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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/11/2018 TO 07/11/2018

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
2018/11/07	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	2025	07/02/2019			Bond Future	133.1153	133.1153	133.3630	133.3630	0.186	0.0000	0.0000	355
2018/11/07	2025	02/05/2019			Bond Future	135.5014	135.5014	135.7519	135.7519	0.185	0.0000	0.0000	0
2018/11/07	2025	01/08/2019			Bond Future	138.2192	138.2192	138.4728	138.4728	0.183	0.0000	0.0000	0
2018/11/07	2029	07/02/2019			Bond Future	101.9627	101.9627	101.9165	101.9165	(0.045)	0.0000	0.0000	2,954
2018/11/07	2029	02/05/2019			Bond Future	102.7172	102.7172	102.6689	102.6689	(0.047)	0.0000	0.0000	0
2018/11/07	2029	01/08/2019			Bond Future	104.8130	104.8130	104.7621	104.7621	(0.049)	0.0000	0.0000	0
2018/11/07	2030	07/02/2019	8.62	Call	Bond Future	75.3500	0.0754	96.9900	0.0970	28.719	0	0	0
2018/11/07	2030	07/02/2019	10.20	Put	Bond Future	623.6000	0.6236	518.9700	0.5190	(16.778)	0	0	4,000
2018/11/07	2030	07/02/2019			Bond Future	9.6598	89.1830	9.5848	89.6471	(0.777)	0.0000	0.0000	53,842
2018/11/07	2030	07/02/2019	9.68	Put	Bond Future	1,656.4100	1.6564	1,436.6300	1.4366	(13.268)	0	0	0
2018/11/07	2030	07/02/2019	9.68	Call	Bond Future	1,780.7800	1.7808	2,025.1400	2.0251	13.722	0	0	4,000
2018/11/07	2030	07/02/2019	9.18	Put	Bond Future	3,578.0300	3.5780	3,225.3900	3.2254	(9.856)	0	0	0
2018/11/07	2030	07/02/2019	9.18	Call	Bond Future	551.9900	0.5520	663.4900	0.6635	20.200	0	0	4,000
2018/11/07	2030	07/02/2019	8.63	Call	Bond Future	78.3800	0.0784	100.7800	0.1008	28.579	0	0	0
2018/11/07	2030	07/02/2019	8.62	Put	Bond Future	6,810.3300	6.8103	6,367.8300	6.3678	(6.497)	0	0	0
2018/11/07	2030	07/02/2019	10.20	Call	Bond Future	3,871.8700	3.8719	4,231.3800	4.2314	9.285	0	0	0
2018/11/07	2030	07/02/2019	8.90	Call	Bond Future	217.9700	0.2180	272.2400	0.2722	24.898	0	0	1,320
2018/11/07	2030	07/02/2019	8.63	Put	Bond Future	6,745.4000	6.7454	6,303.6600	6.3037	(6.549)	0	0	0
2018/11/07	2030	07/02/2019	8.64	Call	Bond Future	81.5100	0.0815	104.6900	0.1047	28.438	0	0	0
2018/11/07	2030	07/02/2019	8.64	Put	Bond Future	6,680.6200	6.6806	6,239.6600	6.2397	(6.601)	0	0	0
2018/11/07	2030	07/02/2019	9.60	Put	Bond Future	1,900.0600	1.9001	1,659.0400	1.6590	(12.685)	0	0	0
2018/11/07	2030	07/02/2019	9.60	Call	Bond Future	1,530.2300	1.5302	1,753.3500	1.7534	14.581	0	0	1,320
2018/11/07	2030	07/02/2019	9.40	Put	Bond Future	2,613.9800	2.6140	2,318.4200	2.3184	(11.307)	0	0	0
2018/11/07	2030	07/02/2019	9.40	Call	Bond Future	992.3400	0.9923	1,160.9200	1.1609	16.988	0	0	0
2018/11/07	2030	07/02/2019	8.70	Put	Bond Future	6,295.6700	6.2957	5,859.8500	5.8599	(6.923)	0	0	0
2018/11/07	2030	07/02/2019	8.70	Call	Bond Future	102.6200	0.1026	130.9400	0.1309	27.597	0	0	0
2018/11/07	2030	07/02/2019	8.90	Put	Bond Future	5,073.9800	5.0740	4,664.1100	4.6641	(8.078)	0	0	0
2018/11/07	2030	02/05/2019	8.90	Put	Bond Future	5,746.5300	5.7465	5,381.2200	5.3812	(6.357)	0	0	0
2018/11/07	2030	02/05/2019	9.41	Call	Bond Future	1,538.0100	1.5380	1,742.4400	1.7424	13.292	0	0	0
2018/11/07	2030	02/05/2019			Bond Future	9.7247	90.7622	9.6473	91.2334	(0.796)	0.0000	0.0000	0
2018/11/07	2030	02/05/2019	9.39	Call	Bond Future	1,488.1400	1.4881	1,688.6200	1.6886	13.472	0	0	0
2018/11/07	2030	02/05/2019	9.39	Put	Bond Future	3,549.3600	3.5494	3,278.6600	3.2787	(7.627)	0	0	0
2018/11/07	2030	02/05/2019	10.20	Call	Bond Future	4,194.3500	4.1944	4,533.7100	4.5337	8.091	0	0	0
2018/11/07	2030	02/05/2019	10.20	Put	Bond Future	1,373.7200	1.3737	1,241.9000	1.2419	(9.596)	0	0	3,000
2018/11/07	2030	02/05/2019	8.90	Call	Bond Future	550.2900	0.5503	656.1600	0.6562	19.239	0	0	3,000
2018/11/07	2030	02/05/2019	9.41	Put	Bond Future	3,474.2600	3.4743	3,207.5100	3.2075	(7.678)	0	0	0
2018/11/07	2030	02/05/2019	9.40	Call	Bond Future	1,512.9500	1.5129	1,715.4100	1.7154	13.382	0	0	3,000
2018/11/07	2030	02/05/2019	9.40	Put	Bond Future	3,511.6600	3.5117	3,242.9400	3.2429	(7.652)	0	0	0
2018/11/07	2030	01/08/2019	9.91	Put	Bond Future	2,557.7100	2.5577	2,441.5800	2.4416	(4.540)	0	0	0
2018/11/07	2030	01/08/2019			Bond Future	9.7846	88.5884	9.7044	89.0678	(0.819)	0.0000	0.0000	0

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2018/11/07	2030	01/08/2019	9.91	Call	Bond Future	3,300.5800	3.3006	3,663.7800	3.6638	11.004	0	0	0
2018/11/07	2030	01/08/2019	9.92	Call	Bond Future	3,334.8200	3.3348	3,699.0700	3.6991	10.923	0	0	0
2018/11/07	2030	01/08/2019	9.90	Put	Bond Future	2,582.8600	2.5829	2,465.0700	2.4651	(4.560)	0	0	0
2018/11/07	2030	01/08/2019	9.92	Put	Bond Future	2,533.0800	2.5331	2,418.0000	2.4180	(4.543)	0	0	0
2018/11/07	2030	01/08/2019	9.90	Call	Bond Future	3,266.8000	3.2668	3,628.3400	3.6283	11.067	0	0	0
2018/11/07	2032	07/02/2019	8.81	Call	Bond Future	74.7100	0.0747	106.8600	0.1069	43.033	0	0	0
2018/11/07	2032	07/02/2019	8.80	Put	Bond Future	7,401.6500	7.4016	6,894.5100	6.8945	(6.852)	0	0	0
2018/11/07	2032	07/02/2019			Bond Future	9.8370	91.4803	9.7569	92.0180	(0.814)	0.0000	0.0000	41,727
2018/11/07	2032	07/02/2019	8.82	Call	Bond Future	77.8400	0.0778	111.6600	0.1117	43.448	0	0	0
2018/11/07	2032	07/02/2019	8.82	Put	Bond Future	7,258.5600	7.2586	6,754.7600	6.7548	(6.941)	0	0	0
2018/11/07	2032	07/02/2019	8.81	Put	Bond Future	7,330.0100	7.3300	6,824.5400	6.8245	(6.896)	0	0	0
2018/11/07	2032	07/02/2019	8.80	Call	Bond Future	71.6900	0.0717	102.1700	0.1022	42.516	0	0	0
2018/11/07	2032	02/05/2019	9.62	Put	Bond Future	3,684.6000	3.6846	3,365.0000	3.3650	(8.674)	0	0	0
2018/11/07	2032	02/05/2019	9.61	Call	Bond Future	1,783.4100	1.7834	2,007.5700	2.0076	12.569	0	0	0
2018/11/07	2032	02/05/2019			Bond Future	9.9001	88.9429	9.8176	89.4889	(0.834)	0.0000	0.0000	0
2018/11/07	2032	02/05/2019	9.62	Call	Bond Future	1,811.8300	1.8118	2,038.2100	2.0382	12.495	0	0	0
2018/11/07	2032	02/05/2019	9.61	Put	Bond Future	3,724.0700	3.7241	3,402.2500	3.4023	(8.642)	0	0	0
2018/11/07	2032	02/05/2019	9.63	Call	Bond Future	1,840.2500	1.8403	2,068.8400	2.0688	12.422	0	0	0
