.4500	1.4304	6.571	0	0	0
2018/10/31	R208	07/02/2019	7.06	Put	Bond Future	1,378.8100	1.3788	1,468.0200	1.4680	6.470	0	0	0
2018/10/31	R208	07/02/2019			Bond Future	7.7546	100.5539	7.8162	100.4365	0.795	0.0000	0.0000	21,597
2018/10/31	R208	07/02/2019	7.07	Put	Bond Future	1,360.5100	1.3605	1,449.2500	1.4493	6.523	0	0	0
2018/10/31	R208	07/02/2019	7.08	Call	Bond Future	45.6900	0.0457	16.5300	0.0165	(63.821)	0	0	0
2018/10/31	R208	07/02/2019	7.06	Call	Bond Future	43.4800	0.0435	15.3300	0.0153	(64.742)	0	0	0
2018/10/31	R208	02/05/2019	8.03	Put	Bond Future	348.3000	0.3483	385.0800	0.3851	10.560	0	0	0
2018/10/31	R208	02/05/2019	8.02	Call	Bond Future	815.6200	0.8156	733.1900	0.7332	(10.106)	0	0	0
2018/10/31	R208	02/05/2019			Bond Future	7.7497	98.9379	7.8193	98.8184	0.899	0.0000	0.0000	0
2018/10/31	R208	02/05/2019	8.03	Call	Bond Future	827.9600	0.8280	745.3000	0.7453	(9.984)	0	0	0
2018/10/31	R208	02/05/2019	8.02	Put	Bond Future	353.0200	0.3530	390.0300	0.3900	10.484	0	0	0
2018/10/31	R208	02/05/2019	8.04	Call	Bond Future	840.0800	0.8401	757.7300	0.7577	(9.803)	0	0	0
2018/10/31	R208	02/05/2019	8.04	Put	Bond Future	343.3700	0.3434	380.4600	0.3805	10.802	0	0	0
2018/10/31	R208	01/08/2019	8.16	Call	Bond Future	1,074.3600	1.0744	1,003.7500	1.0038	(6.572)	0	0	0
2018/10/31	R208	01/08/2019	8.17	Put	Bond Future	338.9800	0.3390	392.3400	0.3923	15.741	0	0	0
2018/10/31	R208	01/08/2019			Bond Future	7.6733	100.9413	7.7553	100.8175	1.069	0.0000	0.0000	0
2018/10/31	R208	01/08/2019	8.16	Put	Bond Future	342.9200	0.3429	396.0600	0.3961	15.496	0	0	0
2018/10/31	R208	01/08/2019	8.17	Call	Bond Future	1,085.3700	1.0854	1,014.9800	1.0150	(6.485)	0	0	0
2018/10/31	R208	01/08/2019	8.15	Call	Bond Future	1,063.0800	1.0631	992.5700	0.9926	(6.633)	0	0	0
2018/10/31	R208	01/08/2019	8.15	Put	Bond Future	346.5900	0.3466	399.8300	0.3998	15.361	0	0	0
2018/10/31	R209	01/11/2018	1,016.00	Call	Bond Future	69,268.0100	69.2680	68,691.7800	68.6918	(0.832)	0	0	0
2018/10/31	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R209	01/11/2018	9.34	Put	Bond Future	4,143.1200	4.1431	4,719.3500	4.7194	13.908	0	0	0
2018/10/31	R209	01/11/2018	9.97	Call	Bond Future	247.9800	0.2480	15.0100	0.0150	(93.947)	0	0	0
2018/10/31	R209	01/11/2018	9.98	Put	Bond Future	238.2300	0.2382	555.2900	0.5553	133.090	0	0	0
2018/10/31	R209	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R209	01/11/2018	10.00	Call	Bond Future	350.7200	0.3507	37.5200	0.0375	(89.302)	0	0	0
2018/10/31	R209	01/11/2018	9.64	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	2,000
2018/10/31	R209	01/11/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R209	01/11/2018	9.82	Call	Bond Future	18.1600	0.0182	0.0100	0.0000	(99.945)	0	0	0
2018/10/31	R209	01/11/2018			Bond Future	9.9734	70.1559	10.0659	69.5797	0.928	0.0000	0.0000	84,218
