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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/10/2018 TO 12/10/2018

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
2018/10/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	2025	01/11/2018			Bond Future	132.5617	132.5617	132.6976	132.6976	0.103	0.0000	0.0000	529
2018/10/12	2025	07/02/2019			Bond Future	133.7283	133.7283	133.8665	133.8665	0.103	0.0000	0.0000	0
2018/10/12	2025	02/05/2019			Bond Future	135.9714	135.9714	136.1113	136.1113	0.103	0.0000	0.0000	0
2018/10/12	2025	01/08/2019			Bond Future	138.4269	138.4269	138.5709	138.5709	0.104	0.0000	0.0000	0
2018/10/12	2029	01/11/2018			Bond Future	100.7343	100.7343	100.7499	100.7499	0.015	0.0000	0.0000	1,568
2018/10/12	2029	07/02/2019			Bond Future	102.6957	102.6957	102.7113	102.7113	0.015	0.0000	0.0000	1,386
2018/10/12	2029	02/05/2019			Bond Future	103.3458	103.3458	103.3612	103.3612	0.015	0.0000	0.0000	0
2018/10/12	2029	01/08/2019			Bond Future	105.2476	105.2476	105.2643	105.2643	0.016	0.0000	0.0000	0
2018/10/12	2030	01/11/2018	8.60	Call	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2018/10/12	2030	01/11/2018	8.58	Put	Bond Future	7,286.0500	7.2861	7,091.7200	7.0917	(2.667)	0	0	0
2018/10/12	2030	01/11/2018	9.60	Put	Bond Future	1,134.9500	1.1350	1,001.9000	1.0019	(11.723)	0	0	0
2018/10/12	2030	01/11/2018			Bond Future	9.6894	90.6943	9.6582	90.8887	(0.322)	0.0000	0.0000	49,322
2018/10/12	2030	01/11/2018	8.60	Put	Bond Future	7,147.7200	7.1477	6,953.3900	6.9534	(2.719)	0	0	0
2018/10/12	2030	01/11/2018	8.58	Call	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2018/10/12	2030	01/11/2018	8.90	Put	Bond Future	5,107.0800	5.1071	4,913.0600	4.9131	(3.799)	0	0	0
2018/10/12	2030	01/11/2018	8.90	Call	Bond Future	2.8900	0.0029	3.2000	0.0032	10.727	0	0	0
2018/10/12	2030	01/11/2018	8.59	Put	Bond Future	7,216.8500	7.2168	7,022.5200	7.0225	(2.693)	0	0	0
2018/10/12	2030	01/11/2018	9.60	Call	Bond Future	576.1000	0.5761	637.3800	0.6374	10.637	0	0	0
2018/10/12	2030	01/11/2018	8.59	Call	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2018/10/12	2030	07/02/2019	8.62	Call	Bond Future	108.2300	0.1082	117.7800	0.1178	8.824	0	0	0
2018/10/12	2030	07/02/2019	10.20	Put	Bond Future	1,089.9400	1.0899	1,022.6500	1.0227	(6.174)	0	0	4,000
2018/10/12	2030	07/02/2019			Bond Future	9.7828	88.4287	9.7505	88.6263	(0.331)	0.0000	0.0000	5,954
2018/10/12	2030	07/02/2019	9.68	Put	Bond Future	2,350.3600	2.3504	2,237.1000	2.2371	(4.819)	0	0	0
2018/10/12	2030	07/02/2019	9.68	Call	Bond Future	1,720.4700	1.7205	1,804.7600	1.8048	4.899	0	0	4,000
2018/10/12	2030	07/02/2019	9.18	Put	Bond Future	4,383.0500	4.3831	4,225.1300	4.2251	(3.603)	0	0	0
2018/10/12	2030	07/02/2019	9.18	Call	Bond Future	602.7500	0.6027	642.3800	0.6424	6.575	0	0	4,000
2018/10/12	2030	07/02/2019	8.62	Put	Bond Future	7,597.4700	7.5975	7,409.4700	7.4095	(2.475)	0	0	0
2018/10/12	2030	07/02/2019	8.63	Call	Bond Future	111.8100	0.1118	121.6400	0.1216	8.792	0	0	0
2018/10/12	2030	07/02/2019	8.90	Call	Bond Future	267.9300	0.2679	288.7600	0.2888	7.774	0	0	1,920
2018/10/12	2030	07/02/2019	10.20	Call	Bond Future	3,583.9500	3.5839	3,714.2100	3.7142	3.635	0	0	0
2018/10/12	2030	07/02/2019	8.63	Put	Bond Future	7,533.0900	7.5331	7,345.3700	7.3454	(2.492)	0	0	0
2018/10/12	2030	07/02/2019	8.64	Call	Bond Future	115.4800	0.1155	125.6000	0.1256	8.763	0	0	0
2018/10/12	2030	07/02/2019	8.64	Put	Bond Future	7,468.8500	7.4688	7,281.4200	7.2814	(2.509)	0	0	0
2018/10/12	2030	07/02/2019	9.60	Put	Bond Future	2,621.6800	2.6217	2,500.8500	2.5009	(4.609)	0	0	0
2018/10/12	2030	07/02/2019	9.60	Call	Bond Future	1,497.5900	1.4976	1,574.3100	1.5743	5.123	0	0	1,920
2018/10/12	2030	07/02/2019	8.90	Put	Bond Future	5,878.2000	5.8782	5,701.4800	5.7015	(3.006)	0	0	0
2018/10/12	2030	07/02/2019	9.40	Put	Bond Future	3,388.9400	3.3889	3,249.6300	3.2496	(4.111)	0	0	0
2018/10/12	2030	07/02/2019	9.40	Call	Bond Future	1,013.0400	1.0130	1,071.2800	1.0713	5.749	0	0	0
2018/10/12	2030	07/02/2019	8.70	Put	Bond Future	7,087.0600	7.0871	6,901.5000	6.9015	(2.618)	0	0	0