2018/11/07	2032	02/05/2019	9.63	Put	Bond Future	3,645.2100	3.6452	3,327.8200	3.3278	(8.707)	0	0	0
2018/11/07	2032	01/08/2019	10.10	Call	Bond Future	3,761.8700	3.7619	4,072.7900	4.0728	8.265	0	0	0
2018/11/07	2032	01/08/2019	10.11	Put	Bond Future	2,809.5700	2.8096	2,566.5800	2.5666	(8.649)	0	0	0
2018/11/07	2032	01/08/2019			Bond Future	9.9565	90.7383	9.8713	91.2939	(0.856)	0.0000	0.0000	0
2018/11/07	2032	01/08/2019	10.10	Put	Bond Future	2,836.9900	2.8370	2,592.3100	2.5923	(8.625)	0	0	0
2018/11/07	2032	01/08/2019	10.11	Call	Bond Future	3,798.4000	3.7984	4,111.0100	4.1110	8.230	0	0	0
2018/11/07	2032	01/08/2019	10.09	Call	Bond Future	3,725.4900	3.7255	4,034.7100	4.0347	8.300	0	0	0
2018/11/07	2032	01/08/2019	10.09	Put	Bond Future	2,864.6300	2.8646	2,618.2500	2.6182	(8.601)	0	0	0
2018/11/07	2033	07/02/2019			Bond Future	104.0526	104.0526	104.0060	104.0060	(0.045)	0.0000	0.0000	5,770
2018/11/07	2033	02/05/2019			Bond Future	104.7721	104.7721	104.7235	104.7235	(0.046)	0.0000	0.0000	0
2018/11/07	2033	01/08/2019			Bond Future	106.9097	106.9097	106.8585	106.8585	(0.048)	0.0000	0.0000	0
2018/11/07	2037	07/02/2019	9.06	Put	Bond Future	7,568.3200	7.5683	7,018.2400	7.0182	(7.268)	0	0	0
2018/11/07	2037	07/02/2019	9.05	Call	Bond Future	112.8100	0.1128	159.3800	0.1594	41.282	0	0	0
2018/11/07	2037	07/02/2019			Bond Future	9.9962	87.9020	9.9165	88.5010	(0.797)	0.0000	0.0000	54,755
2018/11/07	2037	07/02/2019	9.06	Call	Bond Future	117.3900	0.1174	166.3300	0.1663	41.690	0	0	0
2018/11/07	2037	07/02/2019	9.05	Put	Bond Future	7,648.4500	7.6485	7,096.0000	7.0960	(7.223)	0	0	0
2018/11/07	2037	07/02/2019	9.07	Call	Bond Future	122.1200	0.1221	173.5100	0.1735	42.082	0	0	0
2018/11/07	2037	07/02/2019	9.07	Put	Bond Future	7,488.4600	7.4885	6,940.8300	6.9408	(7.313)	0	0	0
2018/11/07	2037	02/05/2019	9.81	Put	Bond Future	3,970.8400	3.9708	3,707.4000	3.7074	(6.634)	0	0	0
2018/11/07	2037	02/05/2019			Bond Future	10.0576	89.4586	9.9757	90.0670	(0.814)	0.0000	0.0000	0
2018/11/07	2037	02/05/2019	9.80	Call	Bond Future	2,078.4600	2.0785	2,421.5300	2.4215	16.506	0	0	0
2018/11/07	2037	02/05/2019	9.80	Put	Bond Future	4,014.5700	4.0146	3,749.2500	3.7493	(6.609)	0	0	0
2018/11/07	2037	02/05/2019	9.81	Call	Bond Future	2,111.1000	2.1111	2,456.0500	2.4560	16.340	0	0	0
2018/11/07	2037	02/05/2019	9.79	Call	Bond Future	2,046.0900	2.0461	2,387.2700	2.3873	16.675	0	0	0
2018/11/07	2037	02/05/2019	9.79	Put	Bond Future	4,058.6700	4.0587	3,791.4600	3.7915	(6.584)	0	0	0
2018/11/07	2037	01/08/2019	10.31	Call	Bond Future	4,412.2200	4.4122	4,770.7600	4.7708	8.126	0	0	0
2018/11/07	2037	01/08/2019			Bond Future	10.1157	87.0083	10.0313	87.6276	(0.834)	0.0000	0.0000	0

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2018/11/07	2037	01/08/2019	10.29	Call	Bond Future	4,329.9000	4.3299	4,684.7000	4.6847	8.194	0	0	0
2018/11/07	2037	01/08/2019	10.29	Put	Bond Future	3,071.1900	3.0712	2,806.6600	2.8067	(8.613)	0	0	0
2018/11/07	2037	01/08/2019	10.31	Put	Bond Future	3,010.9100	3.0109	2,750.1200	2.7501	(8.662)	0	0	0
2018/11/07	2037	01/08/2019	10.30	Call	Bond Future	4,370.9700	4.3710	4,727.6500	4.7276	8.160	0	0	0
2018/11/07	2037	01/08/2019	10.30	Put	Bond Future	3,040.9200	3.0409	2,778.2700	2.7783	(8.637)	0	0	0
2018/11/07	2038	07/02/2019			Bond Future	123.1948	123.1948	123.1385	123.1385	(0.046)	0.0000	0.0000	9,871
2018/11/07	2038	02/05/2019			Bond Future	125.4032	125.4032	125.3443	125.3443	(0.047)	0.0000	0.0000	0
2018/11/07	2038	01/08/2019			Bond Future	127.9091	127.9091	127.8472	127.8472	(0.048)	0.0000	0.0000	0
2018/11/07	2040	07/02/2019	9.13	Call	Bond Future	117.7400	0.1177	177.6100	0.1776	50.849	0	0	0
2018/11/07	2040	07/02/2019	9.11	Put	Bond Future	8,408.9500	8.4089	7,779.9500	7.7800	(7.480)	0	0	0
2018/11/07	2040	07/02/2019			Bond Future	10.0762	90.9708	9.9913	91.6542	(0.842)	0.0000	0.0000	33,526
2018/11/07	2040	07/02/2019	9.13	Put	Bond Future	8,234.2800	8.2343	7,610.7100	7.6107	(7.573)	0	0	0
2018/11/07	2040	07/02/2019	9.11	Call	Bond Future	108.5300	0.1085	162.9700	0.1630	50.161	0	0	0
2018/11/07	2040	07/02/2019	9.12	Put	Bond Future	8,321.4700	8.3215	7,695.1000	7.6951	(7.527)	0	0	0
2018/11/07	2040	07/02/2019	9.12	Call	Bond Future	113.0600	0.1131	170.1300	0.1701	50.478	0	0	0
2018/11/07	2040	02/05/2019	9.60	Call	Bond Future	1,381.7900	1.3818	1,603.5200	1.6035	16.047	0	0	1,150
2018/11/07	2040	02/05/2019	9.89	Call	Bond Future	2,288.1200	2.2881	2,591.6100	2.5916	13.264	0	0	0
2018/11/07	2040	02/05/2019	9.88	Put	Bond Future	4,329.8800	4.3299	3,936.2600	3.9363	(9.091)	0	0	0
2018/11/07	2040	02/05/2019			Bond Future	10.1375	92.5817	10.0504	93.2760	(0.860)	0.0000	0.0000	0
2018/11/07	2040	02/05/2019	10.20	Put	Bond Future	3,004.2100	3.0042	2,696.6500	2.6967	(10.238)	0	0	0
2018/11/07	2040	02/05/2019	10.20	Call	Bond Future	3,496.5300	3.4965	3,883.2200	3.8832	11.059	0	0	1,150
2018/11/07	2040	02/05/2019	9.60	Put	Bond Future	5,804.8400	5.8048	5,332.3200	5.3323	(8.140)	0	0	0
2018/11/07	2040	02/05/2019	9.90	Call	Bond Future	2,323.3700	2.3234	2,629.6900	2.6297	13.184	0	0	0
2018/11/07	2040	02/05/2019	9.90	Put	Bond Future	4,236.3100	4.2363	3,848.3800	3.8484	(9.157)	0	0	0
2018/11/07	2040	02/05/2019	9.89	Put	Bond Future	4,283.0100	4.2830	3,892.2500	3.8923	(9.123)	0	0	0
2018/11/07	2040	02/05/2019	9.88	Call	Bond Future	2,252.9200	2.2529	2,553.5500	2.5535	13.344	0	0	0
2018/11/07	2040	01/08/2019	10.36	Call	Bond Future	4,534.1500	4.5342	5,021.7000	5.0217	10.753	0	0	0
2018/11/07	2040	01/08/2019	10.37	Put	Bond Future	3,231.4800	3.2315	3,014.2100	3.0142	(6.724)	0	0	0
2018/11/07	2040	01/08/2019			Bond Future	10.1958	89.9442	10.1061	90.6510	(0.880)	0.0000	0.0000	0
2018/11/07	2040	01/08/2019	10.36	Put	Bond Future	3,263.9200	3.2639	3,044.6500	3.0446	(6.718)	0	0	0
2018/11/07	2040	01/08/2019	10.37	Call	Bond Future	4,578.1600	4.5782	5,067.7100	5.0677	10.693	0	0	0
2018/11/07	2040	01/08/2019	10.38	Call	Bond Future	4,622.0300	4.6220	5,113.5700	5.1136	10.635	0	0	0
2018/11/07	2040	01/08/2019	10.38	Put	Bond Future	3,199.0200	3.1990	2,983.7400	2.9837	(6.730)	0	0	0
2018/11/07	2044	07/02/2019	9.18	Put	Bond Future	7,922.9400	7.9229	7,343.1100	7.3431	(7.318)	0	0	0