2018/10/31	R209	01/11/2018	1,016.01	Call	Bond Future	69,268.0100	69.2680	68,691.7800	68.6918	(0.832)	0	0	0
2018/10/31	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R209	01/11/2018	8.89	Put	Bond Future	7,310.6100	7.3106	7,886.8400	7.8868	7.882	0	0	0
2018/10/31	R209	01/11/2018	8.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/10/31	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R209	01/11/2018	1,015.99	Call	Bond Future	69,268.0000	69.2680	68,691.7700	68.6918	(0.832)	0	0	0
2018/10/31	R209	01/11/2018	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2018/10/31	R209	01/11/2018	9.97	Put	Bond Future	268.9800	0.2690	612.2400	0.6122	127.615	0	0	0
2018/10/31	R209	01/11/2018	9.98	Call	Bond Future	279.8900	0.2799	20.7200	0.0207	(92.597)	0	0	0
2018/10/31	R209	01/11/2018	8.98	Put	Bond Future	6,661.4600	6.6615	7,237.6900	7.2377	8.650	0	0	0
2018/10/31	R209	01/11/2018	10.00	Put	Bond Future	184.0100	0.1840	447.0400	0.4470	142.943	0	0	5,850
2018/10/31	R209	01/11/2018	9.64	Put	Bond Future	2,136.5700	2.1366	2,712.7400	2.7127	26.967	0	0	0
2018/10/31	R209	01/11/2018	9.47	Put	Bond Future	3,263.5800	3.2636	3,839.8100	3.8398	17.656	0	0	760
2018/10/31	R209	01/11/2018	9.82	Put	Bond Future	989.1300	0.9891	1,547.2100	1.5472	56.421	0	0	760
2018/10/31	R209	01/11/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R209	01/11/2018	9.94	Call	Bond Future	166.5100	0.1665	5.0900	0.0051	(96.943)	0	0	0
2018/10/31	R209	01/11/2018	9.94	Put	Bond Future	375.9800	0.3760	790.7900	0.7908	110.328	0	0	0
2018/10/31	R209	01/11/2018	10.57	Call	Bond Future	3,594.2300	3.5942	3,018.0000	3.0180	(16.032)	0	0	0
2018/10/31	R209	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R209	01/11/2018	9.84	Call	Bond Future	28.3800	0.0284	0.0400	0.0000	(99.859)	0	0	0
2018/10/31	R209	01/11/2018	9.84	Put	Bond Future	871.5800	0.8716	1,419.4700	1.4195	62.862	0	0	0
2018/10/31	R209	01/11/2018	8.99	Put	Bond Future	6,589.8200	6.5898	7,166.0500	7.1661	8.744	0	0	0
2018/10/31	R209	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	760
2018/10/31	R209	01/11/2018	9.49	Put	Bond Future	3,129.6300	3.1296	3,705.8600	3.7059	18.412	0	0	0
2018/10/31	R209	07/02/2019	8.97	Put	Bond Future	7,268.5400	7.2685	7,807.4200	7.8074	7.414	0	0	0
2018/10/31	R209	07/02/2019	10.20	Put	Bond Future	1,485.4200	1.4854	1,690.8400	1.6908	13.829	0	0	4,000
2018/10/31	R209	07/02/2019			Bond Future	10.0460	71.5666	10.1419	70.9768	0.955	0.0000	0.0000	128,025
2018/10/31	R209	07/02/2019	8.96	Call	Bond Future	104.3300	0.1043	54.8100	0.0548	(47.465)	0	0	0
2018/10/31	R209	07/02/2019	8.96	Put	Bond Future	7,336.3300	7.3363	7,876.6900	7.8767	7.366	0	0	0
2018/10/31	R209	07/02/2019	8.97	Call	Bond Future	108.0600	0.1081	57.0600	0.0571	(47.196)	0	0	0
