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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/11/2018 TO 08/11/2018

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
2018/11/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	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
2018/11/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	2025	07/02/2019			Bond Future	133.3630	133.3630	133.3419	133.3419	(0.016)	0.0000	0.0000	355
2018/11/08	2025	02/05/2019			Bond Future	135.7519	135.7519	135.7297	135.7297	(0.016)	0.0000	0.0000	0
2018/11/08	2025	01/08/2019			Bond Future	138.4728	138.4728	138.4482	138.4482	(0.018)	0.0000	0.0000	0
2018/11/08	2029	07/02/2019			Bond Future	101.9165	101.9165	101.9949	101.9949	0.077	0.0000	0.0000	2,954
2018/11/08	2029	02/05/2019			Bond Future	102.6689	102.6689	102.7482	102.7482	0.077	0.0000	0.0000	0
2018/11/08	2029	01/08/2019			Bond Future	104.7621	104.7621	104.8416	104.8416	0.076	0.0000	0.0000	0
2018/11/08	2030	07/02/2019	8.62	Call	Bond Future	96.9900	0.0970	69.8200	0.0698	(28.013)	0	0	0
2018/11/08	2030	07/02/2019	10.20	Put	Bond Future	518.9700	0.5190	612.8800	0.6129	18.095	0	0	4,000
2018/11/08	2030	07/02/2019			Bond Future	9.5848	89.6471	9.6619	89.1701	0.804	0.0000	0.0000	53,879
2018/11/08	2030	07/02/2019	9.68	Put	Bond Future	1,436.6300	1.4366	1,645.7900	1.6458	14.559	0	0	0
2018/11/08	2030	07/02/2019	9.68	Call	Bond Future	2,025.1400	2.0251	1,757.2800	1.7573	(13.227)	0	0	4,000
2018/11/08	2030	07/02/2019	9.18	Put	Bond Future	3,225.3900	3.2254	3,574.4100	3.5744	10.821	0	0	0
2018/11/08	2030	07/02/2019	9.18	Call	Bond Future	663.4900	0.6635	535.4900	0.5355	(19.292)	0	0	4,000
2018/11/08	2030	07/02/2019	8.63	Call	Bond Future	100.7800	0.1008	72.6900	0.0727	(27.873)	0	0	0
2018/11/08	2030	07/02/2019	8.62	Put	Bond Future	6,367.8300	6.3678	6,817.6800	6.8177	7.064	0	0	0
2018/11/08	2030	07/02/2019	10.20	Call	Bond Future	4,231.3800	4.2314	3,848.2700	3.8483	(9.054)	0	0	0
2018/11/08	2030	07/02/2019	8.90	Call	Bond Future	272.2400	0.2722	207.6400	0.2076	(23.729)	0	0	1,320
2018/11/08	2030	07/02/2019	8.63	Put	Bond Future	6,303.6600	6.3037	6,752.5900	6.7526	7.122	0	0	0
2018/11/08	2030	07/02/2019	8.64	Call	Bond Future	104.6900	0.1047	75.6600	0.0757	(27.729)	0	0	0
2018/11/08	2030	07/02/2019	8.64	Put	Bond Future	6,239.6600	6.2397	6,687.6500	6.6876	7.180	0	0	0
2018/11/08	2030	07/02/2019	9.60	Put	Bond Future	1,659.0400	1.6590	1,890.2000	1.8902	13.933	0	0	0
2018/11/08	2030	07/02/2019	9.60	Call	Bond Future	1,753.3500	1.7534	1,507.4900	1.5075	(14.022)	0	0	1,320
2018/11/08	2030	07/02/2019	9.40	Put	Bond Future	2,318.4200	2.3184	2,606.4100	2.6064	12.422	0	0	0
2018/11/08	2030	07/02/2019	9.40	Call	Bond Future	1,160.9200	1.1609	971.8900	0.9719	(16.283)	0	0	0
2018/11/08	2030	07/02/2019	8.70	Put	Bond Future	5,859.8500	5.8599	6,301.6700	6.3017	7.540	0	0	0
2018/11/08	2030	07/02/2019	8.70	Call	Bond Future	130.9400	0.1309	95.7400	0.0957	(26.883)	0	0	0
2018/11/08	2030	07/02/2019	8.90	Put	Bond Future	4,664.1100	4.6641	5,076.5300	5.0765	8.842	0	0	0
2018/11/08	2030	02/05/2019	8.90	Put	Bond Future	5,381.2200	5.3812	5,765.3800	5.7654	7.139	0	0	0
2018/11/08	2030	02/05/2019	9.41	Call	Bond Future	1,742.4400	1.7424	1,541.1300	1.5411	(11.553)	0	0	0
2018/11/08	2030	02/05/2019			Bond Future	9.6473	91.2334	9.7271	90.7474	0.828	0.0000	0.0000	0
2018/11/08	2030	02/05/2019	9.39	Call	Bond Future	1,688.6200	1.6886	1,491.3600	1.4914	(11.682)	0	0	0
2018/11/08	2030	02/05/2019	9.39	Put	Bond Future	3,278.6600	3.2787	3,567.3800	3.5674	8.806	0	0	0
2018/11/08	2030	02/05/2019	10.20	Call	Bond Future	4,533.7100	4.5337	4,189.0900	4.1891	(7.601)	0	0	0
2018/11/08	2030	02/05/2019	10.20	Put	Bond Future	1,241.9000	1.2419	1,383.2600	1.3833	11.383	0	0	3,000
2018/11/08	2030	02/05/2019	8.90	Call	Bond Future	656.1600	0.6562	554.3400	0.5543	(15.518)	0	0	3,000
2018/11/08	2030	02/05/2019	9.41	Put	Bond Future	3,207.5100	3.2075	3,492.1800	3.4922	8.875	0	0	0
2018/11/08	2030	02/05/2019	9.40	Call	Bond Future	1,715.4100	1.7154	1,516.1200	1.5161	(11.618)	0	0	3,000
2018/11/08	2030	02/05/2019	9.40	Put	Bond Future	3,242.9400	3.2429	3,529.6300	3.5296	8.840	0	0	0
2018/11/08	2030	01/08/2019	9.91	Put	Bond Future	2,441.5800	2.4416	2,650.6400	2.6506	8.562	0	0	0
2018/11/08	2030	01/08/2019			Bond Future	9.7044	89.0678	9.7876	88.5707	0.857	0.0000	0.0000	0

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2018/11/08	2030	01/08/2019	9.91	Call	Bond Future	3,663.7800	3.6638	3,375.7600	3.3758	(7.861)	0	0	0
2018/11/08	2030	01/08/2019	9.92	Call	Bond Future	3,699.0700	3.6991	3,409.5300	3.4095	(7.827)	0	0	0
2018/11/08	2030	01/08/2019	9.90	Put	Bond Future	2,465.0700	2.4651	2,675.6400	2.6756	8.542	0	0	0
2018/11/08	2030	01/08/2019	9.92	Put	Bond Future	2,418.0000	2.4180	2,625.5400	2.6255	8.583	0	0	0
2018/11/08	2030	01/08/2019	9.90	Call	Bond Future	3,628.3400	3.6283	3,341.8300	3.3418	(7.896)	0	0	0
2018/11/08	2032	07/02/2019	8.81	Call	Bond Future	106.8600	0.1069	76.8700	0.0769	(28.065)	0	0	0
2018/11/08	2032	07/02/2019	8.80	Put	Bond Future	6,894.5100	6.8945	7,381.7400	7.3817	7.067	0	0	0
2018/11/08	2032	07/02/2019			Bond Future	9.7569	92.0180	9.8338	91.5019	0.788	0.0000	0.0000	41,727
2018/11/08	2032	07/02/2019	8.82	Call	Bond Future	111.6600	0.1117	80.5200	0.0805	(27.888)	0	0	0
2018/11/08	2032	07/02/2019	8.82	Put	Bond Future	6,754.7600	6.7548	7,239.7200	7.2397	7.180	0	0	0
2018/11/08	2032	07/02/2019	8.81	Put	Bond Future	6,824.5400	6.8245	7,310.6500	7.3107	7.123	0	0	0
2018/11/08	2032	07/02/2019	8.80	Call	Bond Future	102.1700	0.1022	73.3000	0.0733	(28.257)	0	0	0
2018/11/08	2032	02/05/2019	9.62	Put	Bond Future	3,365.0000	3.3650	3,662.9100	3.6629	8.853	0	0	0
2018/11/08	2032	02/05/2019	9.61	Call	Bond Future	2,007.5700	2.0076	1,781.9100	1.7819	(11.240)	0	0	0
2018/11/08	2032	02/05/2019			Bond Future	9.8176	89.4889	9.8971	88.9631	0.809	0.0000	0.0000	0
2018/11/08	2032	02/05/2019	9.62	Call	Bond Future	2,038.2100	2.0382	1,810.3700	1.8104	(11.178)	0	0	0
2018/11/08	2032	02/05/2019	9.61	Put	Bond Future	3,402.2500	3.4023	3,702.3400	3.7023	8.820	0	0	0