2018/11/07	2044	07/02/2019			Bond Future	10.0677	88.3220	9.9882	88.9745	(0.790)	0.0000	0.0000	39,547
2018/11/07	2044	07/02/2019	9.17	Call	Bond Future	141.0800	0.1411	210.6300	0.2106	49.298	0	0	0
2018/11/07	2044	07/02/2019	9.17	Put	Bond Future	8,011.2800	8.0113	7,428.2800	7.4283	(7.277)	0	0	0
2018/11/07	2044	07/02/2019	9.18	Call	Bond Future	146.8000	0.1468	219.5200	0.2195	49.537	0	0	0
2018/11/07	2044	07/02/2019	9.16	Call	Bond Future	135.5500	0.1355	202.0900	0.2021	49.089	0	0	0
2018/11/07	2044	07/02/2019	9.16	Put	Bond Future	8,099.9600	8.1000	7,513.9500	7.5139	(7.235)	0	0	0
2018/11/07	2044	02/05/2019	9.90	Call	Bond Future	2,391.4900	2.3915	2,692.1400	2.6921	12.572	0	0	0
2018/11/07	2044	02/05/2019			Bond Future	10.1259	89.8860	10.0443	90.5489	(0.806)	0.0000	0.0000	0
2018/11/07	2044	02/05/2019	9.90	Put	Bond Future	4,247.7000	4.2477	3,885.4800	3.8855	(8.527)	0	0	0
2018/11/07	2044	02/05/2019	9.91	Call	Bond Future	2,428.1200	2.4281	2,731.5100	2.7315	12.495	0	0	0
2018/11/07	2044	02/05/2019	9.92	Put	Bond Future	4,154.5000	4.1545	3,797.5000	3.7975	(8.593)	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
2018/11/07	2044	02/05/2019	9.91	Put	Bond Future	4,200.7600	4.2008	3,841.2800	3.8413	(8.557)	0	0	0
2018/11/07	2044	02/05/2019	9.92	Call	Bond Future	2,465.2900	2.4653	2,771.1600	2.7712	12.407	0	0	0
2018/11/07	2044	01/08/2019	10.40	Put	Bond Future	3,127.9500	3.1280	2,943.0000	2.9430	(5.913)	0	0	0
2018/11/07	2044	01/08/2019			Bond Future	10.1810	87.3191	10.0971	87.9941	(0.825)	0.0000	0.0000	0
2018/11/07	2044	01/08/2019	10.39	Call	Bond Future	4,802.3800	4.8024	5,290.5300	5.2905	10.165	0	0	0
2018/11/07	2044	01/08/2019	10.39	Put	Bond Future	3,159.8900	3.1599	2,973.1000	2.9731	(5.911)	0	0	0
2018/11/07	2044	01/08/2019	10.40	Call	Bond Future	4,847.7200	4.8477	5,337.7100	5.3377	10.108	0	0	0
2018/11/07	2044	01/08/2019	10.38	Call	Bond Future	4,757.2000	4.7572	5,243.5000	5.2435	10.222	0	0	0
2018/11/07	2044	01/08/2019	10.38	Put	Bond Future	3,192.1200	3.1921	3,003.4800	3.0035	(5.910)	0	0	0
2018/11/07	2046	07/02/2019			Bond Future	118.0453	118.0453	117.9925	117.9925	(0.045)	0.0000	0.0000	12,065
2018/11/07	2046	02/05/2019			Bond Future	118.4751	118.4751	118.4200	118.4200	(0.046)	0.0000	0.0000	0
2018/11/07	2046	01/08/2019			Bond Future	120.8926	120.8926	120.8346	120.8346	(0.048)	0.0000	0.0000	0
2018/11/07	2050	07/02/2019			Bond Future	121.9404	121.9404	121.8851	121.8851	(0.045)	0.0000	0.0000	10,105
2018/11/07	2050	02/05/2019			Bond Future	124.1262	124.1262	124.0683	124.0683	(0.047)	0.0000	0.0000	0
2018/11/07	2050	01/08/2019			Bond Future	124.8400	124.8400	124.7791	124.7791	(0.049)	0.0000	0.0000	0
2018/11/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	AL37	07/02/2019			Index Future	603.3890	603.3890	604.7440	604.7440	0.225	0.0000	0.0000	0
2018/11/07	AL37	02/05/2019			Index Future	614.0690	614.0690	615.4420	615.4420	0.224	0.0000	0.0000	0
2018/11/07	AL37	01/08/2019			Index Future	626.4510	626.4510	627.8450	627.8450	0.223	0.0000	0.0000	0
2018/11/07	AL7T	07/02/2019			Index Future	694.1480	694.1480	696.9920	696.9920	0.410	0.0000	0.0000	0
2018/11/07	AL7T	02/05/2019			Index Future	706.4350	706.4350	709.3220	709.3220	0.409	0.0000	0.0000	0
2018/11/07	AL7T	01/08/2019			Index Future	720.6790	720.6790	723.6170	723.6170	0.408	0.0000	0.0000	0
2018/11/07	ALBI	07/02/2019			Index Future	629.5000	629.5000	632.8510	632.8510	0.532	0.0000	0.0000	906
2018/11/07	ALBI	02/05/2019			Index Future	640.6430	640.6430	644.0460	644.0460	0.531	0.0000	0.0000	0
2018/11/07	ALBI	01/08/2019			Index Future	653.5600	653.5600	657.0260	657.0260	0.530	0.0000	0.0000	0
2018/11/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	C442	25/04/2042			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
2018/11/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/07	ES33	07/02/2019			Bond Future	11.2384	76.5798	11.1618	77.0153	(0.681)	0.0000	0.0000	494
2018/11/07	ES33	02/05/2019			Bond Future	11.3406	74.1439	11.2617	74.5861	(0.696)	0.0000	0.0000	0
2018/11/07	ES33	01/08/2019			Bond Future	11.4408	75.6406	11.3592	76.0906	(0.712)	0.0000	0.0000	0
2018/11/07	ES42	07/02/2019			Bond Future	11.4567	78.6799	11.3753	79.2055	(0.711)	0.0000	0.0000	5,169
2018/11/07	ES42	02/05/2019			Bond Future	11.5588	75.8121	11.4748	76.3460	(0.727)	0.0000	0.0000	0
2018/11/07	ES42	01/08/2019			Bond Future	11.6572	77.3431	11.5704	77.8866	(0.745)	0.0000	0.0000	0
2018/11/07	GOVI	07/02/2019	666.53	Put	GOVI	435,390.0000	43.5390	401,590.0000	40.1590	(7.763)	0	0	0
2018/11/07	GOVI	07/02/2019			GOVI	622.9910	622.9910	626.3710	626.3710	0.543	0.0000	0.0000	461
2018/11/07	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/07	GOVI	07/02/2019	666.52	Put	GOVI	435,290.0000	43.5290	401,490.0000	40.1490	(7.765)	0	0	0
2018/11/07	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/07	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/07	GOVI	07/02/2019	666.51	Put	GOVI	435,190.0000	43.5190	401,390.0000	40.1390	(7.767)	0	0	0
2018/11/07	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/07	GOVI	02/05/2019	647.88	Put	GOVI	138,620.0000	13.8620	104,280.0000	10.4280	(24.773)	0	0	0
2018/11/07	GOVI	02/05/2019	647.86	Put	GOVI	138,420.0000	13.8420	104,080.0000	10.4080	(24.809)	0	0	0
2018/11/07	GOVI	02/05/2019			GOVI	634.0180	634.0180	637.4520	637.4520	0.542	0.0000	0.0000	0
2018/11/07	GOVI	02/05/2019	647.87	Put	GOVI	138,520.0000	13.8520	104,180.0000	10.4180	(24.791)	0	0	0
2018/11/07	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/07	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/07	GOVI	01/08/2019	638.68	Call	GOVI	81,220.0000	8.1220	116,190.0000	11.6190	43.056	0	0	0
2018/11/07	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/07	GOVI	01/08/2019			GOVI	646.8020	646.8020	650.2990	650.2990	0.541	0.0000	0.0000	0
2018/11/07	GOVI	01/08/2019	638.69	Call	GOVI	81,120.0000	8.1120	116,090.0000	11.6090	43.109	0	0	0
2018/11/07	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/07	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/07	GOVI	01/08/2019	638.67	Call	GOVI	81,320.0000	8.1320	116,290.0000	11.6290	43.003	0	0	0