2018/10/12	2030	07/02/2019	8.70	Call	Bond Future	139.7500	0.1397	151.7400	0.1517	8.580	0	0	0

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2018/10/12	2030	02/05/2019	9.41	Call	Bond Future	1,514.1600	1.5142	1,579.8700	1.5799	4.340	0	0	0
2018/10/12	2030	02/05/2019			Bond Future	9.8681	89.8979	9.8347	90.0987	(0.339)	0.0000	0.0000	0
2018/10/12	2030	02/05/2019	9.39	Call	Bond Future	1,468.4800	1.4685	1,532.8000	1.5328	4.380	0	0	0
2018/10/12	2030	02/05/2019	9.39	Put	Bond Future	4,394.0000	4.3940	4,257.5700	4.2576	(3.105)	0	0	0
2018/10/12	2030	02/05/2019	9.41	Put	Bond Future	4,314.7100	4.3147	4,179.6700	4.1797	(3.130)	0	0	0
2018/10/12	2030	02/05/2019	9.40	Call	Bond Future	1,491.2200	1.4912	1,556.2300	1.5562	4.360	0	0	0
2018/10/12	2030	02/05/2019	9.40	Put	Bond Future	4,354.2300	4.3542	4,218.4900	4.2185	(3.117)	0	0	0
2018/10/12	2030	01/08/2019	9.91	Put	Bond Future	315.7400	0.3157	110.5100	0.1105	(65.000)	0	0	0
2018/10/12	2030	01/08/2019			Bond Future	9.9637	87.5298	9.9288	87.7351	(0.351)	0.0000	0.0000	0
2018/10/12	2030	01/08/2019	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	2030	01/08/2019	9.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	2030	01/08/2019	9.90	Put	Bond Future	374.6700	0.3747	169.4400	0.1694	(54.776)	0	0	0
2018/10/12	2030	01/08/2019	9.92	Put	Bond Future	256.8700	0.2569	51.6400	0.0516	(79.896)	0	0	0
2018/10/12	2030	01/08/2019	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	2032	01/11/2018	8.77	Put	Bond Future	7,914.6300	7.9146	7,705.1200	7.7051	(2.647)	0	0	0
2018/10/12	2032	01/11/2018			Bond Future	9.8798	88.8579	9.8486	89.0674	(0.315)	0.0000	0.0000	38,725
2018/10/12	2032	01/11/2018	8.76	Call	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2018/10/12	2032	01/11/2018	8.76	Put	Bond Future	7,990.3900	7.9904	7,780.8800	7.7809	(2.622)	0	0	0
2018/10/12	2032	01/11/2018	8.77	Call	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2018/10/12	2032	01/11/2018	8.75	Call	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2018/10/12	2032	01/11/2018	8.75	Put	Bond Future	8,066.2300	8.0662	7,856.7300	7.8567	(2.597)	0	0	0
2018/10/12	2032	07/02/2019	8.81	Call	Bond Future	112.5100	0.1125	122.4900	0.1225	8.870	0	0	0
2018/10/12	2032	07/02/2019	8.80	Put	Bond Future	8,352.7500	8.3527	8,149.3500	8.1493	(2.435)	0	0	0
2018/10/12	2032	07/02/2019			Bond Future	9.9748	90.5664	9.9425	90.7795	(0.324)	0.0000	0.0000	4,456
2018/10/12	2032	07/02/2019	8.82	Call	Bond Future	116.2900	0.1163	126.5800	0.1266	8.849	0	0	0
2018/10/12	2032	07/02/2019	8.82	Put	Bond Future	8,210.9800	8.2110	8,008.1800	8.0082	(2.470)	0	0	0
2018/10/12	2032	07/02/2019	8.81	Put	Bond Future	8,281.7800	8.2818	8,078.6700	8.0787	(2.452)	0	0	0
2018/10/12	2032	07/02/2019	8.80	Call	Bond Future	108.8200	0.1088	118.5100	0.1185	8.905	0	0	0
2018/10/12	2032	02/05/2019	9.62	Put	Bond Future	4,651.9800	4.6520	4,508.6900	4.5087	(3.080)	0	0	0
2018/10/12	2032	02/05/2019	9.61	Call	Bond Future	1,726.8400	1.7268	1,799.3500	1.7994	4.199	0	0	0
2018/10/12	2032	02/05/2019			Bond Future	10.0573	87.9160	10.0239	88.1326	(0.332)	0.0000	0.0000	0
2018/10/12	2032	02/05/2019	9.62	Call	Bond Future	1,752.3300	1.7523	1,825.5800	1.8256	4.180	0	0	0
2018/10/12	2032	02/05/2019	9.61	Put	Bond Future	4,694.3800	4.6944	4,550.3500	4.5504	(3.068)	0	0	0
2018/10/12	2032	02/05/2019	9.63	Call	Bond Future	1,778.0300	1.7780	1,852.0200	1.8520	4.161	0	0	0
2018/10/12	2032	02/05/2019	9.63	Put	Bond Future	4,609.8700	4.6099	4,467.3200	4.4673	(3.092)	0	0	0
2018/10/12	2032	01/08/2019	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	2032	01/08/2019	10.11	Put	Bond Future	232.9900	0.2330	11.6300	0.0116	(95.008)	0	0	0
2018/10/12	2032	01/08/2019			Bond Future	10.1465	89.5165	10.1118	89.7379	(0.342)	0.0000	0.0000	0
2018/10/12	2032	01/08/2019	10.10	Put	Bond Future	296.9400	0.2969	75.5800	0.0756	(74.547)	0	0	0
2018/10/12	2032	01/08/2019	10.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	2032	01/08/2019	10.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	2032	01/08/2019	10.09	Put	Bond Future	360.9600	0.3610	139.6000	0.1396	(61.325)	0	0	0