2018/10/31	R209	07/02/2019	10.20	Call	Bond Future	2,428.7900	2.4288	2,044.3300	2.0443	(15.829)	0	0	0
2018/10/31	R209	07/02/2019	8.95	Call	Bond Future	100.7100	0.1007	52.6400	0.0526	(47.731)	0	0	0
2018/10/31	R209	07/02/2019	8.95	Put	Bond Future	7,404.3300	7.4043	7,946.1400	7.9461	7.317	0	0	0
2018/10/31	R209	07/02/2019	9.54	Put	Bond Future	3,876.8000	3.8768	4,306.4900	4.3065	11.084	0	0	0
2018/10/31	R209	07/02/2019	9.54	Call	Bond Future	637.6300	0.6376	477.4400	0.4774	(25.123)	0	0	4,000
2018/10/31	R209	07/02/2019	9.04	Put	Bond Future	6,799.9700	6.8000	7,328.8800	7.3289	7.778	0	0	0
2018/10/31	R209	07/02/2019	9.04	Call	Bond Future	137.4200	0.1374	76.4500	0.0764	(44.368)	0	0	4,000
2018/10/31	R209	02/05/2019	9.70	Put	Bond Future	4,067.8800	4.0679	4,413.9900	4.4140	8.508	0	0	0
2018/10/31	R209	02/05/2019			Bond Future	10.1039	69.6880	10.2025	69.0876	0.976	0.0000	0.0000	0
2018/10/31	R209	02/05/2019	9.69	Call	Bond Future	1,502.4600	1.5025	1,251.1300	1.2511	(16.728)	0	0	0
2018/10/31	R209	02/05/2019	9.69	Put	Bond Future	4,108.0400	4.1080	4,457.0200	4.4570	8.495	0	0	0
2018/10/31	R209	02/05/2019	9.70	Call	Bond Future	1,526.9400	1.5269	1,272.7400	1.2727	(16.648)	0	0	0
2018/10/31	R209	02/05/2019	9.68	Call	Bond Future	1,478.2100	1.4782	1,229.7400	1.2297	(16.809)	0	0	0
2018/10/31	R209	02/05/2019	9.68	Put	Bond Future	4,148.5200	4.1485	4,500.3600	4.5004	8.481	0	0	0
2018/10/31	R209	01/08/2019	10.17	Call	Bond Future	3,291.3900	3.2914	2,823.4200	2.8234	(14.218)	0	0	0
2018/10/31	R209	01/08/2019	10.15	Put	Bond Future	3,263.8900	3.2639	3,413.6600	3.4137	4.589	0	0	0
2018/10/31	R209	01/08/2019			Bond Future	10.1560	71.0994	10.2579	70.4856	1.003	0.0000	0.0000	0
2018/10/31	R209	01/08/2019	10.17	Put	Bond Future	3,206.7600	3.2068	3,352.5500	3.3525	4.546	0	0	0
2018/10/31	R209	01/08/2019	10.15	Call	Bond Future	3,227.2300	3.2272	2,763.2400	2.7632	(14.377)	0	0	0
2018/10/31	R209	01/08/2019	10.16	Put	Bond Future	3,235.1000	3.2351	3,382.9900	3.3830	4.571	0	0	0
2018/10/31	R209	01/08/2019	10.16	Call	Bond Future	3,259.1200	3.2591	2,793.2500	2.7932	(14.294)	0	0	0
2018/10/31	R210	01/11/2018			Bond Future	186.1984	186.1984	186.1181	186.1181	(0.043)	0.0000	0.0000	526
2018/10/31	R210	07/02/2019			Bond Future	189.9926	189.9926	189.9051	189.9051	(0.046)	0.0000	0.0000	2,708
2018/10/31	R210	02/05/2019			Bond Future	190.8515	190.8515	190.7627	190.7627	(0.047)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/31	R210	01/08/2019			Bond Future	194.7584	194.7584	194.6642	194.6642	(0.048)	0.0000	0.0000	0
2018/10/31	R212	01/11/2018			Bond Future	155.3215	155.3215	155.2529	155.2529	(0.044)	0.0000	0.0000	2,920
2018/10/31	R212	07/02/2019			Bond Future	156.3312	156.3312	156.2566	156.2566	(0.048)	0.0000	0.0000	4,946
2018/10/31	R212	02/05/2019			Bond Future	159.1414	159.1414	159.0655	159.0655	(0.048)	0.0000	0.0000	0
