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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/10/2018 TO 08/10/2018

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	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
2018/10/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	2025	01/11/2018			Bond Future	132.3250	132.3250	132.4607	132.4607	0.103	0.0000	0.0000	365
2018/10/08	2025	07/02/2019			Bond Future	133.4861	133.4861	133.6252	133.6252	0.104	0.0000	0.0000	0
2018/10/08	2025	02/05/2019			Bond Future	135.7251	135.7251	135.8644	135.8644	0.103	0.0000	0.0000	0
2018/10/08	2029	01/11/2018			Bond Future	100.7359	100.7359	100.7511	100.7511	0.015	0.0000	0.0000	2,938
2018/10/08	2029	07/02/2019			Bond Future	102.6967	102.6967	102.7127	102.7127	0.016	0.0000	0.0000	0
2018/10/08	2029	02/05/2019			Bond Future	103.3467	103.3467	103.3614	103.3614	0.014	0.0000	0.0000	0
2018/10/08	2030	01/11/2018	8.60	Call	Bond Future	0.6500	0.0007	0.1800	0.0002	(72.308)	0	0	0
2018/10/08	2030	01/11/2018	8.58	Put	Bond Future	7,131.2000	7.1312	7,408.6000	7.4086	3.890	0	0	0
2018/10/08	2030	01/11/2018	9.60	Put	Bond Future	1,187.1700	1.1872	1,295.8400	1.2958	9.154	0	0	0
2018/10/08	2030	01/11/2018			Bond Future	9.6645	90.8497	9.7091	90.5719	0.462	0.0000	0.0000	55,144
2018/10/08	2030	01/11/2018	8.60	Put	Bond Future	6,992.9800	6.9930	7,270.2900	7.2703	3.966	0	0	0
2018/10/08	2030	01/11/2018	8.58	Call	Bond Future	0.5200	0.0005	0.1400	0.0001	(73.077)	0	0	0
2018/10/08	2030	01/11/2018	8.90	Put	Bond Future	4,960.9800	4.9610	5,231.9000	5.2319	5.461	0	0	0
2018/10/08	2030	01/11/2018	8.90	Call	Bond Future	12.1000	0.0121	5.2400	0.0052	(56.694)	0	0	0
2018/10/08	2030	01/11/2018	8.59	Put	Bond Future	7,062.0500	7.0621	7,339.4100	7.3394	3.927	0	0	0
2018/10/08	2030	01/11/2018	9.60	Call	Bond Future	783.6300	0.7836	614.5200	0.6145	(21.580)	0	0	0
2018/10/08	2030	01/11/2018	8.59	Call	Bond Future	0.5800	0.0006	0.1600	0.0002	(72.414)	0	0	0
2018/10/08	2030	07/02/2019	8.62	Call	Bond Future	143.3500	0.1434	117.6500	0.1177	(17.928)	0	0	0
2018/10/08	2030	07/02/2019	10.20	Put	Bond Future	0.0000	0.0000	1,244.0300	1.2440	100.000	0	0	4,000
2018/10/08	2030	07/02/2019			Bond Future	9.7568	88.5874	9.8034	88.3036	0.477	0.0000	0.0000	167
2018/10/08	2030	07/02/2019	9.68	Put	Bond Future	0.0000	0.0000	2,510.8900	2.5109	100.000	0	0	0
2018/10/08	2030	07/02/2019	9.68	Call	Bond Future	0.0000	0.0000	1,755.8600	1.7559	100.000	0	0	4,000
2018/10/08	2030	07/02/2019	9.18	Put	Bond Future	0.0000	0.0000	4,561.0800	4.5611	100.000	0	0	0
2018/10/08	2030	07/02/2019	9.18	Call	Bond Future	0.0000	0.0000	655.6400	0.6556	100.000	0	0	4,000
2018/10/08	2030	07/02/2019	8.62	Put	Bond Future	7,473.9700	7.4740	7,732.0300	7.7320	3.453	0	0	0
2018/10/08	2030	07/02/2019	8.63	Call	Bond Future	148.4400	0.1484	122.0100	0.1220	(17.805)	0	0	0
2018/10/08	2030	07/02/2019	8.90	Call	Bond Future	356.3400	0.3563	304.4200	0.3044	(14.570)	0	0	1,920
2018/10/08	2030	07/02/2019	10.20	Call	Bond Future	0.0000	0.0000	3,612.9000	3.6129	100.000	0	0	0
2018/10/08	2030	07/02/2019	8.63	Put	Bond Future	7,411.1000	7.4111	7,668.4300	7.6684	3.472	0	0	0
2018/10/08	2030	07/02/2019	8.64	Call	Bond Future	153.6700	0.1537	126.5000	0.1265	(17.681)	0	0	0
2018/10/08	2030	07/02/2019	8.64	Put	Bond Future	7,348.4200	7.3484	7,605.0100	7.6050	3.492	0	0	0
2018/10/08	2030	07/02/2019	9.60	Put	Bond Future	2,647.3200	2.6473	2,784.2400	2.7842	5.172	0	0	0
2018/10/08	2030	07/02/2019	9.60	Call	Bond Future	1,681.8500	1.6819	1,535.0100	1.5350	(8.731)	0	0	1,920
2018/10/08	2030	07/02/2019	8.90	Put	Bond Future	5,807.9900	5.8080	6,039.8300	6.0398	3.992	0	0	0
2018/10/08	2030	07/02/2019	9.40	Put	Bond Future	3,394.8700	3.3949	3,560.1700	3.5602	4.869	0	0	0
2018/10/08	2030	07/02/2019	9.40	Call	Bond Future	1,177.5900	1.1776	1,059.1300	1.0591	(10.060)	0	0	0
2018/10/08	2030	07/02/2019	8.70	Put	Bond Future	6,976.8200	6.9768	7,228.6900	7.2287	3.610	0	0	0
2018/10/08	2030	07/02/2019	8.70	Call	Bond Future	188.1300	0.1881	156.2400	0.1562	(16.951)	0	0	0
2018/10/08	2030	02/05/2019	9.41	Call	Bond Future	1,629.5100	1.6295	1,508.2700	1.5083	(7.440)	0	0	0
2018/10/08	2030	02/05/2019			Bond Future	9.8413	90.0585	9.8896	89.7695	0.491	0.0000	0.0000	0

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2018/10/08	2030	02/05/2019	9.39	Call	Bond Future	1,582.2000	1.5822	1,463.1600	1.4632	(7.524)	0	0	0
2018/10/08	2030	02/05/2019	9.39	Put	Bond Future	4,347.1200	4.3471	4,517.1200	4.5171	3.911	0	0	0
2018/10/08	2030	02/05/2019	9.41	Put	Bond Future	4,269.4600	4.2695	4,437.2600	4.4373	3.930	0	0	0
2018/10/08	2030	02/05/2019	9.40	Call	Bond Future	1,605.7500	1.6057	1,485.6100	1.4856	(7.482)	0	0	0
2018/10/08	2030	02/05/2019	9.40	Put	Bond Future	4,308.1600	4.3082	4,477.0600	4.4771	3.920	0	0	0
2018/10/08	2032	01/11/2018	8.77	Put	Bond Future	7,816.5900	7.8166	8,114.8900	8.1149	3.816	0	0	0
2018/10/08	2032	01/11/2018			Bond Future	9.8651	88.9564	9.9097	88.6577	0.452	0.0000	0.0000	42,728
2018/10/08	2032	01/11/2018	8.76	Call	Bond Future	0.5000	0.0005	0.1300	0.0001	(74.000)	0	0	0
2018/10/08	2032	01/11/2018	8.76	Put	Bond Future	7,892.3100	7.8923	8,190.6400	8.1906	3.780	0	0	0
2018/10/08	2032	01/11/2018	8.77	Call	Bond Future	0.5500	0.0006	0.1500	0.0002	(72.727)	0	0	0
2018/10/08	2032	01/11/2018	8.75	Call	Bond Future	0.4500	0.0005	0.1200	0.0001	(73.333)	0	0	0
2018/10/08	2032	01/11/2018	8.75	Put	Bond Future	7,968.1100	7.9681	8,266.4800	8.2665	3.745	0	0	0
2018/10/08	2032	07/02/2019	8.81	Call	Bond Future	143.0100	0.1430	116.9800	0.1170	(18.202)	0	0	0
2018/10/08	2032	07/02/2019	8.80	Put	Bond Future	8,280.8600	8.2809	8,560.6800	8.5607	3.379	0	0	0
2018/10/08	2032	07/02/2019			Bond Future	9.9595	90.6672	10.0059	90.3621	0.465	0.0000	0.0000	456
2018/10/08	2032	07/02/2019	8.82	Call	Bond Future	148.4700	0.1485	121.6500	0.1216	(18.064)	0	0	0
2018/10/08	2032	07/02/2019	8.82	Put	Bond Future	8,142.3800	8.1424	8,420.6300	8.4206	3.417	0	0	0
2018/10/08	2032	07/02/2019	8.81	Put	Bond Future	8,211.5000	8.2115	8,490.5400	8.4905	3.398	0	0	0