2018/10/12	2033	01/11/2018			Bond Future	102.8431	102.8431	102.8593	102.8593	0.016	0.0000	0.0000	6,373
2018/10/12	2033	07/02/2019			Bond Future	104.8455	104.8455	104.8617	104.8617	0.015	0.0000	0.0000	0
2018/10/12	2033	02/05/2019			Bond Future	105.4597	105.4597	105.4755	105.4755	0.015	0.0000	0.0000	0
2018/10/12	2033	01/08/2019			Bond Future	107.4002	107.4002	107.4177	107.4177	0.016	0.0000	0.0000	0

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2018/10/12	2037	01/11/2018	9.03	Call	Bond Future	0.1200	0.0001	0.1200	0.0001	0.000	0	0	0
2018/10/12	2037	01/11/2018			Bond Future	10.1087	88.9587	10.0827	89.1520	(0.258)	0.0000	0.0000	52,970
2018/10/12	2037	01/11/2018	9.01	Call	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0	0	0
2018/10/12	2037	01/11/2018	9.01	Put	Bond Future	8,756.2100	8.7562	8,562.9400	8.5629	(2.207)	0	0	0
2018/10/12	2037	01/11/2018	9.03	Put	Bond Future	8,585.0400	8.5850	8,391.7700	8.3918	(2.251)	0	0	0
2018/10/12	2037	01/11/2018	9.02	Call	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	0
2018/10/12	2037	01/11/2018	9.02	Put	Bond Future	8,670.5700	8.6706	8,477.2900	8.4773	(2.229)	0	0	0
2018/10/12	2037	07/02/2019	9.06	Put	Bond Future	9,081.7500	9.0817	8,894.7500	8.8948	(2.059)	0	0	0
2018/10/12	2037	07/02/2019	9.05	Call	Bond Future	133.4800	0.1335	142.6900	0.1427	6.900	0	0	0
2018/10/12	2037	07/02/2019			Bond Future	10.1985	86.4091	10.1716	86.6056	(0.264)	0.0000	0.0000	11,591
2018/10/12	2037	07/02/2019	9.06	Call	Bond Future	137.9500	0.1380	147.4500	0.1474	6.887	0	0	0
2018/10/12	2037	07/02/2019	9.05	Put	Bond Future	9,161.9900	9.1620	8,974.7000	8.9747	(2.044)	0	0	0
2018/10/12	2037	07/02/2019	9.07	Call	Bond Future	142.5500	0.1426	152.3400	0.1523	6.868	0	0	0
2018/10/12	2037	07/02/2019	9.07	Put	Bond Future	9,001.7600	9.0018	8,815.0500	8.8150	(2.074)	0	0	0
2018/10/12	2037	02/05/2019	9.81	Put	Bond Future	5,340.9400	5.3409	5,205.5300	5.2055	(2.535)	0	0	0
2018/10/12	2037	02/05/2019			Bond Future	10.2792	87.8447	10.2514	88.0444	(0.270)	0.0000	0.0000	0
2018/10/12	2037	02/05/2019	9.80	Call	Bond Future	1,839.7600	1.8398	1,903.3800	1.9034	3.458	0	0	0
2018/10/12	2037	02/05/2019	9.80	Put	Bond Future	5,389.7300	5.3897	5,253.6500	5.2537	(2.525)	0	0	0
2018/10/12	2037	02/05/2019	9.81	Call	Bond Future	1,867.3400	1.8673	1,931.6300	1.9316	3.443	0	0	0
2018/10/12	2037	02/05/2019	9.79	Call	Bond Future	1,812.4100	1.8124	1,875.3600	1.8754	3.473	0	0	0
2018/10/12	2037	02/05/2019	9.79	Put	Bond Future	5,438.8500	5.4388	5,302.1000	5.3021	(2.514)	0	0	0
2018/10/12	2037	01/08/2019	10.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	2037	01/08/2019			Bond Future	10.3689	85.1889	10.3401	85.3931	(0.278)	0.0000	0.0000	0
2018/10/12	2037	01/08/2019	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	2037	01/08/2019	10.29	Put	Bond Future	560.6800	0.5607	356.4700	0.3565	(36.422)	0	0	0
2018/10/12	2037	01/08/2019	10.31	Put	Bond Future	418.0800	0.4181	213.8700	0.2139	(48.845)	0	0	0
2018/10/12	2037	01/08/2019	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	2037	01/08/2019	10.30	Put	Bond Future	489.3400	0.4893	285.1300	0.2851	(41.732)	0	0	0
2018/10/12	2038	01/11/2018			Bond Future	122.6908	122.6908	122.7102	122.7102	0.016	0.0000	0.0000	6,394
2018/10/12	2038	07/02/2019			Bond Future	123.4886	123.4886	123.5078	123.5078	0.016	0.0000	0.0000	3,452
2018/10/12	2038	02/05/2019			Bond Future	125.5599	125.5599	125.5790	125.5790	0.015	0.0000	0.0000	0
2018/10/12	2038	01/08/2019			Bond Future	127.8180	127.8180	127.8388	127.8388	0.016	0.0000	0.0000	0
2018/10/12	2040	01/11/2018	9.09	Put	Bond Future	9,375.3400	9.3753	9,168.6700	9.1687	(2.204)	0	0	0
2018/10/12	2040	01/11/2018	9.80	Call	Bond Future	171.9000	0.1719	185.7200	0.1857	8.040	0	0	1,770
2018/10/12	2040	01/11/2018	10.00	Put	Bond Future	1,995.1000	1.9951	1,829.7900	1.8298	(8.286)	0	0	0
2018/10/12	2040	01/11/2018			Bond Future	10.1836	92.1564	10.1576	92.3631	(0.256)	0.0000	0.0000	26,311
2018/10/12	2040	01/11/2018	9.08	Call	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2018/10/12	2040	01/11/2018	9.08	Put	Bond Future	9,468.1500	9.4682	9,261.4800	9.2615	(2.183)	0	0	0