2018/11/08	2032	02/05/2019	9.63	Call	Bond Future	2,068.8400	2.0688	1,838.8300	1.8388	(11.118)	0	0	0
2018/11/08	2032	02/05/2019	9.63	Put	Bond Future	3,327.8200	3.3278	3,623.5600	3.6236	8.887	0	0	0
2018/11/08	2032	01/08/2019	10.10	Call	Bond Future	4,072.7900	4.0728	3,756.7800	3.7568	(7.759)	0	0	0
2018/11/08	2032	01/08/2019	10.11	Put	Bond Future	2,566.5800	2.5666	2,786.5600	2.7866	8.571	0	0	0
2018/11/08	2032	01/08/2019			Bond Future	9.8713	91.2939	9.9538	90.7563	0.835	0.0000	0.0000	0
2018/11/08	2032	01/08/2019	10.10	Put	Bond Future	2,592.3100	2.5923	2,813.9100	2.8139	8.548	0	0	0
2018/11/08	2032	01/08/2019	10.11	Call	Bond Future	4,111.0100	4.1110	3,793.3800	3.7934	(7.726)	0	0	0
2018/11/08	2032	01/08/2019	10.09	Call	Bond Future	4,034.7100	4.0347	3,720.3300	3.7203	(7.792)	0	0	0
2018/11/08	2032	01/08/2019	10.09	Put	Bond Future	2,618.2500	2.6182	2,841.4800	2.8415	8.526	0	0	0
2018/11/08	2033	07/02/2019			Bond Future	104.0060	104.0060	103.9902	103.9902	(0.015)	0.0000	0.0000	5,890
2018/11/08	2033	02/05/2019			Bond Future	104.7235	104.7235	104.7068	104.7068	(0.016)	0.0000	0.0000	0
2018/11/08	2033	01/08/2019			Bond Future	106.8585	106.8585	106.8400	106.8400	(0.017)	0.0000	0.0000	0
2018/11/08	2037	07/02/2019	9.06	Put	Bond Future	7,018.2400	7.0182	7,659.0200	7.6590	9.130	0	0	0
2018/11/08	2037	07/02/2019	9.05	Call	Bond Future	159.3800	0.1594	109.5200	0.1095	(31.284)	0	0	0
2018/11/08	2037	07/02/2019			Bond Future	9.9165	88.5010	10.0087	87.8085	0.930	0.0000	0.0000	54,015
2018/11/08	2037	07/02/2019	9.06	Call	Bond Future	166.3300	0.1663	114.6400	0.1146	(31.077)	0	0	0
2018/11/08	2037	07/02/2019	9.05	Put	Bond Future	7,096.0000	7.0960	7,738.6100	7.7386	9.056	0	0	0
2018/11/08	2037	07/02/2019	9.07	Call	Bond Future	173.5100	0.1735	119.9500	0.1199	(30.869)	0	0	0
2018/11/08	2037	07/02/2019	9.07	Put	Bond Future	6,940.8300	6.9408	7,579.7400	7.5797	9.205	0	0	0
2018/11/08	2037	02/05/2019	9.81	Put	Bond Future	3,707.4000	3.7074	4,098.9500	4.0989	10.561	0	0	0
2018/11/08	2037	02/05/2019			Bond Future	9.9757	90.0670	10.0708	89.3617	0.952	0.0000	0.0000	0
2018/11/08	2037	02/05/2019	9.80	Call	Bond Future	2,421.5300	2.4215	2,110.6600	2.1107	(12.838)	0	0	0
2018/11/08	2037	02/05/2019	9.80	Put	Bond Future	3,749.2500	3.7493	4,143.6400	4.1436	10.519	0	0	0
2018/11/08	2037	02/05/2019	9.81	Call	Bond Future	2,456.0500	2.4560	2,142.3400	2.1423	(12.773)	0	0	0
2018/11/08	2037	02/05/2019	9.79	Call	Bond Future	2,387.2700	2.3873	2,079.2500	2.0793	(12.903)	0	0	0
2018/11/08	2037	02/05/2019	9.79	Put	Bond Future	3,791.4600	3.7915	4,188.7000	4.1887	10.477	0	0	0
2018/11/08	2037	01/08/2019	10.31	Call	Bond Future	4,770.7600	4.7708	4,336.9800	4.3370	(9.092)	0	0	0
2018/11/08	2037	01/08/2019			Bond Future	10.0313	87.6276	10.1296	86.9068	0.980	0.0000	0.0000	0

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2018/11/08	2037	01/08/2019	10.29	Call	Bond Future	4,684.7000	4.6847	4,255.2500	4.2552	(9.167)	0	0	0
2018/11/08	2037	01/08/2019	10.29	Put	Bond Future	2,806.6600	2.8067	3,098.0000	3.0980	10.380	0	0	0
2018/11/08	2037	01/08/2019	10.31	Put	Bond Future	2,750.1200	2.7501	3,037.1300	3.0371	10.436	0	0	0
2018/11/08	2037	01/08/2019	10.30	Call	Bond Future	4,727.6500	4.7276	4,296.0300	4.2960	(9.130)	0	0	0
2018/11/08	2037	01/08/2019	10.30	Put	Bond Future	2,778.2700	2.7783	3,067.4400	3.0674	10.408	0	0	0
2018/11/08	2038	07/02/2019			Bond Future	123.1385	123.1385	123.1195	123.1195	(0.015)	0.0000	0.0000	9,871
2018/11/08	2038	02/05/2019			Bond Future	125.3443	125.3443	125.3242	125.3242	(0.016)	0.0000	0.0000	0
2018/11/08	2038	01/08/2019			Bond Future	127.8472	127.8472	127.8248	127.8248	(0.018)	0.0000	0.0000	0
2018/11/08	2040	07/02/2019	9.13	Call	Bond Future	177.6100	0.1776	125.0500	0.1251	(29.593)	0	0	0
2018/11/08	2040	07/02/2019	9.11	Put	Bond Future	7,779.9500	7.7800	8,432.0400	8.4320	8.382	0	0	0
2018/11/08	2040	07/02/2019			Bond Future	9.9913	91.6542	10.0784	90.9533	0.871	0.0000	0.0000	33,526
2018/11/08	2040	07/02/2019	9.13	Put	Bond Future	7,610.7100	7.6107	8,259.1200	8.2591	8.520	0	0	0
2018/11/08	2040	07/02/2019	9.11	Call	Bond Future	162.9700	0.1630	114.0900	0.1141	(29.993)	0	0	0
2018/11/08	2040	07/02/2019	9.12	Put	Bond Future	7,695.1000	7.6951	8,345.3800	8.3454	8.451	0	0	0
2018/11/08	2040	07/02/2019	9.12	Call	Bond Future	170.1300	0.1701	119.4400	0.1194	(29.795)	0	0	0
2018/11/08	2040	02/05/2019	9.60	Call	Bond Future	1,603.5200	1.6035	1,371.2400	1.3712	(14.486)	0	0	1,150
2018/11/08	2040	02/05/2019	9.89	Call	Bond Future	2,591.6100	2.5916	2,272.4900	2.2725	(12.314)	0	0	0
2018/11/08	2040	02/05/2019	9.88	Put	Bond Future	3,936.2600	3.9363	4,333.9200	4.3339	10.102	0	0	0
2018/11/08	2040	02/05/2019			Bond Future	10.0504	93.2760	10.1400	92.5622	0.892	0.0000	0.0000	0
2018/11/08	2040	02/05/2019	10.20	Put	Bond Future	2,696.6500	2.6967	3,002.9800	3.0030	11.360	0	0	0
2018/11/08	2040	02/05/2019	10.20	Call	Bond Future	3,883.2200	3.8832	3,475.7400	3.4757	(10.493)	0	0	1,150
2018/11/08	2040	02/05/2019	9.60	Put	Bond Future	5,332.3200	5.3323	5,813.8500	5.8138	9.030	0	0	0
2018/11/08	2040	02/05/2019	9.90	Call	Bond Future	2,629.6900	2.6297	2,307.6100	2.3076	(12.248)	0	0	0
2018/11/08	2040	02/05/2019	9.90	Put	Bond Future	3,848.3800	3.8484	4,240.1100	4.2401	10.179	0	0	0
2018/11/08	2040	02/05/2019	9.89	Put	Bond Future	3,892.2500	3.8923	4,286.9400	4.2869	10.140	0	0	0
2018/11/08	2040	02/05/2019	9.88	Call	Bond Future	2,553.5500	2.5535	2,237.4000	2.2374	(12.381)	0	0	0
2018/11/08	2040	01/08/2019	10.36	Call	Bond Future	5,021.7000	5.0217	4,586.6000	4.5866	(8.664)	0	0	0
2018/11/08	2040	01/08/2019	10.37	Put	Bond Future	3,014.2100	3.0142	3,306.5200	3.3065	9.698	0	0	0
2018/11/08	2040	01/08/2019			Bond Future	10.1061	90.6510	10.1988	89.9214	0.917	0.0000	0.0000	0
2018/11/08	2040	01/08/2019	10.36	Put	Bond Future	3,044.6500	3.0446	3,339.1400	3.3391	9.672	0	0	0
2018/11/08	2040	01/08/2019	10.37	Call	Bond Future	5,067.7100	5.0677	4,630.4300	4.6304	(8.629)	0	0	0
2018/11/08	2040	01/08/2019	10.38	Call	Bond Future	5,113.5700	5.1136	4,674.1200	4.6741	(8.594)	0	0	0
2018/11/08	2040	01/08/2019	10.38	Put	Bond Future	2,983.7400	2.9837	3,273.8800	3.2739	9.724	0	0	0