2018/11/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/07	IGOV	07/02/2019			Index Future	257.8670	257.8670	257.7600	257.7600	(0.041)	0.0000	0.0000	508
2018/11/07	IGOV	02/05/2019			Index Future	262.4880	262.4880	262.3770	262.3770	(0.042)	0.0000	0.0000	215
2018/11/07	IGOV	01/08/2019			Index Future	267.8420	267.8420	267.7260	267.7260	(0.043)	0.0000	0.0000	0
2018/11/07	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/07	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0

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2018/11/07	IS01	20/06/2019			Interest Rate Swap	102.0600	102.0600	102.0500	102.0500	(0.010)	0.0000	0.0000	0
2018/11/07	IS01	19/09/2019			Interest Rate Swap	100.0000	100.0000	99.9900	99.9900	(0.010)	0.0000	0.0000	0
2018/11/07	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/07	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/11/07	IS02	21/06/2019			Interest Rate Swap	99.7900	99.7900	99.7800	99.7800	(0.010)	0.0000	0.0000	0
2018/11/07	IS02	20/09/2019			Interest Rate Swap	102.0000	102.0000	101.9800	101.9800	(0.020)	0.0000	0.0000	0
2018/11/07	IS02	20/12/2019			Interest Rate Swap	103.0500	103.0500	103.0200	103.0200	(0.029)	0.0000	0.0000	0
2018/11/07	IS02	23/03/2020			Interest Rate Swap	99.1600	99.1600	99.1300	99.1300	(0.030)	0.0000	0.0000	0
2018/11/07	IS02	22/06/2020			Interest Rate Swap	102.8500	102.8500	102.8100	102.8100	(0.039)	0.0000	0.0000	0
2018/11/07	IS02	21/09/2020			Interest Rate Swap	99.9800	99.9800	99.9300	99.9300	(0.050)	0.0000	0.0000	0
2018/11/07	IS05	17/12/2020			Interest Rate Swap	96.9100	96.9100	96.8600	96.8600	(0.052)	0.0000	0.0000	0
2018/11/07	IS05	16/03/2021			Interest Rate Swap	96.2100	96.2100	96.1600	96.1600	(0.052)	0.0000	0.0000	0
2018/11/07	IS05	15/06/2021			Interest Rate Swap	95.4800	95.4800	95.4300	95.4300	(0.052)	0.0000	0.0000	0
2018/11/07	IS05	21/09/2021			Interest Rate Swap	95.7300	95.7300	95.6800	95.6800	(0.052)	0.0000	0.0000	0
2018/11/07	IS05	21/12/2021			Interest Rate Swap	97.9900	97.9900	97.9400	97.9400	(0.051)	0.0000	0.0000	51
2018/11/07	IS05	15/03/2022			Interest Rate Swap	98.2000	98.2000	98.1300	98.1300	(0.071)	0.0000	0.0000	0
2018/11/07	IS05	21/06/2022			Interest Rate Swap	99.4600	99.4600	99.3800	99.3800	(0.080)	0.0000	0.0000	0
2018/11/07	IS05	20/09/2022			Interest Rate Swap	103.4500	103.4500	103.3600	103.3600	(0.087)	0.0000	0.0000	0
2018/11/07	IS05	20/12/2022			Interest Rate Swap	104.7600	104.7600	104.6600	104.6600	(0.095)	0.0000	0.0000	0
2018/11/07	IS05	22/03/2023			Interest Rate Swap	98.2300	98.2300	98.1200	98.1200	(0.112)	0.0000	0.0000	0
2018/11/07	IS05	20/06/2023			Interest Rate Swap	104.3100	104.3100	104.2000	104.2000	(0.105)	0.0000	0.0000	0
2018/11/07	IS05	19/09/2023			Interest Rate Swap	99.9000	99.9000	99.7800	99.7800	(0.120)	0.0000	0.0000	0
2018/11/07	IS10	17/12/2025			Interest Rate Swap	97.1300	97.1300	96.9500	96.9500	(0.185)	0.0000	0.0000	0
2018/11/07	IS10	16/03/2026			Interest Rate Swap	94.2200	94.2200	94.0200	94.0200	(0.212)	0.0000	0.0000	0
2018/11/07	IS10	15/06/2026			Interest Rate Swap	93.0300	93.0300	92.8100	92.8100	(0.236)	0.0000	0.0000	0
2018/11/07	IS10	21/09/2026			Interest Rate Swap	95.2300	95.2300	95.0100	95.0100	(0.231)	0.0000	0.0000	0
2018/11/07	IS10	21/12/2026			Interest Rate Swap	99.0300	99.0300	98.8000	98.8000	(0.232)	0.0000	0.0000	0
2018/11/07	IS10	15/03/2027			Interest Rate Swap	97.6600	97.6600	97.4200	97.4200	(0.246)	0.0000	0.0000	0
2018/11/07	IS10	21/06/2027			Interest Rate Swap	99.7600	99.7600	99.5200	99.5200	(0.241)	0.0000	0.0000	0
2018/11/07	IS10	20/09/2027			Interest Rate Swap	105.2000	105.2000	104.9700	104.9700	(0.219)	0.0000	0.0000	0
2018/11/07	IS10	20/12/2027			Interest Rate Swap	105.5900	105.5900	105.3600	105.3600	(0.218)	0.0000	0.0000	0
2018/11/07	IS10	22/03/2028			Interest Rate Swap	99.2100	99.2100	98.9800	98.9800	(0.232)	0.0000	0.0000	0
2018/11/07	IS10	20/06/2028			Interest Rate Swap	106.3400	106.3400	106.1300	106.1300	(0.197)	0.0000	0.0000	0
2018/11/07	IS10	19/09/2028			Interest Rate Swap	100.0100	100.0100	99.8000	99.8000	(0.210)	0.0000	0.0000	0
2018/11/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/07	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/11/07	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/07	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/07	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/07	R023	07/02/2019	10.59	Call	Bond Future	6,546.4900	6.5465	6,784.9600	6.7850	3.643	0	0	0
2018/11/07	R023	07/02/2019			Bond Future	8.5257	100.9186	8.4534	101.1581	(0.848)	0.0000	0.0000	53,041
2018/11/07	R023	07/02/2019	10.57	Call	Bond Future	6,485.9100	6.4859	6,724.3000	6.7243	3.676	0	0	0
2018/11/07	R023	07/02/2019	10.57	Put	Bond Future	2.3300	0.0023	1.2400	0.0012	(46.781)	0	0	0
2018/11/07	R023	07/02/2019	10.59	Put	Bond Future	2.1400	0.0021	1.1300	0.0011	(47.196)	0	0	0
2018/11/07	R023	07/02/2019	10.58	Call	Bond Future	6,516.2000	6.5162	6,754.6400	6.7546	3.659	0	0	0
2018/11/07	R023	07/02/2019	10.58	Put	Bond Future	2.2300	0.0022	1.1900	0.0012	(46.637)	0	0	0
2018/11/07	R023	02/05/2019	8.45	Call	Bond Future	867.1600	0.8672	997.5100	0.9975	15.032	0	0	0
2018/11/07	R023	02/05/2019	8.44	Put	Bond Future	1,278.2900	1.2783	1,165.2700	1.1653	(8.841)	0	0	0
2018/11/07	R023	02/05/2019			Bond Future	8.5753	98.7750	8.4984	99.0175	(0.897)	0.0000	0.0000	0
2018/11/07	R023	02/05/2019	8.46	Call	Bond Future	883.1700	0.8832	1,014.4200	1.0144	14.861	0	0	0
2018/11/07	R023	02/05/2019	8.46	Put	Bond Future	1,246.9200	1.2469	1,135.7100	1.1357	(8.919)	0	0	0
2018/11/07	R023	02/05/2019	8.45	Put	Bond Future	1,262.5300	1.2625	1,150.4200	1.1504	(8.880)	0	0	0
2018/11/07	R023	02/05/2019	8.44	Call	Bond Future	851.3000	0.8513	980.7400	0.9807	15.205	0	0	0
2018/11/07	R023	01/08/2019	8.95	Call	Bond Future	1,935.3800	1.9354	2,093.1400	2.0931	8.151	0	0	0
2018/11/07	R023	01/08/2019			Bond Future	8.6019	100.7683	8.5193	101.0142	(0.961)	0.0000	0.0000	0
2018/11/07	R023	01/08/2019	8.93	Call	Bond Future	1,894.4100	1.8944	2,050.7000	2.0507	8.250	0	0	0