2018/10/12	2040	01/11/2018	9.20	Put	Bond Future	8,363.5400	8.3635	8,156.8700	8.1569	(2.471)	0	0	0
2018/10/12	2040	01/11/2018	9.20	Call	Bond Future	0.4000	0.0004	0.4000	0.0004	0.000	0	0	3,940
2018/10/12	2040	01/11/2018	9.80	Put	Bond Future	3,292.6300	3.2926	3,099.7800	3.0998	(5.857)	0	0	0
2018/10/12	2040	01/11/2018	9.60	Put	Bond Future	4,854.6100	4.8546	4,650.6000	4.6506	(4.202)	0	0	0
2018/10/12	2040	01/11/2018	9.60	Call	Bond Future	37.1000	0.0371	39.7600	0.0398	7.170	0	0	0
2018/10/12	2040	01/11/2018	9.09	Call	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0	0	0
2018/10/12	2040	01/11/2018	9.10	Put	Bond Future	9,282.6700	9.2827	9,075.9900	9.0760	(2.227)	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
2018/10/12	2040	01/11/2018	10.00	Call	Bond Future	522.7800	0.5228	564.1400	0.5641	7.912	0	0	3,940
2018/10/12	2040	01/11/2018	9.07	Call	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2018/10/12	2040	01/11/2018	9.07	Put	Bond Future	9,561.1100	9.5611	9,354.4400	9.3544	(2.162)	0	0	0
2018/10/12	2040	01/11/2018	9.10	Call	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	2,950
2018/10/12	2040	01/11/2018	8.50	Put	Bond Future	15,094.9400	15.0949	14,888.2700	14.8883	(1.369)	0	0	0
2018/10/12	2040	01/11/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/12	2040	07/02/2019	9.13	Call	Bond Future	140.9700	0.1410	150.7600	0.1508	6.945	0	0	0
2018/10/12	2040	07/02/2019	9.11	Put	Bond Future	9,985.2400	9.9852	9,784.3400	9.7843	(2.012)	0	0	0
2018/10/12	2040	07/02/2019			Bond Future	10.2728	89.4177	10.2459	89.6279	(0.262)	0.0000	0.0000	2,384
2018/10/12	2040	07/02/2019	9.13	Put	Bond Future	9,810.5500	9.8105	9,610.2300	9.6102	(2.042)	0	0	0
2018/10/12	2040	07/02/2019	9.11	Call	Bond Future	131.7800	0.1318	140.9900	0.1410	6.989	0	0	0
2018/10/12	2040	07/02/2019	9.12	Put	Bond Future	9,897.7600	9.8978	9,697.1500	9.6972	(2.027)	0	0	0
2018/10/12	2040	07/02/2019	9.12	Call	Bond Future	136.3100	0.1363	145.8100	0.1458	6.969	0	0	0
2018/10/12	2040	02/05/2019	9.89	Call	Bond Future	2,037.7300	2.0377	2,107.1600	2.1072	3.407	0	0	0
2018/10/12	2040	02/05/2019	9.88	Put	Bond Future	5,763.1400	5.7631	5,618.3400	5.6183	(2.513)	0	0	0
2018/10/12	2040	02/05/2019			Bond Future	10.3528	90.9033	10.3250	91.1168	(0.268)	0.0000	0.0000	0
2018/10/12	2040	02/05/2019	9.90	Call	Bond Future	2,067.9300	2.0679	2,138.0900	2.1381	3.393	0	0	0
2018/10/12	2040	02/05/2019	9.90	Put	Bond Future	5,659.2800	5.6593	5,515.9300	5.5159	(2.533)	0	0	0
2018/10/12	2040	02/05/2019	9.89	Put	Bond Future	5,711.0300	5.7110	5,566.9500	5.5670	(2.523)	0	0	0
2018/10/12	2040	02/05/2019	9.88	Call	Bond Future	2,007.7700	2.0078	2,076.4800	2.0765	3.422	0	0	0
2018/10/12	2040	01/08/2019	10.37	Put	Bond Future	544.5900	0.5446	326.3400	0.3263	(40.076)	0	0	0
2018/10/12	2040	01/08/2019	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	2040	01/08/2019			Bond Future	10.4416	88.0529	10.4129	88.2712	(0.276)	0.0000	0.0000	0
2018/10/12	2040	01/08/2019	10.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	2040	01/08/2019	10.36	Put	Bond Future	621.0400	0.6210	402.7900	0.4028	(35.143)	0	0	0
2018/10/12	2040	01/08/2019	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	2040	01/08/2019	10.38	Put	Bond Future	468.2600	0.4683	250.0100	0.2500	(46.609)	0	0	0
2018/10/12	2044	01/11/2018	9.12	Call	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	0
2018/10/12	2044	01/11/2018			Bond Future	10.2181	89.0979	10.1971	89.2658	(0.206)	0.0000	0.0000	31,882
2018/10/12	2044	01/11/2018	9.12	Put	Bond Future	9,578.5300	9.5785	9,410.5800	9.4106	(1.753)	0	0	0
2018/10/12	2044	01/11/2018	9.13	Call	Bond Future	0.1000	0.0001	0.0900	0.0001	(10.000)	0	0	0
2018/10/12	2044	01/11/2018	9.14	Put	Bond Future	9,388.5100	9.3885	9,220.5600	9.2206	(1.789)	0	0	0
2018/10/12	2044	01/11/2018	9.13	Put	Bond Future	9,483.4400	9.4834	9,315.4900	9.3155	(1.771)	0	0	0
2018/10/12	2044	01/11/2018	9.14	Call	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	0
2018/10/12	2044	07/02/2019	9.18	Put	Bond Future	9,822.7400	9.8227	9,659.7700	9.6598	(1.659)	0	0	0