2018/11/08	2044	07/02/2019	9.18	Put	Bond Future	7,343.1100	7.3431	7,993.6100	7.9936	8.859	0	0	0
2018/11/08	2044	07/02/2019			Bond Future	9.9882	88.9745	10.0752	88.2609	0.871	0.0000	0.0000	39,738
2018/11/08	2044	07/02/2019	9.17	Call	Bond Future	210.6300	0.2106	149.6600	0.1497	(28.946)	0	0	0
2018/11/08	2044	07/02/2019	9.17	Put	Bond Future	7,428.2800	7.4283	8,080.9200	8.0809	8.786	0	0	0
2018/11/08	2044	07/02/2019	9.18	Call	Bond Future	219.5200	0.2195	156.4100	0.1564	(28.749)	0	0	0
2018/11/08	2044	07/02/2019	9.16	Call	Bond Future	202.0900	0.2021	143.2000	0.1432	(29.140)	0	0	0
2018/11/08	2044	07/02/2019	9.16	Put	Bond Future	7,513.9500	7.5139	8,168.6700	8.1687	8.713	0	0	0
2018/11/08	2044	02/05/2019	9.90	Call	Bond Future	2,692.1400	2.6921	2,362.1300	2.3621	(12.258)	0	0	0
2018/11/08	2044	02/05/2019			Bond Future	10.0443	90.5489	10.1338	89.8222	0.891	0.0000	0.0000	0
2018/11/08	2044	02/05/2019	9.90	Put	Bond Future	3,885.4800	3.8855	4,282.1600	4.2822	10.209	0	0	0
2018/11/08	2044	02/05/2019	9.91	Call	Bond Future	2,731.5100	2.7315	2,398.4700	2.3985	(12.193)	0	0	0
2018/11/08	2044	02/05/2019	9.92	Put	Bond Future	3,797.5000	3.7975	4,188.1300	4.1881	10.287	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
2018/11/08	2044	02/05/2019	9.91	Put	Bond Future	3,841.2800	3.8413	4,234.9300	4.2349	10.248	0	0	0
2018/11/08	2044	02/05/2019	9.92	Call	Bond Future	2,771.1600	2.7712	2,435.1000	2.4351	(12.127)	0	0	0
2018/11/08	2044	01/08/2019	10.40	Put	Bond Future	2,943.0000	2.9430	3,231.0600	3.2311	9.788	0	0	0
2018/11/08	2044	01/08/2019			Bond Future	10.0971	87.9941	10.1895	87.2515	0.915	0.0000	0.0000	0
2018/11/08	2044	01/08/2019	10.39	Call	Bond Future	5,290.5300	5.2905	4,838.1500	4.8381	(8.551)	0	0	0
2018/11/08	2044	01/08/2019	10.39	Put	Bond Future	2,973.1000	2.9731	3,263.3500	3.2633	9.763	0	0	0
2018/11/08	2044	01/08/2019	10.40	Call	Bond Future	5,337.7100	5.3377	4,883.1400	4.8831	(8.516)	0	0	0
2018/11/08	2044	01/08/2019	10.38	Call	Bond Future	5,243.5000	5.2435	4,793.3200	4.7933	(8.585)	0	0	0
2018/11/08	2044	01/08/2019	10.38	Put	Bond Future	3,003.4800	3.0035	3,295.9300	3.2959	9.737	0	0	0
2018/11/08	2046	07/02/2019			Bond Future	117.9925	117.9925	117.7504	117.7504	(0.205)	0.0000	0.0000	12,065
2018/11/08	2046	02/05/2019			Bond Future	118.4200	118.4200	118.1728	118.1728	(0.209)	0.0000	0.0000	0
2018/11/08	2046	01/08/2019			Bond Future	120.8346	120.8346	120.5807	120.5807	(0.210)	0.0000	0.0000	0
2018/11/08	2050	07/02/2019			Bond Future	121.8851	121.8851	121.8660	121.8660	(0.016)	0.0000	0.0000	10,255
2018/11/08	2050	02/05/2019			Bond Future	124.0683	124.0683	124.0483	124.0483	(0.016)	0.0000	0.0000	0
2018/11/08	2050	01/08/2019			Bond Future	124.7791	124.7791	124.7570	124.7570	(0.018)	0.0000	0.0000	0
2018/11/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	AL37	07/02/2019			Index Future	604.7440	604.7440	603.3600	603.3600	(0.229)	0.0000	0.0000	0
2018/11/08	AL37	02/05/2019			Index Future	615.4420	615.4420	614.0300	614.0300	(0.229)	0.0000	0.0000	0
2018/11/08	AL37	01/08/2019			Index Future	627.8450	627.8450	626.3960	626.3960	(0.231)	0.0000	0.0000	0
2018/11/08	AL7T	07/02/2019			Index Future	696.9920	696.9920	694.1390	694.1390	(0.409)	0.0000	0.0000	0
2018/11/08	AL7T	02/05/2019			Index Future	709.3220	709.3220	706.4150	706.4150	(0.410)	0.0000	0.0000	0
2018/11/08	AL7T	01/08/2019			Index Future	723.6170	723.6170	720.6410	720.6410	(0.411)	0.0000	0.0000	0
2018/11/08	ALBI	07/02/2019			Index Future	632.8510	632.8510	629.1930	629.1930	(0.578)	0.0000	0.0000	906
2018/11/08	ALBI	02/05/2019			Index Future	644.0460	644.0460	640.3200	640.3200	(0.579)	0.0000	0.0000	0
2018/11/08	ALBI	01/08/2019			Index Future	657.0260	657.0260	653.2160	653.2160	(0.580)	0.0000	0.0000	0
2018/11/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	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
2018/11/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	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
2018/11/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/08	ES33	07/02/2019			Bond Future	11.1618	77.0153	11.2539	76.4917	0.825	0.0000	0.0000	494
2018/11/08	ES33	02/05/2019			Bond Future	11.2617	74.5861	11.3569	74.0528	0.846	0.0000	0.0000	0
2018/11/08	ES33	01/08/2019			Bond Future	11.3592	76.0906	11.4581	75.5455	0.870	0.0000	0.0000	0
2018/11/08	ES42	07/02/2019			Bond Future	11.3753	79.2055	11.4673	78.6117	0.809	0.0000	0.0000	5,169
2018/11/08	ES42	02/05/2019			Bond Future	11.4748	76.3460	11.5700	75.7412	0.830	0.0000	0.0000	0
2018/11/08	ES42	01/08/2019			Bond Future	11.5704	77.8866	11.6692	77.2685	0.854	0.0000	0.0000	0
2018/11/08	GOVI	07/02/2019	666.53	Put	GOVI	401,590.0000	40.1590	438,520.0000	43.8520	9.196	0	0	0
2018/11/08	GOVI	07/02/2019			GOVI	626.3710	626.3710	622.6780	622.6780	(0.590)	0.0000	0.0000	461
2018/11/08	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/08	GOVI	07/02/2019	666.52	Put	GOVI	401,490.0000	40.1490	438,420.0000	43.8420	9.198	0	0	0
2018/11/08	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/08	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/08	GOVI	07/02/2019	666.51	Put	GOVI	401,390.0000	40.1390	438,320.0000	43.8320	9.201	0	0	0
2018/11/08	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/08	GOVI	02/05/2019	647.88	Put	GOVI	104,280.0000	10.4280	141,900.0000	14.1900	36.076	0	0	0
2018/11/08	GOVI	02/05/2019	647.86	Put	GOVI	104,080.0000	10.4080	141,700.0000	14.1700	36.145	0	0	0
2018/11/08	GOVI	02/05/2019			GOVI	637.4520	637.4520	633.6900	633.6900	(0.590)	0.0000	0.0000	0
2018/11/08	GOVI	02/05/2019	647.87	Put	GOVI	104,180.0000	10.4180	141,800.0000	14.1800	36.111	0	0	0
2018/11/08	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/08	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/08	GOVI	01/08/2019	638.68	Call	GOVI	116,190.0000	11.6190	77,720.0000	7.7720	(33.110)	0	0	0
2018/11/08	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/08	GOVI	01/08/2019			GOVI	650.2990	650.2990	646.4520	646.4520	(0.592)	0.0000	0.0000	0
2018/11/08	GOVI	01/08/2019	638.69	Call	GOVI	116,090.0000	11.6090	77,620.0000	7.7620	(33.138)	0	0	0