2018/11/07	R023	01/08/2019	8.93	Put	Bond Future	925.8500	0.9258	836.2800	0.8363	(9.674)	0	0	0
2018/11/07	R023	01/08/2019	8.95	Put	Bond Future	908.1600	0.9082	820.0600	0.8201	(9.701)	0	0	0
2018/11/07	R023	01/08/2019	8.94	Call	Bond Future	1,914.8500	1.9149	2,071.8800	2.0719	8.201	0	0	0
2018/11/07	R023	01/08/2019	8.94	Put	Bond Future	916.9600	0.9170	828.1300	0.8281	(9.687)	0	0	0
2018/11/07	R035	07/02/2019	8.98	Call	Bond Future	102.4000	0.1024	140.2800	0.1403	36.992	0	0	0
2018/11/07	R035	07/02/2019			Bond Future	9.9425	95.5635	9.8676	96.1224	(0.753)	0.0000	0.0000	71,509
2018/11/07	R035	07/02/2019	8.96	Call	Bond Future	94.3700	0.0944	129.8000	0.1298	37.544	0	0	0
2018/11/07	R035	07/02/2019	8.96	Put	Bond Future	7,852.0200	7.8520	7,328.5400	7.3285	(6.667)	0	0	0
2018/11/07	R035	07/02/2019	8.98	Put	Bond Future	7,692.6000	7.6926	7,171.5700	7.1716	(6.773)	0	0	0
2018/11/07	R035	07/02/2019	8.97	Call	Bond Future	98.3200	0.0983	134.9500	0.1349	37.256	0	0	0
2018/11/07	R035	07/02/2019	8.97	Put	Bond Future	7,772.1900	7.7722	7,249.9100	7.2499	(6.720)	0	0	0
2018/11/07	R035	02/05/2019	9.74	Put	Bond Future	3,969.4900	3.9695	3,731.9800	3.7320	(5.983)	0	0	0
2018/11/07	R035	02/05/2019			Bond Future	10.0019	92.7546	9.9250	93.3222	(0.769)	0.0000	0.0000	0
2018/11/07	R035	02/05/2019	9.74	Call	Bond Future	2,016.0600	2.0161	2,346.0900	2.3461	16.370	0	0	0
2018/11/07	R035	02/05/2019	9.75	Call	Bond Future	2,048.6700	2.0487	2,380.9500	2.3809	16.219	0	0	0
2018/11/07	R035	02/05/2019	9.75	Put	Bond Future	3,926.3800	3.9264	3,691.1200	3.6911	(5.992)	0	0	0
2018/11/07	R035	02/05/2019	9.73	Call	Bond Future	1,983.4800	1.9835	2,311.7500	2.3118	16.550	0	0	0
2018/11/07	R035	02/05/2019	9.73	Put	Bond Future	4,012.7200	4.0127	3,773.4500	3.7735	(5.963)	0	0	0
2018/11/07	R035	01/08/2019	10.23	Call	Bond Future	4,259.9400	4.2599	4,670.3800	4.6704	9.635	0	0	0
2018/11/07	R035	01/08/2019	10.22	Put	Bond Future	3,041.6400	3.0416	2,872.8800	2.8729	(5.548)	0	0	0
2018/11/07	R035	01/08/2019			Bond Future	10.0561	94.6267	9.9768	95.2042	(0.788)	0.0000	0.0000	0
2018/11/07	R035	01/08/2019	10.24	Call	Bond Future	4,300.9500	4.3010	4,713.0000	4.7130	9.580	0	0	0
2018/11/07	R035	01/08/2019	10.24	Put	Bond Future	2,981.7600	2.9818	2,816.2300	2.8162	(5.551)	0	0	0
2018/11/07	R035	01/08/2019	10.23	Put	Bond Future	3,011.7300	3.0117	2,844.5900	2.8446	(5.550)	0	0	0
2018/11/07	R035	01/08/2019	10.22	Call	Bond Future	4,218.7800	4.2188	4,627.6000	4.6276	9.690	0	0	0
2018/11/07	R186	07/02/2019	9.50	Call	Bond Future	2,559.3500	2.5594	2,842.3600	2.8424	11.058	0	0	0
2018/11/07	R186	07/02/2019	8.21	Put	Bond Future	6,030.2600	6.0303	5,611.3100	5.6113	(6.947)	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
2018/11/07	R186	07/02/2019	8.20	Call	Bond Future	75.8100	0.0758	94.1600	0.0942	24.205	0	0	0
2018/11/07	R186	07/02/2019	8.50	Call	Bond Future	233.6000	0.2336	284.3500	0.2843	21.725	0	0	1,000
2018/11/07	R186	07/02/2019	9.10	Put	Bond Future	1,871.6100	1.8716	1,616.2400	1.6162	(13.644)	0	0	1,000
2018/11/07	R186	07/02/2019	9.92	Put	Bond Future	378.9300	0.3789	299.8500	0.2998	(20.869)	0	0	1,170
2018/11/07	R186	07/02/2019			Bond Future	9.2072	108.6221	9.1313	109.0601	(0.823)	0.0000	0.0000	64,767
2018/11/07	R186	07/02/2019	9.38	Put	Bond Future	1,126.2200	1.1262	942.8300	0.9428	(16.284)	0	0	0
2018/11/07	R186	07/02/2019	9.38	Call	Bond Future	2,116.0000	2.1160	2,370.5800	2.3706	12.031	0	0	6,000
2018/11/07	R186	07/02/2019	9.50	Put	Bond Future	889.4600	0.8895	734.5000	0.7345	(17.422)	0	0	2,500
2018/11/07	R186	07/02/2019	8.21	Call	Bond Future	78.8300	0.0788	97.8500	0.0979	24.128	0	0	0
2018/11/07	R186	07/02/2019	8.20	Put	Bond Future	6,089.0700	6.0891	5,669.4500	5.6695	(6.891)	0	0	0
2018/11/07	R186	07/02/2019	8.30	Put	Bond Future	5,509.2400	5.5092	5,097.6000	5.0976	(7.472)	0	0	0
2018/11/07	R186	07/02/2019	8.50	Put	Bond Future	4,410.7200	4.4107	4,023.5000	4.0235	(8.779)	0	0	0
2018/11/07	R186	07/02/2019	9.10	Call	Bond Future	1,251.9800	1.2520	1,434.5800	1.4346	14.585	0	0	0
2018/11/07	R186	07/02/2019	9.92	Call	Bond Future	4,384.6900	4.3847	4,743.5800	4.7436	8.185	0	0	0
2018/11/07	R186	07/02/2019	8.77	Put	Bond Future	3,114.3800	3.1144	2,777.8800	2.7779	(10.805)	0	0	0
2018/11/07	R186	07/02/2019	8.77	Call	Bond Future	556.7800	0.5568	658.2500	0.6583	18.224	0	0	1,170
2018/11/07	R186	07/02/2019	8.22	Call	Bond Future	81.9600	0.0820	101.6700	0.1017	24.048	0	0	0
2018/11/07	R186	07/02/2019	8.22	Put	Bond Future	5,971.6000	5.9716	5,553.3400	5.5533	(7.004)	0	0	0
2018/11/07	R186	07/02/2019	8.30	Call	Bond Future	112.3600	0.1124	138.6900	0.1387	23.434	0	0	210
2018/11/07	R186	07/02/2019	9.90	Call	Bond Future	4,291.1800	4.2912	4,647.3000	4.6473	8.299	0	0	0
2018/11/07	R186	07/02/2019	9.90	Put	Bond Future	395.1000	0.3951	313.2500	0.3132	(20.716)	0	0	1,000
2018/11/07	R186	07/02/2019	9.27	Put	Bond Future	1,384.0300	1.3840	1,172.9500	1.1730	(15.251)	0	0	0
2018/11/07	R186	07/02/2019	9.27	Call	Bond Future	1,745.3100	1.7453	1,972.2000	1.9722	13.000	0	0	1,170
2018/11/07	R186	02/05/2019	10.07	Call	Bond Future	5,099.1300	5.0991	5,532.3700	5.5324	8.496	0	0	0
2018/11/07	R186	02/05/2019	9.96	Put	Bond Future	845.0400	0.8450	825.9300	0.8259	(2.261)	0	0	90
2018/11/07	R186	02/05/2019	9.75	Call	Bond Future	3,761.1300	3.7611	4,161.5000	4.1615	10.645	0	0	0
2018/11/07	R186	02/05/2019	9.25	Put	Bond Future	2,153.6600	2.1537	2,013.0500	2.0131	(6.529)	0	0	0
2018/11/07	R186	02/05/2019	8.65	Put	Bond Future	4,232.0200	4.2320	3,977.1700	3.9772	(6.022)	0	0	0
2018/11/07	R186	02/05/2019	9.02	Call	Bond Future	1,416.4600	1.4165	1,683.0700	1.6831	18.822	0	0	0
2018/11/07	R186	02/05/2019	9.01	Put	Bond Future	2,867.7700	2.8678	2,688.6400	2.6886	(6.246)	0	0	0
2018/11/07	R186	02/05/2019			Bond Future	9.2706	110.5454	9.1916	110.9896	(0.851)	0.0000	0.0000	0
2018/11/07	R186	02/05/2019	8.65	Call	Bond Future	673.5100	0.6735	862.8900	0.8629	28.118	0	0	3,250
2018/11/07	R186	02/05/2019	9.03	Call	Bond Future	1,440.7900	1.4408	1,709.2000	1.7092	18.629	0	0	0
2018/11/07	R186	02/05/2019	9.03	Put	Bond Future	2,802.2800	2.8023	2,626.4600	2.6265	(6.274)	0	0	0