2018/10/12	2044	07/02/2019			Bond Future	10.3045	86.4256	10.2828	86.5963	(0.210)	0.0000	0.0000	6,535
2018/10/12	2044	07/02/2019	9.17	Call	Bond Future	145.2800	0.1453	152.7300	0.1527	5.128	0	0	0
2018/10/12	2044	07/02/2019	9.17	Put	Bond Future	9,911.8300	9.9118	9,748.6200	9.7486	(1.647)	0	0	0
2018/10/12	2044	07/02/2019	9.18	Call	Bond Future	150.2500	0.1503	157.9400	0.1579	5.118	0	0	0
2018/10/12	2044	07/02/2019	9.16	Call	Bond Future	140.4500	0.1404	147.6700	0.1477	5.141	0	0	0
2018/10/12	2044	07/02/2019	9.16	Put	Bond Future	10,001.2100	10.0012	9,837.7700	9.8378	(1.634)	0	0	0
2018/10/12	2044	02/05/2019	9.90	Call	Bond Future	2,015.2400	2.0152	2,068.9500	2.0690	2.665	0	0	0
2018/10/12	2044	02/05/2019			Bond Future	10.3817	87.8615	10.3594	88.0349	(0.215)	0.0000	0.0000	0
2018/10/12	2044	02/05/2019	9.90	Put	Bond Future	5,895.9700	5.8960	5,776.2800	5.7763	(2.030)	0	0	0
2018/10/12	2044	02/05/2019	9.91	Call	Bond Future	2,045.5100	2.0455	2,099.7900	2.0998	2.654	0	0	0
2018/10/12	2044	02/05/2019	9.92	Put	Bond Future	5,789.5100	5.7895	5,670.9700	5.6710	(2.047)	0	0	0
2018/10/12	2044	02/05/2019	9.91	Put	Bond Future	5,842.6700	5.8427	5,723.5500	5.7236	(2.039)	0	0	0

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2018/10/12	2044	02/05/2019	9.92	Call	Bond Future	2,075.7800		2.0758	2,130.6400	2.1306	2.643	0	0	0
2018/10/12	2044	01/08/2019	10.40	Put	Bond Future	518.5300		0.5185	341.0400	0.3410	(34.229)	0	0	0
2018/10/12	2044	01/08/2019			Bond Future	10.4675		85.0808	10.4443	85.2583	(0.221)	0.0000	0.0000	0
2018/10/12	2044	01/08/2019	10.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	2044	01/08/2019	10.39	Put	Bond Future	595.8100		0.5958	418.3200	0.4183	(29.790)	0	0	0
2018/10/12	2044	01/08/2019	10.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	2044	01/08/2019	10.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	2044	01/08/2019	10.38	Put	Bond Future	673.2200		0.6732	495.7300	0.4957	(26.364)	0	0	0
2018/10/12	2046	01/11/2018			Bond Future	116.6438		116.6438	116.7742	116.7742	0.112	0.0000	0.0000	9,367
2018/10/12	2046	07/02/2019			Bond Future	118.9151		118.9151	119.0475	119.0475	0.111	0.0000	0.0000	2,715
2018/10/12	2046	02/05/2019			Bond Future	119.2246		119.2246	119.3584	119.3584	0.112	0.0000	0.0000	0
2018/10/12	2046	01/08/2019			Bond Future	121.4183		121.4183	121.5562	121.5562	0.114	0.0000	0.0000	0
2018/10/12	2050	01/11/2018			Bond Future	122.6124		122.6124	122.6319	122.6319	0.016	0.0000	0.0000	7,454
2018/10/12	2050	07/02/2019			Bond Future	123.2286		123.2286	123.2477	123.2477	0.016	0.0000	0.0000	2,630
2018/10/12	2050	02/05/2019			Bond Future	125.2955		125.2955	125.3145	125.3145	0.015	0.0000	0.0000	0
2018/10/12	2050	01/08/2019			Bond Future	125.7837		125.7837	125.8046	125.8046	0.017	0.0000	0.0000	0
2018/10/12	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	AL37	01/11/2018			Index Future	586.9280		586.9280	587.6900	587.6900	0.130	0.0000	0.0000	0
2018/10/12	AL37	07/02/2019			Index Future	598.2130		598.2130	598.9860	598.9860	0.129	0.0000	0.0000	0
2018/10/12	AL37	02/05/2019			Index Future	608.1540		608.1540	608.9400	608.9400	0.129	0.0000	0.0000	0
2018/10/12	AL37	01/08/2019			Index Future	619.2290		619.2290	620.0340	620.0340	0.130	0.0000	0.0000	0
2018/10/12	AL7T	01/11/2018			Index Future	674.8950		674.8950	676.1150	676.1150	0.181	0.0000	0.0000	0
2018/10/12	AL7T	07/02/2019			Index Future	687.8710		687.8710	689.1110	689.1110	0.180	0.0000	0.0000	0
2018/10/12	AL7T	02/05/2019			Index Future	699.3020		699.3020	700.5620	700.5620	0.180	0.0000	0.0000	0
2018/10/12	AL7T	01/08/2019			Index Future	712.0370		712.0370	713.3260	713.3260	0.181	0.0000	0.0000	0
2018/10/12	ALBI	01/11/2018			Index Future	608.9320		608.9320	610.1190	610.1190	0.195	0.0000	0.0000	591
2018/10/12	ALBI	07/02/2019			Index Future	620.6400		620.6400	621.8470	621.8470	0.194	0.0000	0.0000	513
2018/10/12	ALBI	02/05/2019			Index Future	630.9540		630.9540	632.1800	632.1800	0.194	0.0000	0.0000	0
2018/10/12	ALBI	01/08/2019			Index Future	642.4440		642.4440	643.6980	643.6980	0.195	0.0000	0.0000	0