2018/10/08	2032	07/02/2019	8.80	Call	Bond Future	137.7100	0.1377	112.4600	0.1125	(18.336)	0	0	0
2018/10/08	2032	02/05/2019	9.62	Put	Bond Future	4,648.5200	4.6485	4,825.5900	4.8256	3.809	0	0	0
2018/10/08	2032	02/05/2019	9.61	Call	Bond Future	1,824.6000	1.8246	1,692.0800	1.6921	(7.263)	0	0	0
2018/10/08	2032	02/05/2019			Bond Future	10.0416	88.0178	10.0896	87.7071	0.478	0.0000	0.0000	0
2018/10/08	2032	02/05/2019	9.62	Call	Bond Future	1,850.6800	1.8507	1,716.9900	1.7170	(7.224)	0	0	0
2018/10/08	2032	02/05/2019	9.61	Put	Bond Future	4,690.3300	4.6903	4,868.5700	4.8686	3.800	0	0	0
2018/10/08	2032	02/05/2019	9.63	Call	Bond Future	1,876.9700	1.8770	1,742.1200	1.7421	(7.184)	0	0	0
2018/10/08	2032	02/05/2019	9.63	Put	Bond Future	4,607.0000	4.6070	4,782.9100	4.7829	3.818	0	0	0
2018/10/08	2033	01/11/2018			Bond Future	102.7467	102.7467	103.0155	103.0155	0.262	0.0000	0.0000	6,373
2018/10/08	2033	07/02/2019			Bond Future	104.7466	104.7466	105.0212	105.0212	0.262	0.0000	0.0000	0
2018/10/08	2033	02/05/2019			Bond Future	105.3590	105.3590	105.6364	105.6364	0.263	0.0000	0.0000	0
2018/10/08	2037	01/11/2018	9.03	Call	Bond Future	1.1000	0.0011	0.3900	0.0004	(64.545)	0	0	0
2018/10/08	2037	01/11/2018			Bond Future	10.0736	89.2193	10.1030	89.0009	0.292	0.0000	0.0000	52,307
2018/10/08	2037	01/11/2018	9.01	Call	Bond Future	0.9000	0.0009	0.3100	0.0003	(65.556)	0	0	0
2018/10/08	2037	01/11/2018	9.01	Put	Bond Future	8,496.4300	8.4964	8,714.2300	8.7142	2.563	0	0	0
2018/10/08	2037	01/11/2018	9.03	Put	Bond Future	8,325.4300	8.3254	8,543.1100	8.5431	2.615	0	0	0
2018/10/08	2037	01/11/2018	9.02	Call	Bond Future	0.9900	0.0010	0.3500	0.0004	(64.646)	0	0	0
2018/10/08	2037	01/11/2018	9.02	Put	Bond Future	8,410.8600	8.4109	8,628.6100	8.6286	2.589	0	0	0
2018/10/08	2037	07/02/2019	9.06	Put	Bond Future	8,866.2200	8.8662	9,063.9700	9.0640	2.230	0	0	0
2018/10/08	2037	07/02/2019	9.05	Call	Bond Future	181.6200	0.1816	156.8800	0.1569	(13.622)	0	0	0
2018/10/08	2037	07/02/2019			Bond Future	10.1621	86.6751	10.1927	86.4519	0.301	0.0000	0.0000	1,188
2018/10/08	2037	07/02/2019	9.06	Call	Bond Future	188.3800	0.1884	162.9300	0.1629	(13.510)	0	0	0
2018/10/08	2037	07/02/2019	9.05	Put	Bond Future	8,944.1700	8.9442	9,142.6300	9.1426	2.219	0	0	0
2018/10/08	2037	07/02/2019	9.07	Call	Bond Future	195.4100	0.1954	169.2200	0.1692	(13.403)	0	0	0
2018/10/08	2037	07/02/2019	9.07	Put	Bond Future	8,788.6600	8.7887	8,985.6700	8.9857	2.242	0	0	0
2018/10/08	2037	02/05/2019	9.81	Put	Bond Future	5,332.1600	5.3322	5,452.0200	5.4520	2.248	0	0	0
2018/10/08	2037	02/05/2019			Bond Future	10.2417	88.1144	10.2733	87.8869	0.309	0.0000	0.0000	0

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2018/10/08	2037	02/05/2019	9.80	Call	Bond Future	2,099.7000	2.0997	1,992.8700	1.9929	(5.088)	0	0	0
2018/10/08	2037	02/05/2019	9.80	Put	Bond Future	5,379.9500	5.3800	5,500.6700	5.5007	2.244	0	0	0
2018/10/08	2037	02/05/2019	9.81	Call	Bond Future	2,128.2800	2.1283	2,020.5900	2.0206	(5.060)	0	0	0
2018/10/08	2037	02/05/2019	9.79	Call	Bond Future	2,071.3400	2.0713	1,965.3700	1.9654	(5.116)	0	0	0
2018/10/08	2037	02/05/2019	9.79	Put	Bond Future	5,428.0600	5.4281	5,549.6400	5.5496	2.240	0	0	0
2018/10/08	2038	01/11/2018			Bond Future	122.5761	122.5761	122.7807	122.7807	0.167	0.0000	0.0000	9,928
2018/10/08	2038	07/02/2019			Bond Future	123.3706	123.3706	123.5801	123.5801	0.170	0.0000	0.0000	0
2018/10/08	2038	02/05/2019			Bond Future	125.4398	125.4398	125.6508	125.6508	0.168	0.0000	0.0000	0
2018/10/08	2040	01/11/2018	9.09	Put	Bond Future	9,097.2700	9.0973	9,370.1800	9.3702	3.000	0	0	0
2018/10/08	2040	01/11/2018	9.80	Call	Bond Future	312.0300	0.3120	221.6900	0.2217	(28.952)	0	0	1,770
2018/10/08	2040	01/11/2018	10.00	Put	Bond Future	1,956.6000	1.9566	2,071.0200	2.0710	5.848	0	0	0
2018/10/08	2040	01/11/2018			Bond Future	10.1485	92.4353	10.1829	92.1618	0.340	0.0000	0.0000	28,542
2018/10/08	2040	01/11/2018	9.08	Call	Bond Future	0.8500	0.0009	0.2700	0.0003	(68.235)	0	0	0
2018/10/08	2040	01/11/2018	9.08	Put	Bond Future	9,190.0000	9.1900	9,462.9600	9.4630	2.970	0	0	0
2018/10/08	2040	01/11/2018	9.20	Put	Bond Future	8,087.0900	8.0871	8,358.8400	8.3588	3.360	0	0	0
2018/10/08	2040	01/11/2018	9.20	Call	Bond Future	2.8700	0.0029	1.0800	0.0011	(62.369)	0	0	3,940
2018/10/08	2040	01/11/2018	9.80	Put	Bond Future	3,153.8400	3.1538	3,337.0400	3.3370	5.809	0	0	0
2018/10/08	2040	01/11/2018	9.60	Put	Bond Future	4,631.8000	4.6318	4,868.7600	4.8688	5.116	0	0	0
2018/10/08	2040	01/11/2018	9.60	Call	Bond Future	93.2100	0.0932	56.6300	0.0566	(39.245)	0	0	0
2018/10/08	2040	01/11/2018	9.09	Call	Bond Future	0.9400	0.0009	0.3100	0.0003	(67.021)	0	0	0
2018/10/08	2040	01/11/2018	9.10	Put	Bond Future	9,004.6900	9.0047	9,277.5300	9.2775	3.030	0	0	0
2018/10/08	2040	01/11/2018	10.00	Call	Bond Future	763.2000	0.7632	604.0800	0.6041	(20.849)	0	0	3,940
2018/10/08	2040	01/11/2018	9.07	Call	Bond Future	0.7600	0.0008	0.2400	0.0002	(68.421)	0	0	0
2018/10/08	2040	01/11/2018	9.07	Put	Bond Future	9,282.8800	9.2829	9,555.9000	9.5559	2.941	0	0	0
2018/10/08	2040	01/11/2018	9.10	Call	Bond Future	1.0500	0.0011	0.3500	0.0004	(66.667)	0	0	2,950
2018/10/08	2040	01/11/2018	8.50	Put	Bond Future	14,816.0200	14.8160	15,089.5600	15.0896	1.846	0	0	0
2018/10/08	2040	01/11/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/08	2040	07/02/2019	9.13	Call	Bond Future	203.6400	0.2036	173.5000	0.1735	(14.801)	0	0	0
2018/10/08	2040	07/02/2019	9.11	Put	Bond Future	9,757.9900	9.7580	10,008.9800	10.0090	2.572	0	0	0
2018/10/08	2040	07/02/2019			Bond Future	10.2364	89.7023	10.2722	89.4229	0.350	0.0000	0.0000	100
2018/10/08	2040	07/02/2019	9.13	Put	Bond Future	9,588.6400	9.5886	9,837.9400	9.8379	2.600	0	0	0
2018/10/08	2040	07/02/2019	9.11	Call	Bond Future	189.1100	0.1891	160.6600	0.1607	(15.044)	0	0	0
2018/10/08	2040	07/02/2019	9.12	Put	Bond Future	9,673.1100	9.6731	9,923.2600	9.9233	2.586	0	0	0
2018/10/08	2040	07/02/2019	9.12	Call	Bond Future	196.2400	0.1962	166.9500	0.1670	(14.926)	0	0	0