2018/11/08	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/08	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/08	GOVI	01/08/2019	638.67	Call	GOVI	116,290.0000	11.6290	77,820.0000	7.7820	(33.081)	0	0	0
2018/11/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/08	IGOV	07/02/2019			Index Future	257.7600	257.7600	257.6890	257.6890	(0.028)	0.0000	0.0000	508
2018/11/08	IGOV	02/05/2019			Index Future	262.3770	262.3770	262.3030	262.3030	(0.028)	0.0000	0.0000	215
2018/11/08	IGOV	01/08/2019			Index Future	267.7260	267.7260	267.6460	267.6460	(0.030)	0.0000	0.0000	0
2018/11/08	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/08	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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2018/11/08	IS01	20/06/2019			Interest Rate Swap	102.0500	102.0500	102.0600	102.0600	0.010	0.0000	0.0000	0
2018/11/08	IS01	19/09/2019			Interest Rate Swap	99.9900	99.9900	99.9900	99.9900	0.000	0.0000	0.0000	0
2018/11/08	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/08	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/11/08	IS02	21/06/2019			Interest Rate Swap	99.7800	99.7800	99.7900	99.7900	0.010	0.0000	0.0000	0
2018/11/08	IS02	20/09/2019			Interest Rate Swap	101.9800	101.9800	101.9900	101.9900	0.010	0.0000	0.0000	0
2018/11/08	IS02	20/12/2019			Interest Rate Swap	103.0200	103.0200	103.0300	103.0300	0.010	0.0000	0.0000	0
2018/11/08	IS02	23/03/2020			Interest Rate Swap	99.1300	99.1300	99.1400	99.1400	0.010	0.0000	0.0000	0
2018/11/08	IS02	22/06/2020			Interest Rate Swap	102.8100	102.8100	102.8300	102.8300	0.019	0.0000	0.0000	0
2018/11/08	IS02	21/09/2020			Interest Rate Swap	99.9300	99.9300	99.9400	99.9400	0.010	0.0000	0.0000	0
2018/11/08	IS05	17/12/2020			Interest Rate Swap	96.8600	96.8600	96.8500	96.8500	(0.010)	0.0000	0.0000	0
2018/11/08	IS05	16/03/2021			Interest Rate Swap	96.1600	96.1600	96.1600	96.1600	0.000	0.0000	0.0000	0
2018/11/08	IS05	15/06/2021			Interest Rate Swap	95.4300	95.4300	95.4400	95.4400	0.010	0.0000	0.0000	0
2018/11/08	IS05	21/09/2021			Interest Rate Swap	95.6800	95.6800	95.7000	95.7000	0.021	0.0000	0.0000	0
2018/11/08	IS05	21/12/2021			Interest Rate Swap	97.9400	97.9400	97.9800	97.9800	0.041	0.0000	0.0000	51
2018/11/08	IS05	15/03/2022			Interest Rate Swap	98.1300	98.1300	98.1900	98.1900	0.061	0.0000	0.0000	0
2018/11/08	IS05	21/06/2022			Interest Rate Swap	99.3800	99.3800	99.4600	99.4600	0.080	0.0000	0.0000	0
2018/11/08	IS05	20/09/2022			Interest Rate Swap	103.3600	103.3600	103.4500	103.4500	0.087	0.0000	0.0000	0
2018/11/08	IS05	20/12/2022			Interest Rate Swap	104.6600	104.6600	104.7600	104.7600	0.096	0.0000	0.0000	0
2018/11/08	IS05	22/03/2023			Interest Rate Swap	98.1200	98.1200	98.2300	98.2300	0.112	0.0000	0.0000	0
2018/11/08	IS05	20/06/2023			Interest Rate Swap	104.2000	104.2000	104.3100	104.3100	0.106	0.0000	0.0000	0
2018/11/08	IS05	19/09/2023			Interest Rate Swap	99.7800	99.7800	99.9000	99.9000	0.120	0.0000	0.0000	0
2018/11/08	IS10	17/12/2025			Interest Rate Swap	96.9500	96.9500	97.1100	97.1100	0.165	0.0000	0.0000	0
2018/11/08	IS10	16/03/2026			Interest Rate Swap	94.0200	94.0200	94.1900	94.1900	0.181	0.0000	0.0000	0
2018/11/08	IS10	15/06/2026			Interest Rate Swap	92.8100	92.8100	93.0000	93.0000	0.205	0.0000	0.0000	0
2018/11/08	IS10	21/09/2026			Interest Rate Swap	95.0100	95.0100	95.2000	95.2000	0.200	0.0000	0.0000	0
2018/11/08	IS10	21/12/2026			Interest Rate Swap	98.8000	98.8000	99.0100	99.0100	0.213	0.0000	0.0000	0
2018/11/08	IS10	15/03/2027			Interest Rate Swap	97.4200	97.4200	97.6400	97.6400	0.226	0.0000	0.0000	0
2018/11/08	IS10	21/06/2027			Interest Rate Swap	99.5200	99.5200	99.7400	99.7400	0.221	0.0000	0.0000	0
2018/11/08	IS10	20/09/2027			Interest Rate Swap	104.9700	104.9700	105.2000	105.2000	0.219	0.0000	0.0000	0
2018/11/08	IS10	20/12/2027			Interest Rate Swap	105.3600	105.3600	105.5900	105.5900	0.218	0.0000	0.0000	0
2018/11/08	IS10	22/03/2028			Interest Rate Swap	98.9800	98.9800	99.2100	99.2100	0.232	0.0000	0.0000	0
2018/11/08	IS10	20/06/2028			Interest Rate Swap	106.1300	106.1300	106.3500	106.3500	0.207	0.0000	0.0000	0
2018/11/08	IS10	19/09/2028			Interest Rate Swap	99.8000	99.8000	100.0400	100.0400	0.240	0.0000	0.0000	0
2018/11/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/08	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/11/08	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/08	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
2018/11/08	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/08	R023	07/02/2019	10.59	Call	Bond Future	6,784.9600	6.7850	6,556.1500	6.5562	(3.372)	0	0	0
2018/11/08	R023	07/02/2019			Bond Future	8.4534	101.1581	8.5226	100.9289	0.818	0.0000	0.0000	53,011
2018/11/08	R023	07/02/2019	10.57	Call	Bond Future	6,724.3000	6.7243	6,495.5300	6.4955	(3.402)	0	0	0
2018/11/08	R023	07/02/2019	10.57	Put	Bond Future	1.2400	0.0012	1.6300	0.0016	31.452	0	0	0
2018/11/08	R023	07/02/2019	10.59	Put	Bond Future	1.1300	0.0011	1.4800	0.0015	30.973	0	0	0
2018/11/08	R023	07/02/2019	10.58	Call	Bond Future	6,754.6400	6.7546	6,525.8400	6.5258	(3.387)	0	0	0
2018/11/08	R023	07/02/2019	10.58	Put	Bond Future	1.1900	0.0012	1.5500	0.0016	30.252	0	0	0
2018/11/08	R023	02/05/2019	8.45	Call	Bond Future	997.5100	0.9975	885.6700	0.8857	(11.212)	0	0	0
2018/11/08	R023	02/05/2019	8.44	Put	Bond Future	1,165.2700	1.1653	1,288.3700	1.2884	10.564	0	0	0
2018/11/08	R023	02/05/2019			Bond Future	8.4984	99.0175	8.5726	98.7837	0.873	0.0000	0.0000	0
2018/11/08	R023	02/05/2019	8.46	Call	Bond Future	1,014.4200	1.0144	901.4700	0.9015	(11.134)	0	0	0
2018/11/08	R023	02/05/2019	8.46	Put	Bond Future	1,135.7100	1.1357	1,256.5700	1.2566	10.642	0	0	0
2018/11/08	R023	02/05/2019	8.45	Put	Bond Future	1,150.4200	1.1504	1,272.3900	1.2724	10.602	0	0	0
2018/11/08	R023	02/05/2019	8.44	Call	Bond Future	980.7400	0.9807	870.0300	0.8700	(11.288)	0	0	0
2018/11/08	R023	01/08/2019	8.95	Call	Bond Future	2,093.1400	2.0931	1,937.4700	1.9375	(7.437)	0	0	0
2018/11/08	R023	01/08/2019			Bond Future	8.5193	101.0142	8.5999	100.7742	0.947	0.0000	0.0000	0