2018/10/12	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/10/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C303	28/02/2033			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
2018/10/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/12	ES33	01/11/2018			Bond Future	11.3153	73.9105	11.2886	74.0611	(0.236)	0.0000	0.0000	9,466
2018/10/12	ES33	07/02/2019			Bond Future	11.4614	75.3316	11.4338	75.4847	(0.241)	0.0000	0.0000	0
2018/10/12	ES33	02/05/2019			Bond Future	11.5858	72.7940	11.5572	72.9495	(0.247)	0.0000	0.0000	0
2018/10/12	ES33	01/08/2019			Bond Future	11.7219	74.1191	11.6921	74.2782	(0.254)	0.0000	0.0000	0
2018/10/12	ES42	01/11/2018			Bond Future	11.5485	75.7690	11.5220	75.9376	(0.230)	0.0000	0.0000	7,957
2018/10/12	ES42	07/02/2019			Bond Future	11.6870	77.2258	11.6595	77.3972	(0.236)	0.0000	0.0000	0
2018/10/12	ES42	02/05/2019			Bond Future	11.8107	74.2490	11.7822	74.4231	(0.241)	0.0000	0.0000	0
2018/10/12	ES42	01/08/2019			Bond Future	11.9429	75.6005	11.9132	75.7786	(0.249)	0.0000	0.0000	0
2018/10/12	GOVI	01/11/2018	653.50	Put	GOVI	508,730.0000	50.8730	496,400.0000	49.6400	(2.424)	0	0	0
2018/10/12	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	GOVI	01/11/2018			GOVI	602.6270	602.6270	603.8600	603.8600	0.205	0.0000	0.0000	461
2018/10/12	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	GOVI	01/11/2018	653.49	Put	GOVI	508,630.0000	50.8630	496,300.0000	49.6300	(2.424)	0	0	0
2018/10/12	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	GOVI	01/11/2018	653.51	Put	GOVI	508,830.0000	50.8830	496,500.0000	49.6500	(2.423)	0	0	0
2018/10/12	GOVI	07/02/2019	666.53	Put	GOVI	523,160.0000	52.3160	510,620.0000	51.0620	(2.397)	0	0	0
2018/10/12	GOVI	07/02/2019			GOVI	614.2140	614.2140	615.4680	615.4680	0.204	0.0000	0.0000	0
2018/10/12	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	GOVI	07/02/2019	666.52	Put	GOVI	523,060.0000	52.3060	510,520.0000	51.0520	(2.397)	0	0	0
2018/10/12	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	GOVI	07/02/2019	666.51	Put	GOVI	522,960.0000	52.2960	510,420.0000	51.0420	(2.398)	0	0	0
2018/10/12	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	GOVI	02/05/2019	647.88	Put	GOVI	234,590.0000	23.4590	221,850.0000	22.1850	(5.431)	0	0	0
2018/10/12	GOVI	02/05/2019	647.86	Put	GOVI	234,390.0000	23.4390	221,650.0000	22.1650	(5.435)	0	0	0
2018/10/12	GOVI	02/05/2019			GOVI	624.4210	624.4210	625.6950	625.6950	0.204	0.0000	0.0000	0
2018/10/12	GOVI	02/05/2019	647.87	Put	GOVI	234,490.0000	23.4490	221,750.0000	22.1750	(5.433)	0	0	0
2018/10/12	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	GOVI	01/08/2019	638.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	GOVI	01/08/2019	638.67	Put	GOVI	28,780.0000	2.8780	15,750.0000	1.5750	(45.274)	0	0	0
2018/10/12	GOVI	01/08/2019			GOVI	635.7920	635.7920	637.0950	637.0950	0.205	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
2018/10/12	GOVI	01/08/2019	638.69	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	GOVI	01/08/2019	638.69	Put	GOVI	28,980.0000		2.8980	15,950.0000	1.5950	(44.962)	0	0	0
2018/10/12	GOVI	01/08/2019	638.68	Put	GOVI	28,880.0000		2.8880	15,850.0000	1.5850	(45.118)	0	0	0
2018/10/12	GOVI	01/08/2019	638.67	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/12	IGOV	01/11/2018			Index Future	253.5130		253.5130	253.5710	253.5710	0.023	0.0000	0.0000	746
2018/10/12	IGOV	07/02/2019			Index Future	258.4490		258.4490	258.5070	258.5070	0.022	0.0000	0.0000	0
2018/10/12	IGOV	02/05/2019			Index Future	262.7850		262.7850	262.8420	262.8420	0.022	0.0000	0.0000	0
2018/10/12	IGOV	01/08/2019			Index Future	267.6210		267.6210	267.6820	267.6820	0.023	0.0000	0.0000	0
2018/10/12	IS01	20/12/2018			Interest Rate Swap	102.2400		102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/12	IS01	22/03/2019			Interest Rate Swap	99.5800		99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/10/12	IS01	20/06/2019			Interest Rate Swap	102.0800		102.0800	102.0700	102.0700	(0.010)	0.0000	0.0000	0
2018/10/12	IS01	19/09/2019			Interest Rate Swap	100.0500		100.0500	100.0400	100.0400	(0.010)	0.0000	0.0000	0