2018/10/08	2040	02/05/2019	9.89	Call	Bond Future	2,234.0000	2.2340	2,104.3000	2.1043	(5.806)	0	0	0
2018/10/08	2040	02/05/2019	9.88	Put	Bond Future	5,669.3800	5.6694	5,825.5400	5.8255	2.754	0	0	0
2018/10/08	2040	02/05/2019			Bond Future	10.3153	91.1920	10.3522	90.9073	0.358	0.0000	0.0000	0
2018/10/08	2040	02/05/2019	9.90	Call	Bond Future	2,265.5500	2.2656	2,134.7600	2.1348	(5.773)	0	0	0
2018/10/08	2040	02/05/2019	9.90	Put	Bond Future	5,568.2300	5.5682	5,722.2000	5.7222	2.765	0	0	0
2018/10/08	2040	02/05/2019	9.89	Put	Bond Future	5,618.6300	5.6186	5,773.6900	5.7737	2.760	0	0	0
2018/10/08	2040	02/05/2019	9.88	Call	Bond Future	2,202.6800	2.2027	2,074.0800	2.0741	(5.838)	0	0	0
2018/10/08	2044	01/11/2018	9.12	Call	Bond Future	1.0800	0.0011	0.3400	0.0003	(68.519)	0	0	0
2018/10/08	2044	01/11/2018			Bond Future	10.1626	89.5429	10.2021	89.2253	0.389	0.0000	0.0000	37,997
2018/10/08	2044	01/11/2018	9.12	Put	Bond Future	9,134.4600	9.1345	9,451.3500	9.4513	3.469	0	0	0
2018/10/08	2044	01/11/2018	9.13	Call	Bond Future	1.2000	0.0012	0.3800	0.0004	(68.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/08	2044	01/11/2018	9.14	Put	Bond Future	8,944.6700	8.9447	9,261.4000	9.2614	3.541	0	0	0
2018/10/08	2044	01/11/2018	9.13	Put	Bond Future	9,039.4800	9.0395	9,356.2900	9.3563	3.505	0	0	0
2018/10/08	2044	01/11/2018	9.14	Call	Bond Future	1.3300	0.0013	0.4300	0.0004	(67.669)	0	0	0
2018/10/08	2044	07/02/2019	9.18	Put	Bond Future	9,430.3800	9.4304	9,720.3400	9.7203	3.075	0	0	0
2018/10/08	2044	07/02/2019			Bond Future	10.2470	86.8796	10.2880	86.5553	0.400	0.0000	0.0000	108
2018/10/08	2044	07/02/2019	9.17	Call	Bond Future	205.3800	0.2054	171.9000	0.1719	(16.301)	0	0	0
2018/10/08	2044	07/02/2019	9.17	Put	Bond Future	9,517.9900	9.5180	9,808.7900	9.8088	3.055	0	0	0
2018/10/08	2044	07/02/2019	9.18	Call	Bond Future	211.8300	0.2118	177.5100	0.1775	(16.202)	0	0	0
2018/10/08	2044	07/02/2019	9.16	Call	Bond Future	199.0900	0.1991	166.4400	0.1664	(16.400)	0	0	0
2018/10/08	2044	07/02/2019	9.16	Put	Bond Future	9,605.9100	9.6059	9,897.5400	9.8975	3.036	0	0	0
2018/10/08	2044	02/05/2019	9.90	Call	Bond Future	2,279.6200	2.2796	2,132.3800	2.1324	(6.459)	0	0	0
2018/10/08	2044	02/05/2019			Bond Future	10.3226	88.3224	10.3649	87.9920	0.410	0.0000	0.0000	0
2018/10/08	2044	02/05/2019	9.90	Put	Bond Future	5,699.5300	5.6995	5,882.5900	5.8826	3.212	0	0	0
2018/10/08	2044	02/05/2019	9.91	Call	Bond Future	2,311.8700	2.3119	2,163.3700	2.1634	(6.423)	0	0	0
2018/10/08	2044	02/05/2019	9.92	Put	Bond Future	5,597.2600	5.5973	5,777.8100	5.7778	3.226	0	0	0
2018/10/08	2044	02/05/2019	9.91	Put	Bond Future	5,648.2100	5.6482	5,830.0100	5.8300	3.219	0	0	0
2018/10/08	2044	02/05/2019	9.92	Call	Bond Future	2,344.3500	2.3444	2,194.6000	2.1946	(6.388)	0	0	0
2018/10/08	2046	01/11/2018			Bond Future	116.5341	116.5341	116.5522	116.5522	0.015	0.0000	0.0000	12,067
2018/10/08	2046	07/02/2019			Bond Future	118.8023	118.8023	118.8213	118.8213	0.016	0.0000	0.0000	0
2018/10/08	2046	02/05/2019			Bond Future	119.1098	119.1098	119.1271	119.1271	0.015	0.0000	0.0000	0
2018/10/08	2050	01/11/2018			Bond Future	122.7551	122.7551	122.5165	122.5165	(0.194)	0.0000	0.0000	10,079
2018/10/08	2050	07/02/2019			Bond Future	123.3731	123.3731	123.1306	123.1306	(0.197)	0.0000	0.0000	0
2018/10/08	2050	02/05/2019			Bond Future	125.4425	125.4425	125.1938	125.1938	(0.198)	0.0000	0.0000	0
2018/10/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	AL37	01/11/2018			Index Future	587.5200	587.5200	586.3280	586.3280	(0.203)	0.0000	0.0000	0
2018/10/08	AL37	07/02/2019			Index Future	598.8190	598.8190	597.6010	597.6010	(0.203)	0.0000	0.0000	0
2018/10/08	AL37	02/05/2019			Index Future	608.7660	608.7660	607.5250	607.5250	(0.204)	0.0000	0.0000	0
2018/10/08	AL7T	01/11/2018			Index Future	675.9740	675.9740	674.0610	674.0610	(0.283)	0.0000	0.0000	0
2018/10/08	AL7T	07/02/2019			Index Future	688.9730	688.9730	687.0210	687.0210	(0.283)	0.0000	0.0000	0
2018/10/08	AL7T	02/05/2019			Index Future	700.4180	700.4180	698.4290	698.4290	(0.284)	0.0000	0.0000	0
2018/10/08	ALBI	01/11/2018			Index Future	610.4400	610.4400	608.7980	608.7980	(0.269)	0.0000	0.0000	861
2018/10/08	ALBI	07/02/2019			Index Future	622.1790	622.1790	620.5040	620.5040	(0.269)	0.0000	0.0000	57
2018/10/08	ALBI	02/05/2019			Index Future	632.5140	632.5140	630.8070	630.8070	(0.270)	0.0000	0.0000	0
2018/10/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/08	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/08	ES33	01/11/2018			Bond Future	11.2733		74.1481	11.3123	73.9273	0.346	0.0000	0.0000	9,466
2018/10/08	ES33	07/02/2019			Bond Future	11.4177		75.5741	11.4584	75.3485	0.357	0.0000	0.0000	0
2018/10/08	ES33	02/05/2019			Bond Future	11.5406		73.0398	11.5828	72.8101	0.366	0.0000	0.0000	0
2018/10/08	ES42	01/11/2018			Bond Future	11.5009		76.0717	11.5350	75.8548	0.296	0.0000	0.0000	7,957
2018/10/08	ES42	07/02/2019			Bond Future	11.6375		77.5346	11.6730	77.3131	0.305	0.0000	0.0000	0
2018/10/08	ES42	02/05/2019			Bond Future	11.7595		74.5624	11.7964	74.3366	0.314	0.0000	0.0000	0
2018/10/08	GOVI	01/11/2018	653.50	Put	GOVI	490,590.0000		49.0590	508,200.0000	50.8200	3.590	0	0	0
2018/10/08	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/08	GOVI	01/11/2018			GOVI	604.4410		604.4410	602.6800	602.6800	(0.291)	0.0000	0.0000	461
2018/10/08	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/08	GOVI	01/11/2018	653.49	Put	GOVI	490,490.0000		49.0490	508,100.0000	50.8100	3.590	0	0	0
2018/10/08	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/08	GOVI	01/11/2018	653.51	Put	GOVI	490,690.0000		49.0690	508,300.0000	50.8300	3.589	0	0	0
2018/10/08	GOVI	07/02/2019	666.53	Put	GOVI	504,650.0000		50.4650	522,620.0000	52.2620	3.561	0	0	0
2018/10/08	GOVI	07/02/2019			GOVI	616.0650		616.0650	614.2680	614.2680	(0.292)	0.0000	0.0000	0
2018/10/08	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/08	GOVI	07/02/2019	666.52	Put	GOVI	504,550.0000		50.4550	522,520.0000	52.2520	3.562	0	0	0