2018/11/08	R023	01/08/2019	8.93	Call	Bond Future	2,050.7000	2.0507	1,896.4800	1.8965	(7.520)	0	0	0
2018/11/08	R023	01/08/2019	8.93	Put	Bond Future	836.2800	0.8363	922.0100	0.9220	10.251	0	0	0
2018/11/08	R023	01/08/2019	8.95	Put	Bond Future	820.0600	0.8201	904.3400	0.9043	10.277	0	0	0
2018/11/08	R023	01/08/2019	8.94	Call	Bond Future	2,071.8800	2.0719	1,916.9400	1.9169	(7.478)	0	0	0
2018/11/08	R023	01/08/2019	8.94	Put	Bond Future	828.1300	0.8281	913.1400	0.9131	10.265	0	0	0
2018/11/08	R035	07/02/2019	8.98	Call	Bond Future	140.2800	0.1403	95.4200	0.0954	(31.979)	0	0	0
2018/11/08	R035	07/02/2019			Bond Future	9.8676	96.1224	9.9599	95.4340	0.935	0.0000	0.0000	71,509
2018/11/08	R035	07/02/2019	8.96	Call	Bond Future	129.8000	0.1298	87.8700	0.0879	(32.304)	0	0	0
2018/11/08	R035	07/02/2019	8.96	Put	Bond Future	7,328.5400	7.3285	7,975.0700	7.9751	8.822	0	0	0
2018/11/08	R035	07/02/2019	8.98	Put	Bond Future	7,171.5700	7.1716	7,815.1700	7.8152	8.974	0	0	0
2018/11/08	R035	07/02/2019	8.97	Call	Bond Future	134.9500	0.1349	91.5800	0.0916	(32.138)	0	0	0
2018/11/08	R035	07/02/2019	8.97	Put	Bond Future	7,249.9100	7.2499	7,895.0000	7.8950	8.898	0	0	0
2018/11/08	R035	02/05/2019	9.74	Put	Bond Future	3,731.9800	3.7320	4,127.8500	4.1279	10.608	0	0	0
2018/11/08	R035	02/05/2019			Bond Future	9.9250	93.3222	10.0201	92.6211	0.959	0.0000	0.0000	0
2018/11/08	R035	02/05/2019	9.74	Call	Bond Future	2,346.0900	2.3461	2,040.8800	2.0409	(13.009)	0	0	0
2018/11/08	R035	02/05/2019	9.75	Call	Bond Future	2,380.9500	2.3809	2,072.8600	2.0729	(12.940)	0	0	0
2018/11/08	R035	02/05/2019	9.75	Put	Bond Future	3,691.1200	3.6911	4,084.1100	4.0841	10.647	0	0	0
2018/11/08	R035	02/05/2019	9.73	Call	Bond Future	2,311.7500	2.3118	2,009.4100	2.0094	(13.078)	0	0	0
2018/11/08	R035	02/05/2019	9.73	Put	Bond Future	3,773.4500	3.7735	4,172.1900	4.1722	10.567	0	0	0
2018/11/08	R035	01/08/2019	10.23	Call	Bond Future	4,670.3800	4.6704	4,246.2400	4.2462	(9.081)	0	0	0
2018/11/08	R035	01/08/2019	10.22	Put	Bond Future	2,872.8800	2.8729	3,167.4400	3.1674	10.253	0	0	0
2018/11/08	R035	01/08/2019			Bond Future	9.9768	95.2042	10.0752	94.4877	0.987	0.0000	0.0000	0
2018/11/08	R035	01/08/2019	10.24	Call	Bond Future	4,713.0000	4.7130	4,286.7200	4.2867	(9.045)	0	0	0
2018/11/08	R035	01/08/2019	10.24	Put	Bond Future	2,816.2300	2.8162	3,106.5000	3.1065	10.307	0	0	0
2018/11/08	R035	01/08/2019	10.23	Put	Bond Future	2,844.5900	2.8446	3,137.0000	3.1370	10.280	0	0	0
2018/11/08	R035	01/08/2019	10.22	Call	Bond Future	4,627.6000	4.6276	4,205.6100	4.2056	(9.119)	0	0	0
2018/11/08	R186	07/02/2019	9.50	Call	Bond Future	2,842.3600	2.8424	2,544.4300	2.5444	(10.482)	0	0	0
2018/11/08	R186	07/02/2019	8.21	Put	Bond Future	5,611.3100	5.6113	6,004.5400	6.0045	7.008	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
2018/11/08	R186	07/02/2019	8.20	Call	Bond Future	94.1600		0.0942	68.8800	0.0689	(26.848)	0	0	0
2018/11/08	R186	07/02/2019	8.50	Call	Bond Future	284.3500		0.2843	220.9400	0.2209	(22.300)	0	0	1,000
2018/11/08	R186	07/02/2019	9.10	Put	Bond Future	1,616.2400		1.6162	1,831.9400	1.8319	13.346	0	0	1,000
2018/11/08	R186	07/02/2019	9.92	Put	Bond Future	299.8500		0.2998	356.6200	0.3566	18.933	0	0	1,170
2018/11/08	R186	07/02/2019			Bond Future	9.1313		109.0601	9.2039	108.6407	0.795	0.0000	0.0000	64,767
2018/11/08	R186	07/02/2019	9.38	Put	Bond Future	942.8300		0.9428	1,089.9800	1.0900	15.607	0	0	0
2018/11/08	R186	07/02/2019	9.38	Call	Bond Future	2,370.5800		2.3706	2,098.3700	2.0984	(11.483)	0	0	6,000
2018/11/08	R186	07/02/2019	9.50	Put	Bond Future	734.5000		0.7345	855.9300	0.8559	16.532	0	0	2,500
2018/11/08	R186	07/02/2019	8.21	Call	Bond Future	97.8500		0.0979	71.7200	0.0717	(26.704)	0	0	0
2018/11/08	R186	07/02/2019	8.20	Put	Bond Future	5,669.4500		5.6695	6,063.5300	6.0635	6.951	0	0	0
2018/11/08	R186	07/02/2019	8.30	Put	Bond Future	5,097.6000		5.0976	5,481.8000	5.4818	7.537	0	0	0
2018/11/08	R186	07/02/2019	8.50	Put	Bond Future	4,023.5000		4.0235	4,379.4500	4.3794	8.847	0	0	0
2018/11/08	R186	07/02/2019	9.10	Call	Bond Future	1,434.5800		1.4346	1,230.9200	1.2309	(14.196)	0	0	0
2018/11/08	R186	07/02/2019	9.92	Call	Bond Future	4,743.5800		4.7436	4,380.9900	4.3810	(7.644)	0	0	0
2018/11/08	R186	07/02/2019	8.77	Put	Bond Future	2,777.8800		2.7779	3,077.2200	3.0772	10.776	0	0	0
2018/11/08	R186	07/02/2019	8.77	Call	Bond Future	658.2500		0.6583	538.2300	0.5382	(18.233)	0	0	1,170
2018/11/08	R186	07/02/2019	8.22	Call	Bond Future	101.6700		0.1017	74.6600	0.0747	(26.566)	0	0	0
2018/11/08	R186	07/02/2019	8.22	Put	Bond Future	5,553.3400		5.5533	5,945.6900	5.9457	7.065	0	0	0
2018/11/08	R186	07/02/2019	8.30	Call	Bond Future	138.6900		0.1387	103.5300	0.1035	(25.352)	0	0	210
2018/11/08	R186	07/02/2019	9.90	Call	Bond Future	4,647.3000		4.6473	4,286.9600	4.2870	(7.754)	0	0	0
2018/11/08	R186	07/02/2019	9.90	Put	Bond Future	313.2500		0.3132	372.2700	0.3723	18.841	0	0	1,000
2018/11/08	R186	07/02/2019	9.27	Put	Bond Future	1,172.9500		1.1730	1,345.9000	1.3459	14.745	0	0	0
2018/11/08	R186	07/02/2019	9.27	Call	Bond Future	1,972.2000		1.9722	1,725.7900	1.7258	(12.494)	0	0	1,170
2018/11/08	R186	02/05/2019	10.07	Call	Bond Future	5,532.3700		5.5324	5,191.2100	5.1912	(6.167)	0	0	0
2018/11/08	R186	02/05/2019	9.96	Put	Bond Future	825.9300		0.8259	923.1800	0.9232	11.775	0	0	90
2018/11/08	R186	02/05/2019	9.75	Call	Bond Future	4,161.5000		4.1615	3,856.0700	3.8561	(7.339)	0	0	0
2018/11/08	R186	02/05/2019	9.25	Put	Bond Future	2,013.0500		2.0131	2,212.7700	2.2128	9.921	0	0	0
2018/11/08	R186	02/05/2019	8.65	Put	Bond Future	3,977.1700		3.9772	4,286.0100	4.2860	7.765	0	0	0
2018/11/08	R186	02/05/2019	9.02	Call	Bond Future	1,683.0700		1.6831	1,497.1100	1.4971	(11.049)	0	0	0
2018/11/08	R186	02/05/2019	9.01	Put	Bond Future	2,688.6400		2.6886	2,931.8500	2.9319	9.046	0	0	0
2018/11/08	R186	02/05/2019			Bond Future	9.1916		110.9896	9.2676	110.5623	0.826	0.0000	0.0000	0
2018/11/08	R186	02/05/2019	8.65	Call	Bond Future	862.8900		0.8629	744.4000	0.7444	(13.732)	0	0	3,250
2018/11/08	R186	02/05/2019	9.03	Call	Bond Future	1,709.2000		1.7092	1,521.4000	1.5214	(10.988)	0	0	0