2018/10/12	IS02	21/12/2018			Interest Rate Swap	98.9000		98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/12	IS02	15/03/2019			Interest Rate Swap	99.3400		99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/10/12	IS02	21/06/2019			Interest Rate Swap	99.8100		99.8100	99.8000	99.8000	(0.010)	0.0000	0.0000	0
2018/10/12	IS02	20/09/2019			Interest Rate Swap	102.0500		102.0500	102.0400	102.0400	(0.010)	0.0000	0.0000	0
2018/10/12	IS02	20/12/2019			Interest Rate Swap	103.1200		103.1200	103.1000	103.1000	(0.019)	0.0000	0.0000	0
2018/10/12	IS02	23/03/2020			Interest Rate Swap	99.2800		99.2800	99.2500	99.2500	(0.030)	0.0000	0.0000	0
2018/10/12	IS02	22/06/2020			Interest Rate Swap	103.0100		103.0100	102.9700	102.9700	(0.039)	0.0000	0.0000	0
2018/10/12	IS02	21/09/2020			Interest Rate Swap	100.1800		100.1800	100.1300	100.1300	(0.050)	0.0000	0.0000	0
2018/10/12	IS05	17/12/2020			Interest Rate Swap	97.1400		97.1400	97.0800	97.0800	(0.062)	0.0000	0.0000	0
2018/10/12	IS05	16/03/2021			Interest Rate Swap	96.4900		96.4900	96.4200	96.4200	(0.073)	0.0000	0.0000	0
2018/10/12	IS05	15/06/2021			Interest Rate Swap	95.8000		95.8000	95.7200	95.7200	(0.084)	0.0000	0.0000	0
2018/10/12	IS05	21/09/2021			Interest Rate Swap	96.0900		96.0900	96.0000	96.0000	(0.094)	0.0000	0.0000	0
2018/10/12	IS05	21/12/2021			Interest Rate Swap	98.4000		98.4000	98.2900	98.2900	(0.112)	0.0000	0.0000	51
2018/10/12	IS05	15/03/2022			Interest Rate Swap	98.6400		98.6400	98.5200	98.5200	(0.122)	0.0000	0.0000	0
2018/10/12	IS05	21/06/2022			Interest Rate Swap	99.9400		99.9400	99.8200	99.8200	(0.120)	0.0000	0.0000	0
2018/10/12	IS05	20/09/2022			Interest Rate Swap	103.9600		103.9600	103.8300	103.8300	(0.125)	0.0000	0.0000	0
2018/10/12	IS05	20/12/2022			Interest Rate Swap	105.3100		105.3100	105.1800	105.1800	(0.123)	0.0000	0.0000	0
2018/10/12	IS05	22/03/2023			Interest Rate Swap	98.8400		98.8400	98.7000	98.7000	(0.142)	0.0000	0.0000	0
2018/10/12	IS05	20/06/2023			Interest Rate Swap	104.9600		104.9600	104.8100	104.8100	(0.143)	0.0000	0.0000	0
2018/10/12	IS05	19/09/2023			Interest Rate Swap	100.6000		100.6000	100.4500	100.4500	(0.149)	0.0000	0.0000	0
2018/10/12	IS10	17/12/2025			Interest Rate Swap	98.1400		98.1400	97.9400	97.9400	(0.204)	0.0000	0.0000	0
2018/10/12	IS10	16/03/2026			Interest Rate Swap	95.2800		95.2800	95.0700	95.0700	(0.220)	0.0000	0.0000	0
2018/10/12	IS10	15/06/2026			Interest Rate Swap	94.1400		94.1400	93.9200	93.9200	(0.234)	0.0000	0.0000	0
2018/10/12	IS10	21/09/2026			Interest Rate Swap	96.3700		96.3700	96.1500	96.1500	(0.228)	0.0000	0.0000	0
2018/10/12	IS10	21/12/2026			Interest Rate Swap	100.1800		100.1800	99.9600	99.9600	(0.220)	0.0000	0.0000	0
2018/10/12	IS10	15/03/2027			Interest Rate Swap	98.8600		98.8600	98.6300	98.6300	(0.233)	0.0000	0.0000	0
2018/10/12	IS10	21/06/2027			Interest Rate Swap	100.9800		100.9800	100.7500	100.7500	(0.228)	0.0000	0.0000	0
2018/10/12	IS10	20/09/2027			Interest Rate Swap	106.4300		106.4300	106.2000	106.2000	(0.216)	0.0000	0.0000	0
2018/10/12	IS10	20/12/2027			Interest Rate Swap	106.8400		106.8400	106.6000	106.6000	(0.225)	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
2018/10/12	IS10	22/03/2028			Interest Rate Swap	100.5200	100.5200	100.2700	100.2700	(0.249)	0.0000	0.0000	0
2018/10/12	IS10	20/06/2028			Interest Rate Swap	107.6300	107.6300	107.3900	107.3900	(0.223)	0.0000	0.0000	0
2018/10/12	IS10	19/09/2028			Interest Rate Swap	101.3700	101.3700	101.1100	101.1100	(0.256)	0.0000	0.0000	0
2018/10/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/10/12	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/12	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/12	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/12	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/12	R023	01/11/2018	10.58	Call	Bond Future	6,393.3500	6.3934	6,520.7200	6.5207	1.992	0	0	0
2018/10/12	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R023	01/11/2018			Bond Future	8.6590	98.1996	8.6223	98.3270	(0.424)	0.0000	0.0000	37,322