2018/10/08	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/08	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/08	GOVI	07/02/2019	666.51	Put	GOVI	504,450.0000		50.4450	522,420.0000	52.2420	3.562	0	0	0
2018/10/08	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/08	GOVI	02/05/2019	647.88	Put	GOVI	215,820.0000		21.5820	234,120.0000	23.4120	8.479	0	0	0
2018/10/08	GOVI	02/05/2019	647.86	Put	GOVI	215,620.0000		21.5620	233,920.0000	23.3920	8.487	0	0	0
2018/10/08	GOVI	02/05/2019			GOVI	626.2980		626.2980	624.4680	624.4680	(0.292)	0.0000	0.0000	0
2018/10/08	GOVI	02/05/2019	647.87	Put	GOVI	215,720.0000		21.5720	234,020.0000	23.4020	8.483	0	0	0
2018/10/08	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/08	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/08	IGOV	01/11/2018			Index Future	253.1870	253.1870	253.3230	253.3230	0.054	0.0000	0.0000	746
2018/10/08	IGOV	07/02/2019			Index Future	258.1150	258.1150	258.2560	258.2560	0.055	0.0000	0.0000	0
2018/10/08	IGOV	02/05/2019			Index Future	262.4450	262.4450	262.5840	262.5840	0.053	0.0000	0.0000	0
2018/10/08	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/08	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5900	99.5900	0.000	0.0000	0.0000	0
2018/10/08	IS01	20/06/2019			Interest Rate Swap	102.0900	102.0900	102.0900	102.0900	0.000	0.0000	0.0000	0
2018/10/08	IS01	19/09/2019			Interest Rate Swap	100.0700	100.0700	100.0700	100.0700	0.000	0.0000	0.0000	0
2018/10/08	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/08	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/10/08	IS02	21/06/2019			Interest Rate Swap	99.8200	99.8200	99.8200	99.8200	0.000	0.0000	0.0000	0
2018/10/08	IS02	20/09/2019			Interest Rate Swap	102.0700	102.0700	102.0700	102.0700	0.000	0.0000	0.0000	0
2018/10/08	IS02	20/12/2019			Interest Rate Swap	103.1400	103.1400	103.1600	103.1600	0.019	0.0000	0.0000	0
2018/10/08	IS02	23/03/2020			Interest Rate Swap	99.3100	99.3100	99.3300	99.3300	0.020	0.0000	0.0000	0
2018/10/08	IS02	22/06/2020			Interest Rate Swap	103.0400	103.0400	103.0800	103.0800	0.039	0.0000	0.0000	0
2018/10/08	IS02	21/09/2020			Interest Rate Swap	100.2000	100.2000	100.2600	100.2600	0.060	0.0000	0.0000	0
2018/10/08	IS05	17/12/2020			Interest Rate Swap	97.1700	97.1700	97.2300	97.2300	0.062	0.0000	0.0000	0
2018/10/08	IS05	16/03/2021			Interest Rate Swap	96.5200	96.5200	96.5800	96.5800	0.062	0.0000	0.0000	0
2018/10/08	IS05	15/06/2021			Interest Rate Swap	95.8300	95.8300	95.9000	95.9000	0.073	0.0000	0.0000	0
2018/10/08	IS05	21/09/2021			Interest Rate Swap	96.1300	96.1300	96.2000	96.2000	0.073	0.0000	0.0000	0
2018/10/08	IS05	21/12/2021			Interest Rate Swap	98.4300	98.4300	98.5100	98.5100	0.081	0.0000	0.0000	51
2018/10/08	IS05	15/03/2022			Interest Rate Swap	98.6700	98.6700	98.7700	98.7700	0.101	0.0000	0.0000	0
2018/10/08	IS05	21/06/2022			Interest Rate Swap	99.9700	99.9700	100.0900	100.0900	0.120	0.0000	0.0000	0
2018/10/08	IS05	20/09/2022			Interest Rate Swap	103.9900	103.9900	104.1100	104.1100	0.115	0.0000	0.0000	0
2018/10/08	IS05	20/12/2022			Interest Rate Swap	105.3300	105.3300	105.4600	105.4600	0.123	0.0000	0.0000	0
2018/10/08	IS05	22/03/2023			Interest Rate Swap	98.8500	98.8500	98.9900	98.9900	0.142	0.0000	0.0000	0
2018/10/08	IS05	20/06/2023			Interest Rate Swap	104.9500	104.9500	105.1000	105.1000	0.143	0.0000	0.0000	0
2018/10/08	IS05	19/09/2023			Interest Rate Swap	100.5800	100.5800	100.7400	100.7400	0.159	0.0000	0.0000	0
2018/10/08	IS10	17/12/2025			Interest Rate Swap	98.0500	98.0500	98.3100	98.3100	0.265	0.0000	0.0000	0
2018/10/08	IS10	16/03/2026			Interest Rate Swap	95.1800	95.1800	95.4500	95.4500	0.284	0.0000	0.0000	0
2018/10/08	IS10	15/06/2026			Interest Rate Swap	94.0300	94.0300	94.3200	94.3200	0.308	0.0000	0.0000	0
2018/10/08	IS10	21/09/2026			Interest Rate Swap	96.2400	96.2400	96.5500	96.5500	0.322	0.0000	0.0000	0
2018/10/08	IS10	21/12/2026			Interest Rate Swap	100.0500	100.0500	100.3600	100.3600	0.310	0.0000	0.0000	0
2018/10/08	IS10	15/03/2027			Interest Rate Swap	98.7100	98.7100	99.0300	99.0300	0.324	0.0000	0.0000	0
2018/10/08	IS10	21/06/2027			Interest Rate Swap	100.8200	100.8200	101.1400	101.1400	0.317	0.0000	0.0000	0
2018/10/08	IS10	20/09/2027			Interest Rate Swap	106.2600	106.2600	106.5800	106.5800	0.301	0.0000	0.0000	0
2018/10/08	IS10	20/12/2027			Interest Rate Swap	106.6700	106.6700	106.9900	106.9900	0.300	0.0000	0.0000	0
2018/10/08	IS10	22/03/2028			Interest Rate Swap	100.3400	100.3400	100.6700	100.6700	0.329	0.0000	0.0000	0
2018/10/08	IS10	20/06/2028			Interest Rate Swap	107.4500	107.4500	107.7700	107.7700	0.298	0.0000	0.0000	0
2018/10/08	IS10	19/09/2028			Interest Rate Swap	101.1800	101.1800	101.5100	101.5100	0.326	0.0000	0.0000	0
2018/10/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/10/08	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/08	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/08	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/08	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/08	R023	01/11/2018	10.58	Call	Bond Future	6,494.5200	6.4945	6,285.7900	6.2858	(3.214)	0	0	0
2018/10/08	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/08	R023	01/11/2018			Bond Future	8.6298	98.3008	8.6900	98.0920	0.697	0.0000	0.0000	38,701
2018/10/08	R023	01/11/2018	10.59	Call	Bond Future	6,526.4200	6.5264	6,317.6900	6.3177	(3.198)	0	0	0
2018/10/08	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/08	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/08	R023	01/11/2018	10.57	Call	Bond Future	6,462.6100	6.4626	6,253.8800	6.2539	(3.230)	0	0	0
2018/10/08	R023	07/02/2019	10.59	Call	Bond Future	5,835.6800	5.8357	5,624.6900	5.6247	(3.616)	0	0	0
2018/10/08	R023	07/02/2019			Bond Future	8.7466	100.1912	8.8119	99.9778	0.746	0.0000	0.0000	0
2018/10/08	R023	07/02/2019	10.57	Call	Bond Future	5,776.1100	5.7761	5,565.2700	5.5653	(3.650)	0	0	0
2018/10/08	R023	07/02/2019	10.57	Put	Bond Future	19.9500	0.0200	22.5500	0.0225	13.033	0	0	0