2018/10/31	R212	01/08/2019			Bond Future	162.3277	162.3277	162.2474	162.2474	(0.049)	0.0000	0.0000	0
2018/10/31	R213	01/11/2018	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R213	01/11/2018	8.64	Put	Bond Future	7,548.9700	7.5490	8,166.1500	8.1662	8.176	0	0	0
2018/10/31	R213	01/11/2018			Bond Future	9.8089	81.4458	9.9110	80.8286	1.041	0.0000	0.0000	11,532
2018/10/31	R213	01/11/2018	8.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R213	01/11/2018	8.66	Put	Bond Future	7,411.9000	7.4119	8,029.0800	8.0291	8.327	0	0	0
2018/10/31	R213	01/11/2018	8.65	Put	Bond Future	7,480.4000	7.4804	8,097.5800	8.0976	8.251	0	0	0
2018/10/31	R213	01/11/2018	8.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R213	07/02/2019	8.68	Call	Bond Future	65.4700	0.0655	31.7300	0.0317	(51.535)	0	0	0
2018/10/31	R213	07/02/2019			Bond Future	9.8925	83.0836	9.9990	82.4516	1.076	0.0000	0.0000	32,324
2018/10/31	R213	07/02/2019	8.68	Put	Bond Future	7,767.2500	7.7673	8,365.4900	8.3655	7.702	0	0	0
2018/10/31	R213	07/02/2019	8.69	Call	Bond Future	67.9200	0.0679	33.1000	0.0331	(51.266)	0	0	0
2018/10/31	R213	07/02/2019	8.70	Put	Bond Future	7,637.2700	7.6373	8,233.3000	8.2333	7.804	0	0	0
2018/10/31	R213	07/02/2019	8.69	Put	Bond Future	7,702.1800	7.7022	8,299.3400	8.2993	7.753	0	0	0
2018/10/31	R213	07/02/2019	8.70	Call	Bond Future	70.4600	0.0705	34.5100	0.0345	(51.022)	0	0	0
2018/10/31	R213	02/05/2019	9.49	Call	Bond Future	1,309.7500	1.3097	1,002.4600	1.0025	(23.462)	0	0	0
2018/10/31	R213	02/05/2019	9.48	Put	Bond Future	4,150.6500	4.1506	4,489.3700	4.4894	8.161	0	0	0
2018/10/31	R213	02/05/2019			Bond Future	9.9551	81.0088	10.0650	80.3656	1.104	0.0000	0.0000	0
2018/10/31	R213	02/05/2019	9.50	Call	Bond Future	1,332.0100	1.3320	1,021.7000	1.0217	(23.296)	0	0	0
2018/10/31	R213	02/05/2019	9.50	Put	Bond Future	4,071.6400	4.0716	4,404.5100	4.4045	8.175	0	0	0
2018/10/31	R213	02/05/2019	9.49	Put	Bond Future	4,111.0000	4.1110	4,446.8900	4.4469	8.171	0	0	0
2018/10/31	R213	02/05/2019	9.48	Call	Bond Future	1,287.7100	1.2877	983.2500	0.9833	(23.644)	0	0	0
2018/10/31	R213	01/08/2019	9.99	Put	Bond Future	3,149.2600	3.1493	3,339.9300	3.3399	6.054	0	0	0
2018/10/31	R213	01/08/2019	9.98	Call	Bond Future	2,992.6600	2.9927	2,527.6900	2.5277	(15.537)	0	0	0
2018/10/31	R213	01/08/2019			Bond Future	10.0117	82.6492	10.1257	81.9914	1.139	0.0000	0.0000	0
2018/10/31	R213	01/08/2019	9.99	Call	Bond Future	3,023.3400	3.0233	2,556.2900	2.5563	(15.448)	0	0	0
2018/10/31	R213	01/08/2019	9.98	Put	Bond Future	3,176.7300	3.1767	3,369.4800	3.3695	6.068	0	0	0
2018/10/31	R213	01/08/2019	10.00	Call	Bond Future	3,054.4400	3.0544	2,585.3300	2.5853	(15.358)	0	0	0
2018/10/31	R213	01/08/2019	10.00	Put	Bond Future	3,122.2700	3.1223	3,310.8800	3.3109	6.041	0	0	0