2018/11/08	R186	02/05/2019	9.03	Put	Bond Future	2,626.4600		2.6265	2,865.9900	2.8660	9.120	0	0	0
2018/11/08	R186	02/05/2019	9.30	Call	Bond Future	2,501.0900		2.5011	2,264.7200	2.2647	(9.451)	0	0	200
2018/11/08	R186	02/05/2019	10.07	Put	Bond Future	721.6400		0.7216	807.8100	0.8078	11.941	0	0	200
2018/11/08	R186	02/05/2019	9.96	Call	Bond Future	5,049.8900		5.0499	4,719.8100	4.7198	(6.536)	0	0	0
2018/11/08	R186	02/05/2019	9.20	Put	Bond Future	2,141.6500		2.1416	2,350.2400	2.3502	9.740	0	0	0
2018/11/08	R186	02/05/2019	9.75	Put	Bond Future	1,070.0300		1.0700	1,191.9300	1.1919	11.392	0	0	7,000
2018/11/08	R186	02/05/2019	10.02	Put	Bond Future	767.0500		0.7670	858.1000	0.8581	11.870	0	0	3,250
2018/11/08	R186	02/05/2019	9.25	Call	Bond Future	2,341.7400		2.3417	2,114.1300	2.1141	(9.720)	0	0	3,250
2018/11/08	R186	02/05/2019	9.02	Put	Bond Future	2,657.4200		2.6574	2,898.7900	2.8988	9.083	0	0	0
2018/11/08	R186	02/05/2019	9.01	Call	Bond Future	1,657.1700		1.6572	1,473.0500	1.4731	(11.111)	0	0	0
2018/11/08	R186	02/05/2019	8.70	Put	Bond Future	3,777.9300		3.7779	4,077.9100	4.0779	7.940	0	0	0
2018/11/08	R186	02/05/2019	8.70	Call	Bond Future	956.0300		0.9560	828.6800	0.8287	(13.321)	0	0	200
2018/11/08	R186	02/05/2019	9.30	Put	Bond Future	1,891.8400		1.8918	2,082.8000	2.0828	10.094	0	0	0
2018/11/08	R186	02/05/2019	9.20	Call	Bond Future	2,188.8200		2.1888	1,970.0800	1.9701	(9.994)	0	0	90
2018/11/08	R186	02/05/2019	8.62	Put	Bond Future	4,100.0100		4.1000	4,414.0800	4.4141	7.660	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
2018/11/08	R186	02/05/2019	8.62	Call	Bond Future	809.8200	0.8098	696.5600	0.6966	(13.986)	0	0	90
2018/11/08	R186	02/05/2019	8.50	Put	Bond Future	4,616.4100	4.6164	4,950.5900	4.9506	7.239	0	0	0
2018/11/08	R186	02/05/2019	8.50	Call	Bond Future	618.9200	0.6189	525.7700	0.5258	(15.050)	0	0	7,000
2018/11/08	R186	02/05/2019	9.00	Put	Bond Future	2,720.1200	2.7201	2,965.1700	2.9652	9.009	0	0	0
2018/11/08	R186	02/05/2019	9.00	Call	Bond Future	1,631.4900	1.6315	1,449.2100	1.4492	(11.173)	0	0	7,000
2018/11/08	R186	02/05/2019	10.02	Call	Bond Future	5,311.6100	5.3116	4,975.3300	4.9753	(6.331)	0	0	0
2018/11/08	R186	01/08/2019	9.54	Call	Bond Future	3,602.1100	3.6021	3,337.0500	3.3370	(7.358)	0	0	0
2018/11/08	R186	01/08/2019	10.08	Put	Bond Future	1,227.7000	1.2277	1,341.0200	1.3410	9.230	0	0	6,000
2018/11/08	R186	01/08/2019			Bond Future	9.2407	107.9248	9.3207	107.4873	0.865	0.0000	0.0000	0
2018/11/08	R186	01/08/2019	9.05	Put	Bond Future	3,134.6900	3.1347	3,377.8900	3.3779	7.758	0	0	0
2018/11/08	R186	01/08/2019	9.05	Call	Bond Future	2,081.0700	2.0811	1,886.7600	1.8868	(9.337)	0	0	6,000
2018/11/08	R186	01/08/2019	9.52	Call	Bond Future	3,530.8500	3.5308	3,268.4000	3.2684	(7.433)	0	0	0
2018/11/08	R186	01/08/2019	9.52	Put	Bond Future	2,012.1500	2.0122	2,187.2100	2.1872	8.700	0	0	0
2018/11/08	R186	01/08/2019	8.30	Put	Bond Future	5,888.9500	5.8889	6,247.1300	6.2471	6.082	0	0	0
2018/11/08	R186	01/08/2019	8.30	Call	Bond Future	559.1200	0.5591	479.7900	0.4798	(14.188)	0	0	6,000
2018/11/08	R186	01/08/2019	9.54	Put	Bond Future	1,975.7300	1.9757	2,148.1800	2.1482	8.728	0	0	0
2018/11/08	R186	01/08/2019	10.08	Call	Bond Future	5,707.9500	5.7079	5,383.7600	5.3838	(5.680)	0	0	0
2018/11/08	R186	01/08/2019	9.53	Call	Bond Future	3,566.6000	3.5666	3,302.8400	3.3028	(7.395)	0	0	0
2018/11/08	R186	01/08/2019	9.53	Put	Bond Future	1,994.0400	1.9940	2,167.7900	2.1678	8.713	0	0	0
2018/11/08	R197	07/02/2019			Bond Future	299.4144	299.4144	299.3658	299.3658	(0.016)	0.0000	0.0000	2,355
2018/11/08	R197	02/05/2019			Bond Future	304.7776	304.7776	304.7264	304.7264	(0.017)	0.0000	0.0000	0
2018/11/08	R197	01/08/2019			Bond Future	303.4305	303.4305	303.3740	303.3740	(0.019)	0.0000	0.0000	0
2018/11/08	R202	07/02/2019			Bond Future	235.0661	235.0661	235.0292	235.0292	(0.016)	0.0000	0.0000	8,990
2018/11/08	R202	02/05/2019			Bond Future	239.2765	239.2765	239.2379	239.2379	(0.016)	0.0000	0.0000	0
2018/11/08	R202	01/08/2019			Bond Future	240.1387	240.1387	240.0958	240.0958	(0.018)	0.0000	0.0000	0
2018/11/08	R207	07/02/2019	6.52	Call	Bond Future	418.9900	0.4190	373.7700	0.3738	(10.793)	0	0	0
2018/11/08	R207	07/02/2019	6.51	Put	Bond Future	9.9700	0.0100	14.2200	0.0142	42.628	0	0	0
2018/11/08	R207	07/02/2019			Bond Future	6.0600	101.6061	6.1153	101.5568	0.912	0.0000	0.0000	17,895
2018/11/08	R207	07/02/2019	6.53	Call	Bond Future	427.6200	0.4276	382.2800	0.3823	(10.603)	0	0	0
2018/11/08	R207	07/02/2019	6.53	Put	Bond Future	9.4200	0.0094	13.3900	0.0134	42.144	0	0	0
2018/11/08	R207	07/02/2019	6.52	Put	Bond Future	9.6600	0.0097	13.7500	0.0138	42.340	0	0	0
2018/11/08	R207	07/02/2019	6.51	Call	Bond Future	410.4300	0.4104	365.3700	0.3654	(10.979)	0	0	0
2018/11/08	R207	02/05/2019	7.63	Call	Bond Future	1,427.7900	1.4278	1,377.0600	1.3771	(3.553)	0	0	0
2018/11/08	R207	02/05/2019			Bond Future	5.4968	103.4038	5.5718	103.3531	1.363	0.0000	0.0000	0
2018/11/08	R207	02/05/2019	7.61	Call	Bond Future	1,414.5600	1.4146	1,363.8400	1.3638	(3.586)	0	0	0
2018/11/08	R207	02/05/2019	7.61	Put	Bond Future	0.0500	0.0001	0.0800	0.0001	60.000	0	0	0
2018/11/08	R207	02/05/2019	7.63	Put	Bond Future	0.0500	0.0001	0.0700	0.0001	40.000	0	0	0
2018/11/08	R207	02/05/2019	7.62	Call	Bond Future	1,421.1800	1.4212	1,370.4600	1.3705	(3.569)	0	0	0
2018/11/08	R207	02/05/2019	7.62	Put	Bond Future	0.0500	0.0001	0.0800	0.0001	60.000	0	0	0
2018/11/08	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/08	R207	01/08/2019	7.33	Call	Bond Future	1,486.1700	1.4862	1,432.9000	1.4329	(3.584)	0	0	0
2018/11/08	R207	01/08/2019			Bond Future	3.9352	101.8461	4.0552	101.7929	3.049	0.0000	0.0000	0
2018/11/08	R207	01/08/2019	7.34	Call	Bond Future	1,490.4900	1.4905	1,437.2200	1.4372	(3.574)	0	0	0
2018/11/08	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/08	R207	01/08/2019	7.35	Call	Bond Future	1,494.8000	1.4948	1,441.5300	1.4415	(3.564)	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
2018/11/08	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/08	R208	07/02/2019	7.07	Call	Bond Future	55.9200	0.0559	43.9900	0.0440	(21.334)	0	0	0