2018/10/08	R023	07/02/2019	10.59	Put	Bond Future	18.7500	0.0188	21.2000	0.0212	13.067	0	0	0
2018/10/08	R023	07/02/2019	10.58	Call	Bond Future	5,805.8900	5.8059	5,594.9700	5.5950	(3.633)	0	0	0
2018/10/08	R023	07/02/2019	10.58	Put	Bond Future	19.3400	0.0193	21.8600	0.0219	13.030	0	0	0
2018/10/08	R023	02/05/2019	8.45	Call	Bond Future	692.3800	0.6924	611.9000	0.6119	(11.624)	0	0	0
2018/10/08	R023	02/05/2019	8.44	Put	Bond Future	1,953.6000	1.9536	2,091.7400	2.0917	7.071	0	0	0
2018/10/08	R023	02/05/2019			Bond Future	8.8460	97.9281	8.9160	97.7104	0.792	0.0000	0.0000	0
2018/10/08	R023	02/05/2019	8.46	Call	Bond Future	705.2600	0.7053	623.8400	0.6238	(11.545)	0	0	0
2018/10/08	R023	02/05/2019	8.46	Put	Bond Future	1,915.9800	1.9160	2,052.2300	2.0522	7.111	0	0	0
2018/10/08	R023	02/05/2019	8.45	Put	Bond Future	1,934.7200	1.9347	2,071.9100	2.0719	7.091	0	0	0
2018/10/08	R023	02/05/2019	8.44	Call	Bond Future	679.6400	0.6796	600.1100	0.6001	(11.702)	0	0	0
2018/10/08	R035	01/11/2018	8.93	Call	Bond Future	0.8500	0.0009	0.2600	0.0003	(69.412)	0	0	0
2018/10/08	R035	01/11/2018	8.92	Put	Bond Future	8,508.4900	8.5085	8,800.8900	8.8009	3.437	0	0	0
2018/10/08	R035	01/11/2018			Bond Future	9.9903	92.7293	10.0298	92.4364	0.395	0.0000	0.0000	74,701
2018/10/08	R035	01/11/2018	8.94	Call	Bond Future	0.9400	0.0009	0.2900	0.0003	(69.149)	0	0	0
2018/10/08	R035	01/11/2018	8.94	Put	Bond Future	8,339.0900	8.3391	8,631.3700	8.6314	3.505	0	0	0
2018/10/08	R035	01/11/2018	8.93	Put	Bond Future	8,423.7400	8.4237	8,716.0800	8.7161	3.470	0	0	0
2018/10/08	R035	01/11/2018	8.92	Call	Bond Future	0.7600	0.0008	0.2300	0.0002	(69.737)	0	0	0
2018/10/08	R035	07/02/2019	8.98	Call	Bond Future	172.7500	0.1727	144.0500	0.1440	(16.614)	0	0	0
2018/10/08	R035	07/02/2019			Bond Future	10.0851	94.5126	10.1261	94.2134	0.407	0.0000	0.0000	298
2018/10/08	R035	07/02/2019	8.96	Call	Bond Future	162.3100	0.1623	135.0200	0.1350	(16.814)	0	0	0
2018/10/08	R035	07/02/2019	8.96	Put	Bond Future	8,970.8300	8.9708	9,242.7400	9.2427	3.031	0	0	0
2018/10/08	R035	07/02/2019	8.98	Put	Bond Future	8,813.8200	8.8138	9,084.3200	9.0843	3.069	0	0	0
2018/10/08	R035	07/02/2019	8.97	Call	Bond Future	167.4600	0.1675	139.4800	0.1395	(16.708)	0	0	0
2018/10/08	R035	07/02/2019	8.97	Put	Bond Future	8,892.2000	8.8922	9,163.4200	9.1634	3.050	0	0	0
2018/10/08	R035	02/05/2019	9.74	Put	Bond Future	5,221.5300	5.2215	5,391.0100	5.3910	3.246	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/08	R035	02/05/2019			Bond Future	10.1628	91.5850	10.2052	91.2802	0.418	0.0000	0.0000	0
2018/10/08	R035	02/05/2019	9.74	Call	Bond Future	2,098.4700	2.0985	1,963.1700	1.9632	(6.448)	0	0	0
2018/10/08	R035	02/05/2019	9.75	Call	Bond Future	2,127.8700	2.1279	1,991.4300	1.9914	(6.412)	0	0	0
2018/10/08	R035	02/05/2019	9.75	Put	Bond Future	5,175.2100	5.1752	5,343.5500	5.3436	3.253	0	0	0
2018/10/08	R035	02/05/2019	9.73	Call	Bond Future	2,069.3000	2.0693	1,935.1500	1.9351	(6.483)	0	0	0
2018/10/08	R035	02/05/2019	9.73	Put	Bond Future	5,268.1700	5.2682	5,438.8000	5.4388	3.239	0	0	0
2018/10/08	R186	01/11/2018	8.54	Put	Bond Future	4,341.7600	4.3418	4,654.9000	4.6549	7.212	0	0	0
2018/10/08	R186	01/11/2018	8.90	Call	Bond Future	184.3000	0.1843	112.4100	0.1124	(39.007)	0	0	0
2018/10/08	R186	01/11/2018	9.14	Call	Bond Future	574.3300	0.5743	416.1100	0.4161	(27.549)	0	0	0
2018/10/08	R186	01/11/2018	7.96	Put	Bond Future	7,996.9800	7.9970	8,318.5800	8.3186	4.022	0	0	0
2018/10/08	R186	01/11/2018			Bond Future	9.2570	110.9265	9.3118	110.6049	0.592	0.0000	0.0000	68,510
2018/10/08	R186	01/11/2018	8.53	Call	Bond Future	13.0400	0.0130	5.2200	0.0052	(59.969)	0	0	0
2018/10/08	R186	01/11/2018	8.53	Put	Bond Future	4,402.4800	4.4025	4,716.2800	4.7163	7.128	0	0	0
2018/10/08	R186	01/11/2018	8.46	Put	Bond Future	4,831.2900	4.8313	5,148.5400	5.1485	6.567	0	0	0
2018/10/08	R186	01/11/2018	8.46	Call	Bond Future	6.8400	0.0068	2.4700	0.0025	(63.889)	0	0	5,000
2018/10/08	R186	01/11/2018	8.54	Call	Bond Future	14.2800	0.0143	5.8000	0.0058	(59.384)	0	0	0
2018/10/08	R186	01/11/2018	8.90	Put	Bond Future	2,310.8100	2.3108	2,560.5400	2.5605	10.807	0	0	2,500
2018/10/08	R186	01/11/2018	9.14	Put	Bond Future	1,265.1000	1.2651	1,428.5000	1.4285	12.916	0	0	5,000
2018/10/08	R186	01/11/2018	7.96	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	5,000
2018/10/08	R186	01/11/2018	8.52	Call	Bond Future	11.9100	0.0119	4.7000	0.0047	(60.537)	0	0	0
2018/10/08	R186	01/11/2018	8.52	Put	Bond Future	4,463.3600	4.4634	4,777.7700	4.7778	7.044	0	0	0
2018/10/08	R186	07/02/2019	8.20	Call	Bond Future	107.2300	0.1072	83.8000	0.0838	(21.850)	0	0	0
2018/10/08	R186	07/02/2019	8.50	Call	Bond Future	277.9500	0.2780	227.5900	0.2276	(18.118)	0	0	1,000
2018/10/08	R186	07/02/2019	9.10	Put	Bond Future	2,689.0400	2.6890	2,875.6900	2.8757	6.941	0	0	1,000
2018/10/08	R186	07/02/2019	8.21	Put	Bond Future	6,929.2200	6.9292	7,233.6600	7.2337	4.394	0	0	0
2018/10/08	R186	07/02/2019	9.92	Put	Bond Future	805.2400	0.8052	872.8000	0.8728	8.390	0	0	1,170
2018/10/08	R186	07/02/2019			Bond Future	9.3585	107.7550	9.4162	107.4265	0.617	0.0000	0.0000	719
2018/10/08	R186	07/02/2019	8.20	Put	Bond Future	6,987.5800	6.9876	7,292.6600	7.2927	4.366	0	0	0
2018/10/08	R186	07/02/2019	8.50	Put	Bond Future	5,322.1600	5.3222	5,600.3100	5.6003	5.226	0	0	0
2018/10/08	R186	07/02/2019	9.10	Call	Bond Future	1,202.3200	1.2023	1,060.4600	1.0605	(11.799)	0	0	0
2018/10/08	R186	07/02/2019	8.21	Call	Bond Future	110.7000	0.1107	86.6300	0.0866	(21.743)	0	0	0
2018/10/08	R186	07/02/2019	9.92	Call	Bond Future	3,943.9100	3.9439	3,682.9600	3.6830	(6.617)	0	0	0
2018/10/08	R186	07/02/2019	8.30	Put	Bond Future	6,412.7300	6.4127	6,710.5700	6.7106	4.645	0	0	0
2018/10/08	R186	07/02/2019	8.22	Call	Bond Future	114.2500	0.1143	89.5400	0.0895	(21.628)	0	0	0
2018/10/08	R186	07/02/2019	8.22	Put	Bond Future	6,870.9800	6.8710	7,174.7800	7.1748	4.421	0	0	0
2018/10/08	R186	07/02/2019	9.27	Put	Bond Future	2,133.1400	2.1331	2,291.0900	2.2911	7.405	0	0	0
2018/10/08	R186	07/02/2019	9.27	Call	Bond Future	1,627.3300	1.6273	1,456.7700	1.4568	(10.481)	0	0	1,170