2018/11/07	R186	02/05/2019	9.30	Call	Bond Future	2,187.9200	2.1879	2,501.0900	2.5011	14.314	0	0	200
2018/11/07	R186	02/05/2019	10.07	Put	Bond Future	732.6300	0.7326	721.6400	0.7216	(1.500)	0	0	200
2018/11/07	R186	02/05/2019	9.96	Call	Bond Future	4,624.7700	4.6248	5,049.8900	5.0499	9.192	0	0	0
2018/11/07	R186	02/05/2019	9.20	Put	Bond Future	2,289.6600	2.2897	2,141.6500	2.1416	(6.464)	0	0	0
2018/11/07	R186	02/05/2019	9.75	Put	Bond Future	1,113.8900	1.1139	1,070.0300	1.0700	(3.938)	0	0	7,000
2018/11/07	R186	02/05/2019	10.02	Put	Bond Future	781.0400	0.7810	767.0500	0.7670	(1.791)	0	0	3,250
2018/11/07	R186	02/05/2019	9.25	Call	Bond Future	2,038.1200	2.0381	2,341.7400	2.3417	14.897	0	0	3,250
2018/11/07	R186	02/05/2019	9.02	Put	Bond Future	2,835.0400	2.8350	2,657.4200	2.6574	(6.265)	0	0	0
2018/11/07	R186	02/05/2019	9.01	Call	Bond Future	1,392.0700	1.3921	1,657.1700	1.6572	19.044	0	0	0
2018/11/07	R186	02/05/2019	8.70	Put	Bond Future	4,019.8700	4.0199	3,777.9300	3.7779	(6.019)	0	0	0
2018/11/07	R186	02/05/2019	8.70	Call	Bond Future	753.7400	0.7537	956.0300	0.9560	26.838	0	0	200
2018/11/07	R186	02/05/2019	9.30	Put	Bond Future	2,022.9000	2.0229	1,891.8400	1.8918	(6.479)	0	0	0
2018/11/07	R186	02/05/2019	9.20	Call	Bond Future	1,892.6000	1.8926	2,188.8200	2.1888	15.651	0	0	90
2018/11/07	R186	02/05/2019	8.62	Put	Bond Future	4,362.7100	4.3627	4,100.0100	4.1000	(6.021)	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
2018/11/07	R186	02/05/2019	8.62	Call	Bond Future	628.2900	0.6283	809.8200	0.8098	28.893	0	0	90
2018/11/07	R186	02/05/2019	8.50	Put	Bond Future	4,909.2000	4.9092	4,616.4100	4.6164	(5.964)	0	0	0
2018/11/07	R186	02/05/2019	8.50	Call	Bond Future	467.4800	0.4675	618.9200	0.6189	32.395	0	0	7,000
2018/11/07	R186	02/05/2019	9.00	Put	Bond Future	2,901.0800	2.9011	2,720.1200	2.7201	(6.238)	0	0	0
2018/11/07	R186	02/05/2019	9.00	Call	Bond Future	1,368.2200	1.3682	1,631.4900	1.6315	19.242	0	0	7,000
2018/11/07	R186	02/05/2019	10.02	Call	Bond Future	4,881.3700	4.8814	5,311.6100	5.3116	8.814	0	0	0
2018/11/07	R186	01/08/2019	9.54	Call	Bond Future	3,226.3300	3.2263	3,602.1100	3.6021	11.647	0	0	0
2018/11/07	R186	01/08/2019	10.08	Put	Bond Future	1,224.5300	1.2245	1,227.7000	1.2277	0.259	0	0	6,000
2018/11/07	R186	01/08/2019			Bond Future	9.3232	107.4733	9.2407	107.9248	(0.885)	0.0000	0.0000	0
2018/11/07	R186	01/08/2019	9.05	Put	Bond Future	3,275.3600	3.2754	3,134.6900	3.1347	(4.295)	0	0	0
2018/11/07	R186	01/08/2019	9.05	Call	Bond Future	1,770.2000	1.7702	2,081.0700	2.0811	17.561	0	0	6,000
2018/11/07	R186	01/08/2019	9.52	Call	Bond Future	3,159.5700	3.1596	3,530.8500	3.5308	11.751	0	0	0
2018/11/07	R186	01/08/2019	9.52	Put	Bond Future	2,092.4100	2.0924	2,012.1500	2.0122	(3.836)	0	0	0
2018/11/07	R186	01/08/2019	8.30	Put	Bond Future	6,227.9400	6.2279	5,888.9500	5.8889	(5.443)	0	0	0
2018/11/07	R186	01/08/2019	8.30	Call	Bond Future	446.5700	0.4466	559.1200	0.5591	25.203	0	0	6,000
2018/11/07	R186	01/08/2019	9.54	Put	Bond Future	2,051.4900	2.0515	1,975.7300	1.9757	(3.693)	0	0	0
2018/11/07	R186	01/08/2019	10.08	Call	Bond Future	5,253.2400	5.2532	5,707.9500	5.7079	8.656	0	0	0
2018/11/07	R186	01/08/2019	9.53	Call	Bond Future	3,193.0600	3.1931	3,566.6000	3.5666	11.698	0	0	0
2018/11/07	R186	01/08/2019	9.53	Put	Bond Future	2,072.0400	2.0720	1,994.0400	1.9940	(3.764)	0	0	0
2018/11/07	R197	07/02/2019			Bond Future	299.4904	299.4904	299.4144	299.4144	(0.025)	0.0000	0.0000	2,355
2018/11/07	R197	02/05/2019			Bond Future	304.8587	304.8587	304.7776	304.7776	(0.027)	0.0000	0.0000	0
2018/11/07	R197	01/08/2019			Bond Future	303.5177	303.5177	303.4305	303.4305	(0.029)	0.0000	0.0000	0
2018/11/07	R202	07/02/2019			Bond Future	235.7292	235.7292	235.0661	235.0661	(0.281)	0.0000	0.0000	8,990
2018/11/07	R202	02/05/2019			Bond Future	239.9547	239.9547	239.2765	239.2765	(0.283)	0.0000	0.0000	0
2018/11/07	R202	01/08/2019			Bond Future	240.8341	240.8341	240.1387	240.1387	(0.289)	0.0000	0.0000	0
2018/11/07	R207	07/02/2019	6.52	Call	Bond Future	381.0900	0.3811	418.9900	0.4190	9.945	0	0	0
2018/11/07	R207	07/02/2019	6.51	Put	Bond Future	25.9900	0.0260	9.9700	0.0100	(61.639)	0	0	0
2018/11/07	R207	07/02/2019			Bond Future	6.1200	101.5526	6.0600	101.6061	(0.980)	0.0000	0.0000	17,895
2018/11/07	R207	07/02/2019	6.53	Call	Bond Future	389.1500	0.3891	427.6200	0.4276	9.886	0	0	0
2018/11/07	R207	07/02/2019	6.53	Put	Bond Future	24.4500	0.0244	9.4200	0.0094	(61.472)	0	0	0
2018/11/07	R207	07/02/2019	6.52	Put	Bond Future	25.2600	0.0253	9.6600	0.0097	(61.758)	0	0	0
2018/11/07	R207	07/02/2019	6.51	Call	Bond Future	372.9500	0.3730	410.4300	0.4104	10.050	0	0	0
2018/11/07	R207	02/05/2019	7.63	Call	Bond Future	1,374.6900	1.3747	1,427.7900	1.4278	3.863	0	0	0
2018/11/07	R207	02/05/2019			Bond Future	5.5753	103.3507	5.4968	103.4038	(1.407)	0.0000	0.0000	0
2018/11/07	R207	02/05/2019	7.61	Call	Bond Future	1,361.4700	1.3615	1,414.5600	1.4146	3.899	0	0	0
2018/11/07	R207	02/05/2019	7.61	Put	Bond Future	0.0900	0.0001	0.0500	0.0001	(44.444)	0	0	0
2018/11/07	R207	02/05/2019	7.63	Put	Bond Future	0.0800	0.0001	0.0500	0.0001	(37.500)	0	0	0
2018/11/07	R207	02/05/2019	7.62	Call	Bond Future	1,368.0800	1.3681	1,421.1800	1.4212	3.881	0	0	0
2018/11/07	R207	02/05/2019	7.62	Put	Bond Future	0.0800	0.0001	0.0500	0.0001	(37.500)	0	0	0
2018/11/07	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/07	R207	01/08/2019	7.33	Call	Bond Future	1,433.5200	1.4335	1,486.1700	1.4862	3.673	0	0	0
2018/11/07	R207	01/08/2019			Bond Future	4.0538	101.7935	3.9352	101.8461	(2.925)	0.0000	0.0000	0
2018/11/07	R207	01/08/2019	7.34	Call	Bond Future	1,437.8400	1.4378	1,490.4900	1.4905	3.662	0	0	0
2018/11/07	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/07	R207	01/08/2019	7.35	Call	Bond Future	1,442.1500	1.4422	1,494.8000	1.4948	3.651	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
2018/11/07	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/07	R208	07/02/2019	7.07	Call	Bond Future	44.9300	0.0449	55.9200	0.0559	24.460	0	0	0
2018/11/07	R208	07/02/2019	7.08	Put	Bond Future	1,027.9000	1.0279	898.1600	0.8982	(12.622)	0	0	0