2018/10/31	R214	01/11/2018	8.99	Put	Bond Future	8,232.6300	8.2326	8,793.0100	8.7930	6.807	0	0	0
2018/10/31	R214	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R214	01/11/2018			Bond Future	10.1535	69.1487	10.2409	68.5883	0.861	0.0000	0.0000	21,043
2018/10/31	R214	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R214	01/11/2018	8.98	Put	Bond Future	8,310.1400	8.3101	8,870.5200	8.8705	6.743	0	0	0
2018/10/31	R214	01/11/2018	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R214	01/11/2018	9.00	Put	Bond Future	8,155.2300	8.1552	8,715.6100	8.7156	6.871	0	0	0
2018/10/31	R214	07/02/2019	9.05	Put	Bond Future	8,320.1400	8.3201	8,856.5300	8.8565	6.447	0	0	0
2018/10/31	R214	07/02/2019			Bond Future	10.2297	70.5392	10.3204	69.9655	0.886	0.0000	0.0000	29,784
2018/10/31	R214	07/02/2019	9.04	Call	Bond Future	72.4000	0.0724	36.2800	0.0363	(49.890)	0	0	0
2018/10/31	R214	07/02/2019	9.04	Put	Bond Future	8,393.9500	8.3939	8,931.5200	8.9315	6.404	0	0	0
2018/10/31	R214	07/02/2019	9.05	Call	Bond Future	75.1900	0.0752	37.8900	0.0379	(49.608)	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
2018/10/31	R214	07/02/2019	9.03	Call	Bond Future	69.6900	0.0697	34.7300	0.0347	(50.165)	0	0	0
2018/10/31	R214	07/02/2019	9.03	Put	Bond Future	8,467.9600	8.4680	9,006.6900	9.0067	6.362	0	0	0
2018/10/31	R214	02/05/2019	9.87	Call	Bond Future	1,568.1700	1.5682	1,321.3900	1.3214	(15.737)	0	0	0
2018/10/31	R214	02/05/2019	9.85	Call	Bond Future	1,518.0600	1.5181	1,276.8600	1.2769	(15.889)	0	0	0
2018/10/31	R214	02/05/2019			Bond Future	10.2871	68.4952	10.3802	67.9113	0.906	0.0000	0.0000	0
2018/10/31	R214	02/05/2019	9.85	Put	Bond Future	4,370.5700	4.3706	4,713.2500	4.7132	7.841	0	0	0
2018/10/31	R214	02/05/2019	9.87	Put	Bond Future	4,285.9500	4.2860	4,623.0500	4.6231	7.865	0	0	0
2018/10/31	R214	02/05/2019	9.86	Call	Bond Future	1,543.0100	1.5430	1,299.0100	1.2990	(15.813)	0	0	0
2018/10/31	R214	02/05/2019	9.86	Put	Bond Future	4,328.1000	4.3281	4,667.9800	4.6680	7.853	0	0	0
2018/10/31	R214	01/08/2019	10.34	Put	Bond Future	3,385.7300	3.3857	3,590.6200	3.5906	6.052	0	0	0
2018/10/31	R214	01/08/2019			Bond Future	10.3401	69.8823	10.4363	69.2853	0.930	0.0000	0.0000	0
2018/10/31	R214	01/08/2019	10.33	Call	Bond Future	3,352.3300	3.3523	2,962.0400	2.9620	(11.642)	0	0	0
2018/10/31	R214	01/08/2019	10.33	Put	Bond Future	3,415.7400	3.4157	3,622.4200	3.6224	6.051	0	0	0
2018/10/31	R214	01/08/2019	10.34	Call	Bond Future	3,384.9200	3.3849	2,992.8400	2.9928	(11.583)	0	0	0
2018/10/31	R214	01/08/2019	10.32	Call	Bond Future	3,319.8800	3.3199	2,931.3900	2.9314	(11.702)	0	0	0
2018/10/31	R214	01/08/2019	10.32	Put	Bond Future	3,445.9800	3.4460	3,654.4600	3.6545	6.050	0	0	0