2018/11/08	R208	07/02/2019	7.08	Put	Bond Future	898.1600	0.8982	972.5300	0.9725	8.280	0	0	0
2018/11/08	R208	07/02/2019	7.06	Put	Bond Future	933.0400	0.9330	1,008.1600	1.0082	8.051	0	0	0
2018/11/08	R208	07/02/2019			Bond Future	7.5158	101.0102	7.5611	100.9235	0.602	0.0000	0.0000	25,618
2018/11/08	R208	07/02/2019	7.07	Put	Bond Future	915.5000	0.9155	990.2600	0.9903	8.166	0	0	0
2018/11/08	R208	07/02/2019	7.08	Call	Bond Future	57.9600	0.0580	45.6400	0.0456	(21.256)	0	0	0
2018/11/08	R208	07/02/2019	7.06	Call	Bond Future	54.0700	0.0541	42.5000	0.0425	(21.398)	0	0	0
2018/11/08	R208	02/05/2019	8.03	Put	Bond Future	208.9100	0.2089	230.5600	0.2306	10.363	0	0	0
2018/11/08	R208	02/05/2019	8.02	Call	Bond Future	1,132.4200	1.1324	1,065.5900	1.0656	(5.902)	0	0	0
2018/11/08	R208	02/05/2019			Bond Future	7.4836	99.3960	7.5350	99.3072	0.687	0.0000	0.0000	0
2018/11/08	R208	02/05/2019	8.03	Call	Bond Future	1,146.6700	1.1467	1,079.5500	1.0795	(5.853)	0	0	0
2018/11/08	R208	02/05/2019	8.02	Put	Bond Future	211.7200	0.2117	233.6600	0.2337	10.363	0	0	0
2018/11/08	R208	02/05/2019	8.04	Call	Bond Future	1,161.1800	1.1612	1,093.7800	1.0938	(5.804)	0	0	0
2018/11/08	R208	02/05/2019	8.04	Put	Bond Future	206.3700	0.2064	227.7400	0.2277	10.355	0	0	0
2018/11/08	R208	01/08/2019	8.16	Call	Bond Future	1,400.2800	1.4003	1,328.8500	1.3288	(5.101)	0	0	0
2018/11/08	R208	01/08/2019	8.17	Put	Bond Future	207.5900	0.2076	227.9500	0.2280	9.808	0	0	0
2018/11/08	R208	01/08/2019			Bond Future	7.3702	101.4004	7.4308	101.3084	0.822	0.0000	0.0000	0
2018/11/08	R208	01/08/2019	8.16	Put	Bond Future	209.7100	0.2097	230.2800	0.2303	9.809	0	0	0
2018/11/08	R208	01/08/2019	8.17	Call	Bond Future	1,413.1100	1.4131	1,341.4700	1.3415	(5.070)	0	0	0
2018/11/08	R208	01/08/2019	8.15	Call	Bond Future	1,387.4800	1.3875	1,316.2500	1.3163	(5.134)	0	0	0
2018/11/08	R208	01/08/2019	8.15	Put	Bond Future	211.8600	0.2119	232.6300	0.2326	9.804	0	0	0
2018/11/08	R209	07/02/2019	10.20	Put	Bond Future	840.9400	0.8409	1,009.0900	1.0091	19.995	0	0	4,000
2018/11/08	R209	07/02/2019	8.97	Put	Bond Future	5,759.8400	5.7598	6,294.7700	6.2948	9.287	0	0	0
2018/11/08	R209	07/02/2019			Bond Future	9.7966	73.1360	9.8887	72.5506	0.940	0.0000	0.0000	123,571
2018/11/08	R209	07/02/2019	8.96	Call	Bond Future	162.8300	0.1628	113.8400	0.1138	(30.087)	0	0	0
2018/11/08	R209	07/02/2019	8.96	Put	Bond Future	5,825.4400	5.8254	6,361.8900	6.3619	9.209	0	0	0
2018/11/08	R209	07/02/2019	10.20	Call	Bond Future	3,353.7000	3.3537	2,936.4100	2.9364	(12.443)	0	0	0
2018/11/08	R209	07/02/2019	8.97	Call	Bond Future	168.7500	0.1688	118.2400	0.1182	(29.932)	0	0	0
2018/11/08	R209	07/02/2019	9.04	Put	Bond Future	5,311.5100	5.3115	5,834.2400	5.8342	9.841	0	0	0
2018/11/08	R209	07/02/2019	9.04	Call	Bond Future	218.3500	0.2184	155.6400	0.1556	(28.720)	0	0	4,000
2018/11/08	R209	07/02/2019	9.54	Put	Bond Future	2,697.4900	2.6975	3,077.7000	3.0777	14.095	0	0	0
2018/11/08	R209	07/02/2019	9.54	Call	Bond Future	1,027.7100	1.0277	822.4800	0.8225	(19.970)	0	0	4,000
2018/11/08	R209	07/02/2019	8.95	Call	Bond Future	157.0800	0.1571	109.5800	0.1096	(30.239)	0	0	0
2018/11/08	R209	07/02/2019	8.95	Put	Bond Future	5,891.3100	5.8913	6,429.2500	6.4292	9.131	0	0	0
2018/11/08	R209	02/05/2019	9.70	Put	Bond Future	3,054.3600	3.0544	3,381.0900	3.3811	10.697	0	0	0
2018/11/08	R209	02/05/2019			Bond Future	9.8482	71.2806	9.9429	70.6845	0.961	0.0000	0.0000	0
2018/11/08	R209	02/05/2019	9.69	Call	Bond Future	2,075.8800	2.0759	1,808.9100	1.8089	(12.861)	0	0	0
2018/11/08	R209	02/05/2019	9.69	Put	Bond Future	3,088.8100	3.0888	3,417.9800	3.4180	10.657	0	0	0
2018/11/08	R209	02/05/2019	9.70	Call	Bond Future	2,106.0700	2.1061	1,836.6600	1.8367	(12.792)	0	0	0
2018/11/08	R209	02/05/2019	10.71	Call	Bond Future	6,066.2300	6.0662	5,597.6100	5.5976	(7.725)	0	0	0
2018/11/08	R209	02/05/2019	9.68	Call	Bond Future	2,045.9000	2.0459	1,781.3900	1.7814	(12.929)	0	0	0
2018/11/08	R209	02/05/2019	9.68	Put	Bond Future	3,123.5600	3.1236	3,455.1900	3.4552	10.617	0	0	0
2018/11/08	R209	02/05/2019	9.35	Put	Bond Future	4,443.7900	4.4438	4,856.7500	4.8568	9.293	0	0	0
2018/11/08	R209	02/05/2019	9.35	Call	Bond Future	1,181.2600	1.1813	998.0800	0.9981	(15.507)	0	0	760
2018/11/08	R209	02/05/2019	10.71	Put	Bond Future	903.5600	0.9036	1,031.0800	1.0311	14.113	0	0	760

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2018/11/08	R209	02/05/2019	9.95	Put	Bond Future	2,280.0200	2.2800	2,547.3800	2.5474	11.726	0	0	0
2018/11/08	R209	02/05/2019	9.95	Call	Bond Future	2,920.4400	2.9204	2,591.6600	2.5917	(11.258)	0	0	760
2018/11/08	R209	01/08/2019	10.17	Call	Bond Future	4,096.6000	4.0966	3,730.3600	3.7304	(8.940)	0	0	0
2018/11/08	R209	01/08/2019	10.15	Put	Bond Future	2,440.6100	2.4406	2,687.2000	2.6872	10.104	0	0	0
2018/11/08	R209	01/08/2019			Bond Future	9.8937	72.7183	9.9914	72.1091	0.987	0.0000	0.0000	0
2018/11/08	R209	01/08/2019	10.17	Put	Bond Future	2,393.0100	2.3930	2,636.0000	2.6360	10.154	0	0	0
2018/11/08	R209	01/08/2019	10.15	Call	Bond Future	4,022.9100	4.0229	3,660.2700	3.6603	(9.014)	0	0	0
2018/11/08	R209	01/08/2019	10.16	Put	Bond Future	2,416.7100	2.4167	2,661.5000	2.6615	10.129	0	0	0
2018/11/08	R209	01/08/2019	10.16	Call	Bond Future	4,059.6900	4.0597	3,695.2500	3.6952	(8.977)	0	0	0
2018/11/08	R210	07/02/2019			Bond Future	189.3068	189.3068	189.2773	189.2773	(0.016)	0.0000	0.0000	2,708
2018/11/08	R210	02/05/2019			Bond Future	190.1418	190.1418	190.1106	190.1106	(0.016)	0.0000	0.0000	0
2018/11/08	R210	01/08/2019			Bond Future	194.0186	194.0186	193.9841	193.9841	(0.018)	0.0000	0.0000	0
2018/11/08	R212	07/02/2019			Bond Future	156.0782	156.0782	156.0528	156.0528	(0.016)	0.0000	0.0000	4,976
2018/11/08	R212	02/05/2019			Bond Future	158.8740	158.8740	158.8473	158.8473	(0.017)	0.0000	0.0000	0
2018/11/08	R212	01/08/2019			Bond Future	162.0419	162.0419	162.0124	162.0124	(0.018)	0.0000	0.0000	0
2018/11/08	R213	07/02/2019	8.68	Call	Bond Future	91.6700	0.0917	67.5300	0.0675	(26.334)	0	0	0
2018/11/08	R213	07/02/2019			Bond Future	9.6719	84.4150	9.7436	83.9788	0.742	0.0000	0.0000	32,324