2018/11/07	R208	07/02/2019	7.06	Put	Bond Future	1,063.4200	1.0634	933.0400	0.9330	(12.260)	0	0	0
2018/11/07	R208	07/02/2019			Bond Future	7.5895	100.8691	7.5158	101.0102	(0.971)	0.0000	0.0000	25,618
2018/11/07	R208	07/02/2019	7.07	Put	Bond Future	1,045.6700	1.0457	915.5000	0.9155	(12.448)	0	0	0
2018/11/07	R208	07/02/2019	7.08	Call	Bond Future	46.5400	0.0465	57.9600	0.0580	24.538	0	0	0
2018/11/07	R208	07/02/2019	7.06	Call	Bond Future	43.2900	0.0433	54.0700	0.0541	24.902	0	0	0
2018/11/07	R208	02/05/2019	8.03	Put	Bond Future	231.7200	0.2317	208.9100	0.2089	(9.844)	0	0	0
2018/11/07	R208	02/05/2019	8.02	Call	Bond Future	1,013.2500	1.0133	1,132.4200	1.1324	11.761	0	0	0
2018/11/07	R208	02/05/2019			Bond Future	7.5661	99.2536	7.4836	99.3960	(1.091)	0.0000	0.0000	0
2018/11/07	R208	02/05/2019	8.03	Call	Bond Future	1,027.1200	1.0271	1,146.6700	1.1467	11.639	0	0	0
2018/11/07	R208	02/05/2019	8.02	Put	Bond Future	234.9100	0.2349	211.7200	0.2117	(9.872)	0	0	0
2018/11/07	R208	02/05/2019	8.04	Call	Bond Future	1,041.2600	1.0413	1,161.1800	1.1612	11.517	0	0	0
2018/11/07	R208	02/05/2019	8.04	Put	Bond Future	228.8100	0.2288	206.3700	0.2064	(9.807)	0	0	0
2018/11/07	R208	01/08/2019	8.16	Call	Bond Future	1,302.9800	1.3030	1,400.2800	1.4003	7.467	0	0	0
2018/11/07	R208	01/08/2019	8.17	Put	Bond Future	253.6200	0.2536	207.5900	0.2076	(18.149)	0	0	0
2018/11/07	R208	01/08/2019			Bond Future	7.4649	101.2567	7.3702	101.4004	(1.268)	0.0000	0.0000	0
2018/11/07	R208	01/08/2019	8.16	Put	Bond Future	256.1300	0.2561	209.7100	0.2097	(18.124)	0	0	0
2018/11/07	R208	01/08/2019	8.17	Call	Bond Future	1,315.4200	1.3154	1,413.1100	1.4131	7.427	0	0	0
2018/11/07	R208	01/08/2019	8.15	Call	Bond Future	1,290.5800	1.2906	1,387.4800	1.3875	7.508	0	0	0
2018/11/07	R208	01/08/2019	8.15	Put	Bond Future	258.6800	0.2587	211.8600	0.2119	(18.100)	0	0	0
2018/11/07	R209	07/02/2019	10.20	Put	Bond Future	984.6200	0.9846	840.9400	0.8409	(14.592)	0	0	4,000
2018/11/07	R209	07/02/2019	8.97	Put	Bond Future	6,198.5500	6.1986	5,759.8400	5.7598	(7.078)	0	0	0
2018/11/07	R209	07/02/2019			Bond Future	9.8708	72.6636	9.7966	73.1360	(0.752)	0.0000	0.0000	123,571
2018/11/07	R209	07/02/2019	8.96	Call	Bond Future	130.1500	0.1302	162.8300	0.1628	25.109	0	0	0
2018/11/07	R209	07/02/2019	8.96	Put	Bond Future	6,265.2100	6.2652	5,825.4400	5.8254	(7.019)	0	0	0
2018/11/07	R209	07/02/2019	10.20	Call	Bond Future	3,024.9300	3.0249	3,353.7000	3.3537	10.869	0	0	0
2018/11/07	R209	07/02/2019	8.97	Call	Bond Future	135.0100	0.1350	168.7500	0.1688	24.991	0	0	0
2018/11/07	R209	07/02/2019	9.04	Put	Bond Future	5,741.3200	5.7413	5,311.5100	5.3115	(7.486)	0	0	0
2018/11/07	R209	07/02/2019	9.04	Call	Bond Future	175.7100	0.1757	218.3500	0.2184	24.267	0	0	4,000
2018/11/07	R209	07/02/2019	9.54	Put	Bond Future	3,014.1100	3.0141	2,697.4900	2.6975	(10.505)	0	0	0
2018/11/07	R209	07/02/2019	9.54	Call	Bond Future	871.8800	0.8719	1,027.7100	1.0277	17.873	0	0	4,000
2018/11/07	R209	07/02/2019	8.95	Call	Bond Future	125.4300	0.1254	157.0800	0.1571	25.233	0	0	0
2018/11/07	R209	07/02/2019	8.95	Put	Bond Future	6,332.1100	6.3321	5,891.3100	5.8913	(6.961)	0	0	0
2018/11/07	R209	02/05/2019	9.70	Put	Bond Future	3,307.0200	3.3070	3,054.3600	3.0544	(7.640)	0	0	0
2018/11/07	R209	02/05/2019			Bond Future	9.9244	70.8007	9.8482	71.2806	(0.767)	0.0000	0.0000	0
2018/11/07	R209	02/05/2019	9.69	Call	Bond Future	1,850.6300	1.8506	2,075.8800	2.0759	12.172	0	0	0
2018/11/07	R209	02/05/2019	9.69	Put	Bond Future	3,343.4400	3.3434	3,088.8100	3.0888	(7.616)	0	0	0
2018/11/07	R209	02/05/2019	9.70	Call	Bond Future	1,878.8500	1.8788	2,106.0700	2.1061	12.094	0	0	0
2018/11/07	R209	02/05/2019	10.71	Call	Bond Future	5,689.5100	5.6895	6,066.2300	6.0662	6.621	0	0	0
2018/11/07	R209	02/05/2019	9.68	Call	Bond Future	1,822.6300	1.8226	2,045.9000	2.0459	12.250	0	0	0
2018/11/07	R209	02/05/2019	9.68	Put	Bond Future	3,380.1700	3.3802	3,123.5600	3.1236	(7.592)	0	0	0
2018/11/07	R209	02/05/2019	9.35	Put	Bond Future	4,765.6400	4.7656	4,443.7900	4.4438	(6.754)	0	0	0
2018/11/07	R209	02/05/2019	9.35	Call	Bond Future	1,023.2300	1.0232	1,181.2600	1.1813	15.444	0	0	760
2018/11/07	R209	02/05/2019	10.71	Put	Bond Future	1,006.7200	1.0067	903.5600	0.9036	(10.247)	0	0	760

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2018/11/07	R209	02/05/2019	9.95	Put	Bond Future	2,486.7200	2.4867	2,280.0200	2.2800	(8.312)	0	0	0
2018/11/07	R209	02/05/2019	9.95	Call	Bond Future	2,647.2600	2.6473	2,920.4400	2.9204	10.319	0	0	760
2018/11/07	R209	01/08/2019	10.17	Call	Bond Future	3,729.9500	3.7300	4,096.6000	4.0966	9.830	0	0	0
2018/11/07	R209	01/08/2019	10.15	Put	Bond Future	2,565.0400	2.5650	2,440.6100	2.4406	(4.851)	0	0	0
2018/11/07	R209	01/08/2019			Bond Future	9.9719	72.2299	9.8937	72.7183	(0.784)	0.0000	0.0000	0
2018/11/07	R209	01/08/2019	10.17	Put	Bond Future	2,514.8100	2.5148	2,393.0100	2.3930	(4.843)	0	0	0
2018/11/07	R209	01/08/2019	10.15	Call	Bond Future	3,658.8900	3.6589	4,022.9100	4.0229	9.949	0	0	0
2018/11/07	R209	01/08/2019	10.16	Put	Bond Future	2,539.8200	2.5398	2,416.7100	2.4167	(4.847)	0	0	0
2018/11/07	R209	01/08/2019	10.16	Call	Bond Future	3,694.3500	3.6944	4,059.6900	4.0597	9.889	0	0	0
2018/11/07	R210	07/02/2019			Bond Future	189.6274	189.6274	189.3068	189.3068	(0.169)	0.0000	0.0000	2,708
2018/11/07	R210	02/05/2019			Bond Future	190.4705	190.4705	190.1418	190.1418	(0.173)	0.0000	0.0000	0
2018/11/07	R210	01/08/2019			Bond Future	194.3567	194.3567	194.0186	194.0186	(0.174)	0.0000	0.0000	0
2018/11/07	R212	07/02/2019			Bond Future	156.1528	156.1528	156.0782	156.0782	(0.048)	0.0000	0.0000	4,976
2018/11/07	R212	02/05/2019			Bond Future	158.9519	158.9519	158.8740	158.8740	(0.049)	0.0000	0.0000	0
2018/11/07	R212	01/08/2019			Bond Future	162.1238	162.1238	162.0419	162.0419	(0.050)	0.0000	0.0000	0
2018/11/07	R213	07/02/2019	8.68	Call	Bond Future	72.6200	0.0726	91.6700	0.0917	26.232	0	0	0
2018/11/07	R213	07/02/2019			Bond Future	9.7468	83.9594	9.6719	84.4150	(0.769)	0.0000	0.0000	32,324