2018/10/08	R186	07/02/2019	8.30	Call	Bond Future	148.7600	0.1488	118.0900	0.1181	(20.617)	0	0	210
2018/10/08	R186	07/02/2019	8.77	Put	Bond Future	4,011.5000	4.0115	4,252.4300	4.2524	6.006	0	0	0
2018/10/08	R186	07/02/2019	8.77	Call	Bond Future	586.8100	0.5868	499.2300	0.4992	(14.925)	0	0	1,170
2018/10/08	R186	07/02/2019	9.90	Call	Bond Future	3,859.6000	3.8596	3,600.7100	3.6007	(6.708)	0	0	0
2018/10/08	R186	07/02/2019	9.90	Put	Bond Future	830.6100	0.8306	900.2300	0.9002	8.382	0	0	1,000
2018/10/08	R186	02/05/2019	9.01	Put	Bond Future	3,866.2400	3.8662	4,070.7400	4.0707	5.289	0	0	0
2018/10/08	R186	02/05/2019	9.02	Call	Bond Future	1,411.0600	1.4111	1,279.6100	1.2796	(9.316)	0	0	0
2018/10/08	R186	02/05/2019			Bond Future	9.4500	109.5447	9.5104	109.2100	0.640	0.0000	0.0000	0
2018/10/08	R186	02/05/2019	9.03	Call	Bond Future	1,432.4900	1.4325	1,299.7600	1.2998	(9.266)	0	0	0
2018/10/08	R186	02/05/2019	9.03	Put	Bond Future	3,794.6900	3.7947	3,996.6400	3.9966	5.322	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/08	R186	02/05/2019	9.01	Call	Bond Future	1,389.8300	1.3898	1,259.6500	1.2597	(9.367)	0	0	0
2018/10/08	R186	02/05/2019	9.02	Put	Bond Future	3,830.3500	3.8304	4,033.5800	4.0336	5.306	0	0	0
2018/10/08	R197	01/11/2018			Bond Future	300.2190	300.2190	300.2640	300.2640	0.015	0.0000	0.0000	2,353
2018/10/08	R197	07/02/2019			Bond Future	298.7153	298.7153	298.7627	298.7627	0.016	0.0000	0.0000	0
2018/10/08	R197	02/05/2019			Bond Future	303.7254	303.7254	303.7690	303.7690	0.014	0.0000	0.0000	0
2018/10/08	R202	01/11/2018			Bond Future	235.0119	235.0119	235.0482	235.0482	0.015	0.0000	0.0000	10,129
2018/10/08	R202	07/02/2019			Bond Future	235.6837	235.6837	235.7218	235.7218	0.016	0.0000	0.0000	0
2018/10/08	R202	02/05/2019			Bond Future	239.6367	239.6367	239.6720	239.6720	0.015	0.0000	0.0000	0
2018/10/08	R207	01/11/2018	6.76	Put	Bond Future	826.7700	0.8268	838.3700	0.8384	1.403	0	0	0
2018/10/08	R207	01/11/2018			Bond Future	7.4947	101.9564	7.5051	101.9448	0.138	0.0000	0.0000	18,869
2018/10/08	R207	01/11/2018	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/08	R207	01/11/2018	6.75	Put	Bond Future	838.0900	0.8381	849.6900	0.8497	1.384	0	0	0
2018/10/08	R207	01/11/2018	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/08	R207	01/11/2018	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/08	R207	01/11/2018	6.74	Put	Bond Future	849.4100	0.8494	861.0100	0.8610	1.366	0	0	0
2018/10/08	R207	07/02/2019	6.52	Call	Bond Future	4.1500	0.0042	3.5700	0.0036	(13.976)	0	0	0
2018/10/08	R207	07/02/2019	6.51	Put	Bond Future	937.5400	0.9375	949.4800	0.9495	1.274	0	0	0
2018/10/08	R207	07/02/2019			Bond Future	7.5697	100.2722	7.5840	100.2597	0.189	0.0000	0.0000	62
2018/10/08	R207	07/02/2019	6.53	Call	Bond Future	4.2200	0.0042	3.6300	0.0036	(13.981)	0	0	0
2018/10/08	R207	07/02/2019	6.53	Put	Bond Future	919.9200	0.9199	931.8400	0.9318	1.296	0	0	0
2018/10/08	R207	07/02/2019	6.52	Put	Bond Future	928.7200	0.9287	940.6500	0.9406	1.285	0	0	0
2018/10/08	R207	07/02/2019	6.51	Call	Bond Future	4.1000	0.0041	3.5300	0.0035	(13.902)	0	0	0
2018/10/08	R207	02/05/2019	7.63	Call	Bond Future	166.3400	0.1663	158.8300	0.1588	(4.515)	0	0	0
2018/10/08	R207	02/05/2019			Bond Future	7.6883	101.9375	7.7086	101.9241	0.264	0.0000	0.0000	0
2018/10/08	R207	02/05/2019	7.61	Call	Bond Future	158.7200	0.1587	151.3800	0.1514	(4.624)	0	0	0
2018/10/08	R207	02/05/2019	7.61	Put	Bond Future	210.5100	0.2105	216.5600	0.2166	2.874	0	0	0
2018/10/08	R207	02/05/2019	7.63	Put	Bond Future	204.9000	0.2049	210.7800	0.2108	2.870	0	0	0
2018/10/08	R207	02/05/2019	7.62	Call	Bond Future	162.6700	0.1627	155.2400	0.1552	(4.568)	0	0	0
2018/10/08	R207	02/05/2019	7.62	Put	Bond Future	207.8400	0.2078	213.8000	0.2138	2.868	0	0	0
2018/10/08	R208	01/11/2018	7.11	Put	Bond Future	1,805.9600	1.8060	1,869.0900	1.8691	3.496	0	0	0
2018/10/08	R208	01/11/2018			Bond Future	7.9552	98.0904	7.9854	98.0267	0.379	0.0000	0.0000	29,067
2018/10/08	R208	01/11/2018	7.11	Call	Bond Future	0.8800	0.0009	0.3500	0.0004	(60.227)	0	0	0
2018/10/08	R208	01/11/2018	7.12	Call	Bond Future	0.9300	0.0009	0.3700	0.0004	(60.215)	0	0	0
2018/10/08	R208	01/11/2018	7.10	Put	Bond Future	1,827.5300	1.8275	1,890.6800	1.8907	3.455	0	0	0
2018/10/08	R208	01/11/2018	7.12	Put	Bond Future	1,784.4100	1.7844	1,847.5100	1.8475	3.536	0	0	0
2018/10/08	R208	01/11/2018	7.10	Call	Bond Future	0.8400	0.0008	0.3300	0.0003	(60.714)	0	0	0
2018/10/08	R208	07/02/2019	7.07	Call	Bond Future	20.8400	0.0208	16.8800	0.0169	(19.002)	0	0	0
2018/10/08	R208	07/02/2019	7.08	Put	Bond Future	1,894.8800	1.8949	1,956.4300	1.9564	3.248	0	0	0
2018/10/08	R208	07/02/2019	7.06	Put	Bond Future	1,932.8200	1.9328	1,994.5100	1.9945	3.192	0	0	0
2018/10/08	R208	07/02/2019			Bond Future	8.0585	99.9768	8.0931	99.9112	0.430	0.0000	0.0000	0
2018/10/08	R208	07/02/2019	7.07	Put	Bond Future	1,913.8400	1.9138	1,975.4600	1.9755	3.220	0	0	0
2018/10/08	R208	07/02/2019	7.08	Call	Bond Future	21.2600	0.0213	17.2300	0.0172	(18.956)	0	0	0
2018/10/08	R208	07/02/2019	7.06	Call	Bond Future	20.4300	0.0204	16.5400	0.0165	(19.041)	0	0	0
2018/10/08	R208	02/05/2019	8.03	Put	Bond Future	709.6800	0.7097	743.5300	0.7435	4.770	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/08	R208	02/05/2019	8.02	Call	Bond Future	479.9400	0.4799	446.8000	0.4468	(6.905)	0	0	0
2018/10/08	R208	02/05/2019			Bond Future	8.1595	98.2377	8.1991	98.1703	0.486	0.0000	0.0000	0
2018/10/08	R208	02/05/2019	8.03	Call	Bond Future	489.1400	0.4891	455.6500	0.4556	(6.847)	0	0	0
2018/10/08	R208	02/05/2019	8.02	Put	Bond Future	717.5400	0.7175	751.7400	0.7517	4.766	0	0	0
2018/10/08	R208	02/05/2019	8.04	Call	Bond Future	498.1100	0.4981	464.2900	0.4643	(6.790)	0	0	0
2018/10/08	R208	02/05/2019	8.04	Put	Bond Future	701.6000	0.7016	735.1200	0.7351	4.778	0	0	0
2018/10/08	R209	01/11/2018	1,016.00	Call	Bond Future	69,434.1300	69.4341	69,185.9200	69.1859	(0.357)	0	0	0