2018/11/08	R213	07/02/2019	8.68	Put	Bond Future	6,462.0700	6.4621	6,874.1000	6.8741	6.376	0	0	0
2018/11/08	R213	07/02/2019	8.69	Call	Bond Future	95.2400	0.0952	70.2900	0.0703	(26.197)	0	0	0
2018/11/08	R213	07/02/2019	8.70	Put	Bond Future	6,334.3600	6.3344	6,744.7400	6.7447	6.479	0	0	0
2018/11/08	R213	07/02/2019	8.69	Put	Bond Future	6,398.1200	6.3981	6,809.3400	6.8093	6.427	0	0	0
2018/11/08	R213	07/02/2019	8.70	Call	Bond Future	98.9300	0.0989	73.1400	0.0731	(26.069)	0	0	0
2018/11/08	R213	02/05/2019	9.49	Call	Bond Future	1,756.5500	1.7566	1,570.1100	1.5701	(10.614)	0	0	0
2018/11/08	R213	02/05/2019	9.48	Put	Bond Future	3,242.7900	3.2428	3,502.5100	3.5025	8.009	0	0	0
2018/11/08	R213	02/05/2019			Bond Future	9.7283	82.3585	9.8024	81.9142	0.762	0.0000	0.0000	0
2018/11/08	R213	02/05/2019	9.50	Call	Bond Future	1,783.4600	1.7835	1,595.1900	1.5952	(10.556)	0	0	0
2018/11/08	R213	02/05/2019	9.50	Put	Bond Future	3,173.3000	3.1733	3,429.3500	3.4294	8.069	0	0	0
2018/11/08	R213	02/05/2019	9.49	Put	Bond Future	3,208.0100	3.2080	3,465.8900	3.4659	8.039	0	0	0
2018/11/08	R213	02/05/2019	9.48	Call	Bond Future	1,729.6400	1.7296	1,545.0400	1.5450	(10.673)	0	0	0
2018/11/08	R213	01/08/2019	9.99	Put	Bond Future	2,450.4000	2.4504	2,639.6200	2.6396	7.722	0	0	0
2018/11/08	R213	01/08/2019	9.98	Call	Bond Future	3,659.5700	3.6596	3,395.7100	3.3957	(7.210)	0	0	0
2018/11/08	R213	01/08/2019			Bond Future	9.7781	84.0193	9.8550	83.5649	0.786	0.0000	0.0000	0
2018/11/08	R213	01/08/2019	9.99	Call	Bond Future	3,694.6600	3.6947	3,429.4400	3.4294	(7.178)	0	0	0
2018/11/08	R213	01/08/2019	9.98	Put	Bond Future	2,473.4600	2.4735	2,664.0400	2.6640	7.705	0	0	0
2018/11/08	R213	01/08/2019	10.00	Call	Bond Future	3,729.8900	3.7299	3,463.3100	3.4633	(7.147)	0	0	0
2018/11/08	R213	01/08/2019	10.00	Put	Bond Future	2,427.5400	2.4275	2,615.4000	2.6154	7.739	0	0	0
2018/11/08	R214	07/02/2019	9.05	Put	Bond Future	6,615.2300	6.6152	7,181.9300	7.1819	8.567	0	0	0
2018/11/08	R214	07/02/2019			Bond Future	9.9593	72.2985	10.0513	71.6915	0.924	0.0000	0.0000	29,770
2018/11/08	R214	07/02/2019	9.04	Call	Bond Future	124.0500	0.1240	85.2200	0.0852	(31.302)	0	0	0
2018/11/08	R214	07/02/2019	9.04	Put	Bond Future	6,686.3700	6.6864	7,254.5200	7.2545	8.497	0	0	0
2018/11/08	R214	07/02/2019	9.05	Call	Bond Future	129.5100	0.1295	89.2300	0.0892	(31.102)	0	0	0
2018/11/08	R214	07/02/2019	9.03	Call	Bond Future	118.7800	0.1188	81.3600	0.0814	(31.504)	0	0	0
2018/11/08	R214	07/02/2019	9.03	Put	Bond Future	6,757.8200	6.7578	7,327.3800	7.3274	8.428	0	0	0
2018/11/08	R214	02/05/2019	9.87	Call	Bond Future	2,298.8600	2.2989	2,014.8100	2.0148	(12.356)	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
2018/11/08	R214	02/05/2019	9.85	Call	Bond Future	2,236.8200	2.2368	1,957.6700	1.9577	(12.480)	0	0	0
2018/11/08	R214	02/05/2019			Bond Future	10.0100	70.2812	10.1046	69.6631	0.945	0.0000	0.0000	0
2018/11/08	R214	02/05/2019	9.85	Put	Bond Future	3,303.3300	3.3033	3,642.3100	3.6423	10.262	0	0	0
2018/11/08	R214	02/05/2019	9.87	Put	Bond Future	3,230.6400	3.2306	3,564.7200	3.5647	10.341	0	0	0
2018/11/08	R214	02/05/2019	9.86	Call	Bond Future	2,267.7300	2.2677	1,986.1300	1.9861	(12.418)	0	0	0
2018/11/08	R214	02/05/2019	9.86	Put	Bond Future	3,266.8200	3.2668	3,603.3500	3.6033	10.301	0	0	0
2018/11/08	R214	01/08/2019	10.34	Put	Bond Future	2,474.5800	2.4746	2,724.4000	2.7244	10.095	0	0	0
2018/11/08	R214	01/08/2019			Bond Future	10.0559	71.6985	10.1534	71.0670	0.969	0.0000	0.0000	0
2018/11/08	R214	01/08/2019	10.33	Call	Bond Future	4,252.2200	4.2522	3,872.3500	3.8724	(8.933)	0	0	0
2018/11/08	R214	01/08/2019	10.33	Put	Bond Future	2,499.3800	2.4994	2,751.0500	2.7511	10.069	0	0	0
2018/11/08	R214	01/08/2019	10.34	Call	Bond Future	4,290.0200	4.2900	3,908.3000	3.9083	(8.898)	0	0	0
2018/11/08	R214	01/08/2019	10.32	Call	Bond Future	4,214.3200	4.2143	3,836.3000	3.8363	(8.970)	0	0	0
2018/11/08	R214	01/08/2019	10.32	Put	Bond Future	2,524.1700	2.5242	2,777.6900	2.7777	10.044	0	0	0
2018/11/08	R248	07/02/2019	9.06	Put	Bond Future	8,486.7000	8.4867	9,176.1700	9.1762	8.124	0	0	0
2018/11/08	R248	07/02/2019			Bond Future	9.9696	92.4716	10.0566	91.7390	0.873	0.0000	0.0000	110,910
2018/11/08	R248	07/02/2019	9.06	Call	Bond Future	138.5900	0.1386	95.4900	0.0955	(31.099)	0	0	0
2018/11/08	R248	07/02/2019	9.05	Put	Bond Future	8,579.6700	8.5797	9,270.8300	9.2708	8.056	0	0	0
2018/11/08	R248	07/02/2019	9.07	Call	Bond Future	145.0900	0.1451	100.2700	0.1003	(30.891)	0	0	0
2018/11/08	R248	07/02/2019	9.07	Put	Bond Future	8,394.0800	8.3941	9,081.8300	9.0818	8.193	0	0	0
2018/11/08	R248	07/02/2019	9.05	Call	Bond Future	132.2700	0.1323	90.8600	0.0909	(31.307)	0	0	0
2018/11/08	R248	02/05/2019	9.90	Put	Bond Future	3,951.4200	3.9514	4,349.3500	4.3494	10.071	0	0	0
2018/11/08	R248	02/05/2019			Bond Future	10.0206	89.6702	10.1100	88.9242	0.892	0.0000	0.0000	0
2018/11/08	R248	02/05/2019	9.90	Call	Bond Future	2,927.9500	2.9280	2,579.9300	2.5799	(11.886)	0	0	0
2018/11/08	R248	02/05/2019	9.91	Call	Bond Future	2,968.2500	2.9682	2,617.2100	2.6172	(11.826)	0	0	0
2018/11/08	R248	02/05/2019	9.89	Put	Bond Future	3,997.2200	3.9972	4,398.1800	4.3982	10.031	0	0	0
2018/11/08	R248	02/05/2019	9.91	Put	Bond Future	3,906.0400	3.9060	4,300.9500	4.3010	10.110	0	0	0
2018/11/08	R248	02/05/2019	9.89	Call	Bond Future	2,887.9200	2.8879	2,542.9300	2.5429	(11.946)	0	0	0
2018/11/08	R248	01/08/2019	10.35	Call	Bond Future	5,369.1300	5.3691	4,906.9700	4.9070	(8.608)	0	0	0
2018/11/08	R248	01/08/2019	10.34	Put	Bond Future	3,095.7600	3.0958	3,398.1600	3.3982	9.768	0	0	0
2018/11/08	R248	01/08/2019			Bond Future	10.0667	91.4786	10.1590	90.7164	0.916	0.0000	0.0000	0
2018/11/08	R248	01/08/2019	10.36	Call	Bond Future	5,417.4900	5.4175	4,953.0800	4.9531	(8.572)	0	0	0
2018/11/08	R248	01/08/2019	10.36	Put	Bond Future	3,033.3800	3.0334	3,331.2600	3.3313	9.820	0	0	0
2018/11/08	R248	01/08/2019	10.35	Put	Bond Future	3,064.4300	3.0644	3,364.5600	3.3646	9.794	0	0	0
2018/11/08	R248	01/08/2019	10.34	Call	Bond Future	5,320.9300	5.3209	4,861.0400	4.8610	(8.643)	0	0	0
Total													960543