2018/11/07	R213	07/02/2019	8.68	Put	Bond Future	6,898.5800	6.8986	6,462.0700	6.4621	(6.328)	0	0	0
2018/11/07	R213	07/02/2019	8.69	Call	Bond Future	75.5100	0.0755	95.2400	0.0952	26.129	0	0	0
2018/11/07	R213	07/02/2019	8.70	Put	Bond Future	6,769.4900	6.7695	6,334.3600	6.3344	(6.428)	0	0	0
2018/11/07	R213	07/02/2019	8.69	Put	Bond Future	6,833.9500	6.8339	6,398.1200	6.3981	(6.377)	0	0	0
2018/11/07	R213	07/02/2019	8.70	Call	Bond Future	78.5000	0.0785	98.9300	0.0989	26.025	0	0	0
2018/11/07	R213	02/05/2019	9.49	Call	Bond Future	1,481.8900	1.4819	1,756.5500	1.7566	18.534	0	0	0
2018/11/07	R213	02/05/2019	9.48	Put	Bond Future	3,432.4500	3.4325	3,242.7900	3.2428	(5.525)	0	0	0
2018/11/07	R213	02/05/2019			Bond Future	9.8054	81.8959	9.7283	82.3585	(0.787)	0.0000	0.0000	0
2018/11/07	R213	02/05/2019	9.50	Call	Bond Future	1,507.1100	1.5071	1,783.4600	1.7835	18.336	0	0	0
2018/11/07	R213	02/05/2019	9.50	Put	Bond Future	3,359.5500	3.3595	3,173.3000	3.1733	(5.544)	0	0	0
2018/11/07	R213	02/05/2019	9.49	Put	Bond Future	3,395.9500	3.3960	3,208.0100	3.2080	(5.534)	0	0	0
2018/11/07	R213	02/05/2019	9.48	Call	Bond Future	1,456.7000	1.4567	1,729.6400	1.7296	18.737	0	0	0
2018/11/07	R213	01/08/2019	9.99	Put	Bond Future	2,556.0200	2.5560	2,450.4000	2.4504	(4.132)	0	0	0
2018/11/07	R213	01/08/2019	9.98	Call	Bond Future	3,296.1900	3.2962	3,659.5700	3.6596	11.024	0	0	0
2018/11/07	R213	01/08/2019			Bond Future	9.8577	83.5488	9.7781	84.0193	(0.808)	0.0000	0.0000	0
2018/11/07	R213	01/08/2019	9.99	Call	Bond Future	3,329.7000	3.3297	3,694.6600	3.6947	10.961	0	0	0
2018/11/07	R213	01/08/2019	9.98	Put	Bond Future	2,580.6600	2.5807	2,473.4600	2.4735	(4.154)	0	0	0
2018/11/07	R213	01/08/2019	10.00	Call	Bond Future	3,363.6400	3.3636	3,729.8900	3.7299	10.889	0	0	0
2018/11/07	R213	01/08/2019	10.00	Put	Bond Future	2,531.8700	2.5319	2,427.5400	2.4275	(4.121)	0	0	0
2018/11/07	R214	07/02/2019	9.05	Put	Bond Future	7,107.0800	7.1071	6,615.2300	6.6152	(6.921)	0	0	0
2018/11/07	R214	07/02/2019			Bond Future	10.0387	71.7739	9.9593	72.2985	(0.792)	0.0000	0.0000	29,770
2018/11/07	R214	07/02/2019	9.04	Call	Bond Future	93.0700	0.0931	124.0500	0.1240	33.287	0	0	0
2018/11/07	R214	07/02/2019	9.04	Put	Bond Future	7,179.9200	7.1799	6,686.3700	6.6864	(6.874)	0	0	0
2018/11/07	R214	07/02/2019	9.05	Call	Bond Future	96.8300	0.0968	129.5100	0.1295	33.750	0	0	0
2018/11/07	R214	07/02/2019	9.03	Call	Bond Future	89.4400	0.0894	118.7800	0.1188	32.804	0	0	0
2018/11/07	R214	07/02/2019	9.03	Put	Bond Future	7,253.0100	7.2530	6,757.8200	6.7578	(6.827)	0	0	0
2018/11/07	R214	02/05/2019	9.87	Call	Bond Future	1,974.6600	1.9747	2,298.8600	2.2989	16.418	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
2018/11/07	R214	02/05/2019	9.85	Call	Bond Future	1,915.9700		1.9160	2,236.8200	2.2368	16.746	0	0	0
2018/11/07	R214	02/05/2019			Bond Future	10.0915		69.7483	10.0100	70.2812	(0.807)	0.0000	0.0000	0
2018/11/07	R214	02/05/2019	9.85	Put	Bond Future	3,515.3800		3.5154	3,303.3300	3.3033	(6.032)	0	0	0
2018/11/07	R214	02/05/2019	9.87	Put	Bond Future	3,439.3400		3.4393	3,230.6400	3.2306	(6.068)	0	0	0
2018/11/07	R214	02/05/2019	9.86	Call	Bond Future	1,945.2000		1.9452	2,267.7300	2.2677	16.581	0	0	0
2018/11/07	R214	02/05/2019	9.86	Put	Bond Future	3,477.1900		3.4772	3,266.8200	3.2668	(6.050)	0	0	0
2018/11/07	R214	01/08/2019	10.34	Put	Bond Future	2,693.1900		2.6932	2,474.5800	2.4746	(8.117)	0	0	0
2018/11/07	R214	01/08/2019			Bond Future	10.1396		71.1560	10.0559	71.6985	(0.825)	0.0000	0.0000	0
2018/11/07	R214	01/08/2019	10.33	Call	Bond Future	3,929.6500		3.9296	4,252.2200	4.2522	8.209	0	0	0
2018/11/07	R214	01/08/2019	10.33	Put	Bond Future	2,719.3400		2.7193	2,499.3800	2.4994	(8.089)	0	0	0
2018/11/07	R214	01/08/2019	10.34	Call	Bond Future	3,966.1000		3.9661	4,290.0200	4.2900	8.167	0	0	0
2018/11/07	R214	01/08/2019	10.32	Call	Bond Future	3,893.3400		3.8933	4,214.3200	4.2143	8.244	0	0	0
2018/11/07	R214	01/08/2019	10.32	Put	Bond Future	2,745.7200		2.7457	2,524.1700	2.5242	(8.069)	0	0	0
2018/11/07	R248	07/02/2019	9.06	Put	Bond Future	9,111.4900		9.1115	8,486.7000	8.4867	(6.857)	0	0	0
2018/11/07	R248	07/02/2019			Bond Future	10.0491		91.8011	9.9696	92.4716	(0.792)	0.0000	0.0000	110,910
2018/11/07	R248	07/02/2019	9.06	Call	Bond Future	92.8800		0.0929	138.5900	0.1386	49.214	0	0	0
2018/11/07	R248	07/02/2019	9.05	Put	Bond Future	9,206.8000		9.2068	8,579.6700	8.5797	(6.812)	0	0	0
2018/11/07	R248	07/02/2019	9.07	Call	Bond Future	97.0000		0.0970	145.0900	0.1451	49.577	0	0	0
2018/11/07	R248	07/02/2019	9.07	Put	Bond Future	9,016.4900		9.0165	8,394.0800	8.3941	(6.903)	0	0	0
2018/11/07	R248	07/02/2019	9.05	Call	Bond Future	88.9000		0.0889	132.2700	0.1323	48.785	0	0	0
2018/11/07	R248	02/05/2019	9.90	Put	Bond Future	4,221.4600		4.2215	3,951.4200	3.9514	(6.397)	0	0	0
2018/11/07	R248	02/05/2019			Bond Future	10.1022		88.9890	10.0206	89.6702	(0.808)	0.0000	0.0000	0
2018/11/07	R248	02/05/2019	9.90	Call	Bond Future	2,516.8200		2.5168	2,927.9500	2.9280	16.335	0	0	0
2018/11/07	R248	02/05/2019	9.91	Call	Bond Future	2,555.2200		2.5552	2,968.2500	2.9682	16.164	0	0	0
2018/11/07	R248	02/05/2019	9.89	Put	Bond Future	4,269.4300		4.2694	3,997.2200	3.9972	(6.376)	0	0	0
2018/11/07	R248	02/05/2019	9.91	Put	Bond Future	4,174.1800		4.1742	3,906.0400	3.9060	(6.424)	0	0	0
2018/11/07	R248	02/05/2019	9.89	Call	Bond Future	2,478.9600		2.4790	2,887.9200	2.8879	16.497	0	0	0
2018/11/07	R248	01/08/2019	10.35	Call	Bond Future	4,939.2000		4.9392	5,369.1300	5.3691	8.704	0	0	0
2018/11/07	R248	01/08/2019	10.34	Put	Bond Future	3,361.3700		3.3614	3,095.7600	3.0958	(7.902)	0	0	0
2018/11/07	R248	01/08/2019			Bond Future	10.1506		90.7851	10.0667	91.4786	(0.826)	0.0000	0.0000	0
2018/11/07	R248	01/08/2019	10.36	Call	Bond Future	4,985.5300		4.9855	5,417.4900	5.4175	8.664	0	0	0
2018/11/07	R248	01/08/2019	10.36	Put	Bond Future	3,294.9300		3.2949	3,033.3800	3.0334	(7.938)	0	0	0
2018/11/07	R248	01/08/2019	10.35	Put	Bond Future	3,328.0100		3.3280	3,064.4300	3.0644	(7.920)	0	0	0
2018/11/07	R248	01/08/2019	10.34	Call	Bond Future	4,893.0300		4.8930	5,320.9300	5.3209	8.745	0	0	0

Total

960815