2018/10/08	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/08	R209	01/11/2018	9.34	Put	Bond Future	4,029.3500	4.0294	4,254.5300	4.2545	5.588	0	0	0
2018/10/08	R209	01/11/2018	9.97	Call	Bond Future	1,098.8100	1.0988	913.6500	0.9136	(16.851)	0	0	0
2018/10/08	R209	01/11/2018	9.98	Put	Bond Future	924.8300	0.9248	985.3900	0.9854	6.548	0	0	2,000
2018/10/08	R209	01/11/2018	8.98	Call	Bond Future	2.2500	0.0023	0.8100	0.0008	(64.000)	0	0	0
2018/10/08	R209	01/11/2018	10.00	Call	Bond Future	1,201.8800	1.2019	1,009.3600	1.0094	(16.018)	0	0	0
2018/10/08	R209	01/11/2018	9.64	Call	Bond Future	308.8300	0.3088	219.9200	0.2199	(28.789)	0	0	2,000
2018/10/08	R209	01/11/2018	9.47	Call	Bond Future	124.5600	0.1246	78.6300	0.0786	(36.874)	0	0	0
2018/10/08	R209	01/11/2018	9.82	Call	Bond Future	661.0800	0.6611	517.9800	0.5180	(21.646)	0	0	0
2018/10/08	R209	01/11/2018			Bond Future	9.9469	70.3220	9.9865	70.0738	0.398	0.0000	0.0000	122,513
2018/10/08	R209	01/11/2018	1,016.01	Call	Bond Future	69,434.1300	69.4341	69,185.9200	69.1859	(0.357)	0	0	0
2018/10/08	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/08	R209	01/11/2018	8.89	Put	Bond Future	7,145.4200	7.1454	7,393.0000	7.3930	3.465	0	0	0
2018/10/08	R209	01/11/2018	8.89	Call	Bond Future	0.9300	0.0009	0.3000	0.0003	(67.742)	0	0	2,000
2018/10/08	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/08	R209	01/11/2018	1,015.99	Call	Bond Future	69,434.1200	69.4341	69,185.9100	69.1859	(0.357)	0	0	0
2018/10/08	R209	01/11/2018	9.34	Call	Bond Future	52.3500	0.0524	29.3200	0.0293	(43.992)	0	0	0
2018/10/08	R209	01/11/2018	9.97	Put	Bond Future	953.6900	0.9537	1,016.7400	1.0167	6.611	0	0	0
2018/10/08	R209	01/11/2018	9.98	Call	Bond Future	1,132.6100	1.1326	944.9600	0.9450	(16.568)	0	0	0
2018/10/08	R209	01/11/2018	8.98	Put	Bond Future	6,497.5900	6.4976	6,744.3600	6.7444	3.798	0	0	0
2018/10/08	R209	01/11/2018	10.00	Put	Bond Future	869.0500	0.8691	924.7400	0.9247	6.408	0	0	5,850
2018/10/08	R209	01/11/2018	9.64	Put	Bond Future	2,279.2200	2.2792	2,438.5200	2.4385	6.989	0	0	0
2018/10/08	R209	01/11/2018	9.47	Put	Bond Future	3,222.0200	3.2220	3,424.3000	3.4243	6.278	0	0	760
2018/10/08	R209	01/11/2018	9.82	Put	Bond Future	1,465.9300	1.4659	1,571.0400	1.5710	7.170	0	0	760
2018/10/08	R209	01/11/2018	9.49	Call	Bond Future	140.4500	0.1404	90.1100	0.0901	(35.842)	0	0	0
2018/10/08	R209	01/11/2018	9.94	Call	Bond Future	1,000.7300	1.0007	823.3300	0.8233	(17.727)	0	0	0
2018/10/08	R209	01/11/2018	9.94	Put	Bond Future	1,044.0800	1.0441	1,114.8900	1.1149	6.782	0	0	0
2018/10/08	R209	01/11/2018	10.57	Call	Bond Future	3,868.8000	3.8688	3,616.5300	3.6165	(6.521)	0	0	0
2018/10/08	R209	01/11/2018	10.57	Put	Bond Future	108.4500	0.1085	104.3900	0.1044	(3.744)	0	0	0
2018/10/08	R209	01/11/2018	9.84	Call	Bond Future	711.7900	0.7118	562.7100	0.5627	(20.944)	0	0	0
2018/10/08	R209	01/11/2018	9.84	Put	Bond Future	1,388.8700	1.3889	1,488.0000	1.4880	7.137	0	0	0
2018/10/08	R209	01/11/2018	8.99	Put	Bond Future	6,426.1700	6.4262	6,672.8100	6.6728	3.838	0	0	0
2018/10/08	R209	01/11/2018	8.99	Call	Bond Future	2.4700	0.0025	0.9000	0.0009	(63.563)	0	0	760
2018/10/08	R209	01/11/2018	9.49	Put	Bond Future	3,103.9600	3.1040	3,301.8300	3.3018	6.375	0	0	0
2018/10/08	R209	07/02/2019	8.97	Put	Bond Future	7,240.9700	7.2410	7,464.9100	7.4649	3.093	0	0	0
2018/10/08	R209	07/02/2019	10.20	Put	Bond Future	1,743.9700	1.7440	1,823.5200	1.8235	4.561	0	0	4,000
2018/10/08	R209	07/02/2019			Bond Future	10.0286	71.6743	10.0696	71.4210	0.408	0.0000	0.0000	340
2018/10/08	R209	07/02/2019	8.96	Call	Bond Future	182.7500	0.1827	153.9800	0.1540	(15.743)	0	0	0
2018/10/08	R209	07/02/2019	8.96	Put	Bond Future	7,307.0700	7.3071	7,531.6800	7.5317	3.074	0	0	0
2018/10/08	R209	07/02/2019	8.97	Call	Bond Future	188.1700	0.1882	158.7300	0.1587	(15.645)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/08	R209	07/02/2019	10.20	Call	Bond Future	2,795.0200	2.7950	2,621.1900	2.6212	(6.219)	0	0	0
2018/10/08	R209	07/02/2019	8.95	Call	Bond Future	177.4600	0.1775	149.3600	0.1494	(15.835)	0	0	0
2018/10/08	R209	07/02/2019	8.95	Put	Bond Future	7,373.4000	7.3734	7,598.6800	7.5987	3.055	0	0	0
2018/10/08	R209	07/02/2019	9.54	Put	Bond Future	4,051.7300	4.0517	4,212.5000	4.2125	3.968	0	0	0
2018/10/08	R209	07/02/2019	9.54	Call	Bond Future	920.2400	0.9202	827.6300	0.8276	(10.064)	0	0	4,000
2018/10/08	R209	07/02/2019	9.04	Put	Bond Future	6,789.1800	6.7892	7,007.6100	7.0076	3.217	0	0	0
2018/10/08	R209	07/02/2019	9.04	Call	Bond Future	234.3100	0.2343	199.3600	0.1994	(14.916)	0	0	4,000
2018/10/08	R209	02/05/2019	9.70	Put	Bond Future	4,352.7000	4.3527	4,493.4800	4.4935	3.234	0	0	0
2018/10/08	R209	02/05/2019			Bond Future	10.0991	69.7169	10.1414	69.4588	0.418	0.0000	0.0000	0
2018/10/08	R209	02/05/2019	9.69	Call	Bond Future	1,815.6100	1.8156	1,699.2200	1.6992	(6.411)	0	0	0
2018/10/08	R209	02/05/2019	9.69	Put	Bond Future	4,392.2000	4.3922	4,533.9600	4.5340	3.228	0	0	0
2018/10/08	R209	02/05/2019	9.70	Call	Bond Future	1,840.7500	1.8407	1,723.3800	1.7234	(6.376)	0	0	0
2018/10/08	R209	02/05/2019	9.68	Call	Bond Future	1,790.4700	1.7905	1,675.0500	1.6750	(6.446)	0	0	0
2018/10/08	R209	02/05/2019	9.68	Put	Bond Future	4,431.7900	4.4318	4,574.5200	4.5745	3.221	0	0	0
2018/10/08	R210	01/11/2018			Bond Future	185.7487	185.7487	185.7770	185.7770	0.015	0.0000	0.0000	2,675
2018/10/08	R210	07/02/2019			Bond Future	189.3641	189.3641	189.3938	189.3938	0.016	0.0000	0.0000	0
2018/10/08	R210	02/05/2019			Bond Future	189.9856	189.9856	190.0128	190.0128	0.014	0.0000	0.0000	0
2018/10/08	R212	01/11/2018			Bond Future	155.4119	155.4119	155.4345	155.4345	0.015	0.0000	0.0000	3,476
2018/10/08	R212	07/02/2019			Bond Future	156.2817	156.2817	156.3055	156.3055	0.015	0.0000	0.0000	0
2018/10/08	R212	02/05/2019			Bond Future	158.9029	158.9029	158.9247	158.9247	0.014	0.0000	0.0000	0
2018/10/08	R213	01/11/2018	8.65	Call	Bond Future	0.4000	0.0004	0.1100	0.0001	(72.500)	0	0	0
2018/10/08	R213	01/11/2018	8.64	Put	Bond Future	7,343.9200	7.3439	7,583.9200	7.5839	3.268	0	0	0
2018/10/08	R213	01/11/2018			Bond Future	9.7751	81.6512	9.8146	81.4110	0.404	0.0000	0.0000	32,893