2018/10/31	R248	01/11/2018	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R248	01/11/2018			Bond Future	10.1735	88.3648	10.2559	87.6932	0.810	0.0000	0.0000	76,498
2018/10/31	R248	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R248	01/11/2018	9.01	Put	Bond Future	10,564.4100	10.5644	11,236.0600	11.2361	6.358	0	0	0
2018/10/31	R248	01/11/2018	9.03	Put	Bond Future	10,364.2000	10.3642	11,035.8500	11.0359	6.480	0	0	0
2018/10/31	R248	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/31	R248	01/11/2018	9.02	Put	Bond Future	10,464.2200	10.4642	11,135.8700	11.1359	6.419	0	0	0
2018/10/31	R248	07/02/2019	9.06	Put	Bond Future	10,743.0300	10.7430	11,398.3700	11.3984	6.100	0	0	0
2018/10/31	R248	07/02/2019			Bond Future	10.2507	90.1419	10.3363	89.4541	0.835	0.0000	0.0000	110,913
2018/10/31	R248	07/02/2019	9.06	Call	Bond Future	65.1700	0.0652	32.7100	0.0327	(49.808)	0	0	0
2018/10/31	R248	07/02/2019	9.05	Put	Bond Future	10,839.6100	10.8396	11,496.1300	11.4961	6.057	0	0	0
2018/10/31	R248	07/02/2019	9.07	Call	Bond Future	67.9800	0.0680	34.3200	0.0343	(49.515)	0	0	0
2018/10/31	R248	07/02/2019	9.07	Put	Bond Future	10,646.7200	10.6467	11,300.8600	11.3009	6.144	0	0	0
2018/10/31	R248	07/02/2019	9.05	Call	Bond Future	62.4600	0.0625	31.1800	0.0312	(50.080)	0	0	0
2018/10/31	R248	02/05/2019	9.90	Put	Bond Future	5,351.8500	5.3518	5,748.1600	5.7482	7.405	0	0	0
2018/10/31	R248	02/05/2019			Bond Future	10.3088	87.3048	10.3969	86.6048	0.854	0.0000	0.0000	0
2018/10/31	R248	02/05/2019	9.90	Call	Bond Future	1,962.9800	1.9630	1,659.3400	1.6593	(15.468)	0	0	0
2018/10/31	R248	02/05/2019	9.91	Call	Bond Future	1,995.4100	1.9954	1,688.3100	1.6883	(15.390)	0	0	0
2018/10/31	R248	02/05/2019	9.89	Put	Bond Future	5,405.5400	5.4055	5,805.5300	5.8055	7.400	0	0	0
2018/10/31	R248	02/05/2019	9.91	Put	Bond Future	5,298.6000	5.2986	5,691.4500	5.6914	7.414	0	0	0
2018/10/31	R248	02/05/2019	9.89	Call	Bond Future	1,930.8400	1.9308	1,630.8800	1.6309	(15.535)	0	0	0
2018/10/31	R248	01/08/2019	10.35	Call	Bond Future	4,143.8300	4.1438	3,677.4700	3.6775	(11.254)	0	0	0
2018/10/31	R248	01/08/2019	10.34	Put	Bond Future	4,283.5700	4.2836	4,535.2700	4.5353	5.876	0	0	0
2018/10/31	R248	01/08/2019			Bond Future	10.3627	89.0729	10.4537	88.3570	0.878	0.0000	0.0000	0
2018/10/31	R248	01/08/2019	10.36	Call	Bond Future	4,184.8700	4.1849	3,716.3100	3.7163	(11.197)	0	0	0
2018/10/31	R248	01/08/2019	10.36	Put	Bond Future	4,206.5300	4.2065	4,453.8300	4.4538	5.879	0	0	0
2018/10/31	R248	01/08/2019	10.35	Put	Bond Future	4,244.9000	4.2449	4,494.4000	4.4944	5.878	0	0	0
2018/10/31	R248	01/08/2019	10.34	Call	Bond Future	4,102.9700	4.1030	3,638.8100	3.6388	(11.313)	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
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Total												1357735
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