2018/10/08	R213	01/11/2018	8.66	Call	Bond Future	0.4500	0.0005	0.1300	0.0001	(71.111)	0	0	0
2018/10/08	R213	01/11/2018	8.66	Put	Bond Future	7,206.9400	7.2069	7,446.8800	7.4469	3.329	0	0	0
2018/10/08	R213	01/11/2018	8.65	Put	Bond Future	7,275.3900	7.2754	7,515.3600	7.5154	3.298	0	0	0
2018/10/08	R213	01/11/2018	8.64	Call	Bond Future	0.3600	0.0004	0.1000	0.0001	(72.222)	0	0	0
2018/10/08	R213	07/02/2019	8.68	Call	Bond Future	121.3500	0.1213	100.7700	0.1008	(16.959)	0	0	0
2018/10/08	R213	07/02/2019			Bond Future	9.8694	83.2215	9.9105	82.9760	0.417	0.0000	0.0000	112
2018/10/08	R213	07/02/2019	8.68	Put	Bond Future	7,685.2600	7.6853	7,910.1500	7.9101	2.926	0	0	0
2018/10/08	R213	07/02/2019	8.69	Call	Bond Future	125.1500	0.1252	104.0400	0.1040	(16.868)	0	0	0
2018/10/08	R213	07/02/2019	8.70	Put	Bond Future	7,557.9800	7.5580	7,781.8100	7.7818	2.962	0	0	0
2018/10/08	R213	07/02/2019	8.69	Put	Bond Future	7,621.5400	7.6215	7,845.9000	7.8459	2.944	0	0	0
2018/10/08	R213	07/02/2019	8.70	Call	Bond Future	129.0400	0.1290	107.4000	0.1074	(16.770)	0	0	0
2018/10/08	R213	02/05/2019	9.49	Call	Bond Future	1,592.7700	1.5928	1,486.3100	1.4863	(6.684)	0	0	0
2018/10/08	R213	02/05/2019	9.48	Put	Bond Future	4,384.9200	4.3849	4,529.5700	4.5296	3.299	0	0	0
2018/10/08	R213	02/05/2019			Bond Future	9.9469	81.0565	9.9895	80.8064	0.428	0.0000	0.0000	0
2018/10/08	R213	02/05/2019	9.50	Call	Bond Future	1,615.9500	1.6159	1,508.5400	1.5085	(6.647)	0	0	0
2018/10/08	R213	02/05/2019	9.50	Put	Bond Future	4,307.7800	4.3078	4,450.5300	4.4505	3.314	0	0	0
2018/10/08	R213	02/05/2019	9.49	Put	Bond Future	4,346.2200	4.3462	4,489.9200	4.4899	3.306	0	0	0
2018/10/08	R213	02/05/2019	9.48	Call	Bond Future	1,569.7800	1.5698	1,464.2700	1.4643	(6.721)	0	0	0
2018/10/08	R214	01/11/2018	8.99	Put	Bond Future	8,001.2700	8.0013	8,224.1300	8.2241	2.785	0	0	0
2018/10/08	R214	01/11/2018	8.98	Call	Bond Future	0.4500	0.0005	0.1400	0.0001	(68.889)	0	0	0
2018/10/08	R214	01/11/2018			Bond Future	10.1176	69.3805	10.1521	69.1573	0.341	0.0000	0.0000	28,473

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/08	R214	01/11/2018	8.99	Call	Bond Future	0.5000	0.0005	0.1500	0.0002	(70.000)	0	0	0
2018/10/08	R214	01/11/2018	8.98	Put	Bond Future	8,078.7300	8.0787	8,301.6300	8.3016	2.759	0	0	0
2018/10/08	R214	01/11/2018	9.00	Call	Bond Future	0.5600	0.0006	0.1700	0.0002	(69.643)	0	0	0
2018/10/08	R214	01/11/2018	9.00	Put	Bond Future	7,923.9300	7.9239	8,146.7500	8.1467	2.812	0	0	0
2018/10/08	R214	07/02/2019	9.05	Put	Bond Future	8,222.6700	8.2227	8,427.7900	8.4278	2.495	0	0	0
2018/10/08	R214	07/02/2019			Bond Future	10.2022	70.7149	10.2379	70.4868	0.350	0.0000	0.0000	0
2018/10/08	R214	07/02/2019	9.04	Call	Bond Future	147.8100	0.1478	125.5400	0.1255	(15.067)	0	0	0
2018/10/08	R214	07/02/2019	9.04	Put	Bond Future	8,293.7200	8.2937	8,499.4900	8.4995	2.481	0	0	0
2018/10/08	R214	07/02/2019	9.05	Call	Bond Future	153.3600	0.1534	130.4400	0.1304	(14.945)	0	0	0
2018/10/08	R214	07/02/2019	9.03	Call	Bond Future	142.4200	0.1424	120.7900	0.1208	(15.187)	0	0	0
2018/10/08	R214	07/02/2019	9.03	Put	Bond Future	8,365.0500	8.3650	8,571.4600	8.5715	2.468	0	0	0
2018/10/08	R214	02/05/2019	9.87	Call	Bond Future	1,938.3700	1.9384	1,829.0500	1.8291	(5.640)	0	0	0
2018/10/08	R214	02/05/2019	9.85	Call	Bond Future	1,885.9900	1.8860	1,778.4300	1.7784	(5.703)	0	0	0
2018/10/08	R214	02/05/2019			Bond Future	10.2712	68.5955	10.3080	68.3632	0.358	0.0000	0.0000	0
2018/10/08	R214	02/05/2019	9.85	Put	Bond Future	4,638.2100	4.6382	4,762.9000	4.7629	2.688	0	0	0
2018/10/08	R214	02/05/2019	9.87	Put	Bond Future	4,555.8600	4.5559	4,678.7900	4.6788	2.698	0	0	0
2018/10/08	R214	02/05/2019	9.86	Call	Bond Future	1,911.9800	1.9120	1,803.5500	1.8035	(5.671)	0	0	0
2018/10/08	R214	02/05/2019	9.86	Put	Bond Future	4,596.7800	4.5968	4,720.6000	4.7206	2.694	0	0	0
2018/10/08	R248	01/11/2018	9.03	Call	Bond Future	0.4700	0.0005	0.1400	0.0001	(70.213)	0	0	0
2018/10/08	R248	01/11/2018			Bond Future	10.1429	88.6166	10.1774	88.3328	0.340	0.0000	0.0000	101,273
2018/10/08	R248	01/11/2018	9.01	Call	Bond Future	0.3700	0.0004	0.1100	0.0001	(70.270)	0	0	0
2018/10/08	R248	01/11/2018	9.01	Put	Bond Future	10,313.0400	10.3130	10,596.6000	10.5966	2.750	0	0	0
2018/10/08	R248	01/11/2018	9.03	Put	Bond Future	10,112.9300	10.1129	10,396.4200	10.3964	2.803	0	0	0
2018/10/08	R248	01/11/2018	9.02	Call	Bond Future	0.4200	0.0004	0.1200	0.0001	(71.429)	0	0	0
2018/10/08	R248	01/11/2018	9.02	Put	Bond Future	10,212.9000	10.2129	10,496.4200	10.4964	2.776	0	0	0
2018/10/08	R248	07/02/2019	9.06	Put	Bond Future	10,650.4700	10.6505	10,916.2000	10.9162	2.495	0	0	0
2018/10/08	R248	07/02/2019			Bond Future	10.2287	90.3207	10.2645	90.0309	0.350	0.0000	0.0000	0
2018/10/08	R248	07/02/2019	9.06	Call	Bond Future	151.4700	0.1515	127.3400	0.1273	(15.931)	0	0	0
2018/10/08	R248	07/02/2019	9.05	Put	Bond Future	10,744.7900	10.7448	11,011.1600	11.0112	2.479	0	0	0
2018/10/08	R248	07/02/2019	9.07	Call	Bond Future	156.5900	0.1566	131.8000	0.1318	(15.831)	0	0	0
2018/10/08	R248	07/02/2019	9.07	Put	Bond Future	10,556.4700	10.5565	10,821.5400	10.8215	2.511	0	0	0
2018/10/08	R248	07/02/2019	9.05	Call	Bond Future	146.5000	0.1465	123.0100	0.1230	(16.034)	0	0	0
2018/10/08	R248	02/05/2019	9.90	Put	Bond Future	5,706.0200	5.7060	5,863.5600	5.8636	2.761	0	0	0
2018/10/08	R248	02/05/2019			Bond Future	10.2986	87.3869	10.3355	87.0916	0.358	0.0000	0.0000	0
2018/10/08	R248	02/05/2019	9.90	Call	Bond Future	2,399.2500	2.3993	2,261.5300	2.2615	(5.740)	0	0	0
2018/10/08	R248	02/05/2019	9.91	Call	Bond Future	2,432.7600	2.4328	2,293.9100	2.2939	(5.708)	0	0	0
2018/10/08	R248	02/05/2019	9.89	Put	Bond Future	5,758.5800	5.7586	5,917.2600	5.9173	2.756	0	0	0
2018/10/08	R248	02/05/2019	9.91	Put	Bond Future	5,653.8500	5.6538	5,810.2600	5.8103	2.766	0	0	0
2018/10/08	R248	02/05/2019	9.89	Call	Bond Future	2,365.9800	2.3660	2,229.4000	2.2294	(5.773)	0	0	0

Total

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