2018/10/12	R023	01/11/2018	10.59	Call	Bond Future	6,425.2500	6.4252	6,552.6200	6.5526	1.982	0	0	0
2018/10/12	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R023	01/11/2018	10.57	Call	Bond Future	6,361.4400	6.3614	6,488.8100	6.4888	2.002	0	0	0
2018/10/12	R023	07/02/2019	10.59	Call	Bond Future	5,734.6000	5.7346	5,860.9500	5.8610	2.203	0	0	0
2018/10/12	R023	07/02/2019			Bond Future	8.7783	100.0877	8.7388	100.2170	(0.450)	0.0000	0.0000	17,367
2018/10/12	R023	07/02/2019	10.57	Call	Bond Future	5,675.1600	5.6752	5,801.3400	5.8013	2.223	0	0	0
2018/10/12	R023	07/02/2019	10.57	Put	Bond Future	22.5000	0.0225	19.3800	0.0194	(13.867)	0	0	0
2018/10/12	R023	07/02/2019	10.59	Put	Bond Future	21.1700	0.0212	18.2200	0.0182	(13.935)	0	0	0
2018/10/12	R023	07/02/2019	10.58	Call	Bond Future	5,704.8800	5.7049	5,831.1400	5.8311	2.213	0	0	0
2018/10/12	R023	07/02/2019	10.58	Put	Bond Future	21.8300	0.0218	18.7900	0.0188	(13.926)	0	0	0
2018/10/12	R023	02/05/2019	8.45	Call	Bond Future	638.2400	0.6382	680.1500	0.6802	6.566	0	0	0
2018/10/12	R023	02/05/2019	8.44	Put	Bond Future	2,004.5000	2.0045	1,914.5500	1.9146	(4.487)	0	0	0
2018/10/12	R023	02/05/2019			Bond Future	8.8796	97.8236	8.8373	97.9549	(0.475)	0.0000	0.0000	0
2018/10/12	R023	02/05/2019	8.46	Call	Bond Future	650.5700	0.6506	693.0100	0.6930	6.524	0	0	0
2018/10/12	R023	02/05/2019	8.46	Put	Bond Future	1,965.7800	1.9658	1,876.8900	1.8769	(4.522)	0	0	0
2018/10/12	R023	02/05/2019	8.45	Put	Bond Future	1,985.0700	1.9851	1,895.6500	1.8956	(4.505)	0	0	0
2018/10/12	R023	02/05/2019	8.44	Call	Bond Future	626.0500	0.6260	667.4300	0.6674	6.610	0	0	0
2018/10/12	R023	01/08/2019	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R023	01/08/2019			Bond Future	8.9966	99.6046	8.9506	99.7392	(0.511)	0.0000	0.0000	0
2018/10/12	R023	01/08/2019	8.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R023	01/08/2019	8.93	Put	Bond Future	195.1700	0.1952	60.5300	0.0605	(68.986)	0	0	0
2018/10/12	R023	01/08/2019	8.95	Put	Bond Future	136.5100	0.1365	1.8700	0.0019	(98.630)	0	0	0
2018/10/12	R023	01/08/2019	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R023	01/08/2019	8.94	Put	Bond Future	165.8400	0.1658	31.2000	0.0312	(81.187)	0	0	0
2018/10/12	R035	01/11/2018	8.93	Call	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2018/10/12	R035	01/11/2018	8.92	Put	Bond Future	8,803.2500	8.8033	8,609.4300	8.6094	(2.202)	0	0	0
2018/10/12	R035	01/11/2018			Bond Future	10.0301	92.4339	10.0039	92.6277	(0.261)	0.0000	0.0000	74,701

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
2018/10/12	R035	01/11/2018	8.94	Call	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0	0	0
2018/10/12	R035	01/11/2018	8.94	Put	Bond Future	8,633.6900	8.6337	8,439.8700	8.4399	(2.245)	0	0	0
2018/10/12	R035	01/11/2018	8.93	Put	Bond Future	8,718.4200	8.7184	8,524.6000	8.5246	(2.223)	0	0	0
2018/10/12	R035	01/11/2018	8.92	Call	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2018/10/12	R035	07/02/2019	8.98	Call	Bond Future	129.4500	0.1295	138.5400	0.1385	7.022	0	0	0
2018/10/12	R035	07/02/2019			Bond Future	10.1264	94.2112	10.0994	94.4082	(0.267)	0.0000	0.0000	298
2018/10/12	R035	07/02/2019	8.96	Call	Bond Future	121.0600	0.1211	129.6100	0.1296	7.063	0	0	0
2018/10/12	R035	07/02/2019	8.96	Put	Bond Future	9,231.0300	9.2310	9,042.5700	9.0426	(2.042)	0	0	0
2018/10/12	R035	07/02/2019	8.98	Put	Bond Future	9,071.9700	9.0720	8,884.0500	8.8840	(2.071)	0	0	0
2018/10/12	R035	07/02/2019	8.97	Call	Bond Future	125.1900	0.1252	134.0100	0.1340	7.045	0	0	0
2018/10/12	R035	07/02/2019	8.97	Put	Bond Future	9,151.3800	9.1514	8,963.1900	8.9632	(2.056)	0	0	0
2018/10/12	R035	02/05/2019	9.74	Put	Bond Future	5,256.4600	5.2565	5,120.5700	5.1206	(2.585)	0	0	0
2018/10/12	R035	02/05/2019			Bond Future	10.2053	91.2793	10.1775	91.4794	(0.273)	0.0000	0.0000	0
2018/10/12	R035	02/05/2019	9.74	Call	Bond Future	1,827.6900	1.8277	1,891.9600	1.8920	3.516	0	0	0
2018/10/12	R035	02/05/2019	9.75	Call	Bond Future	1,855.9700	1.8560	1,920.9300	1.9209	3.500	0	0	0
2018/10/12	R035	02/05/2019	9.75	Put	Bond Future	5,209.0200	5.2090	5,073.8200	5.0738	(2.595)	0	0	0
2018/10/12	R035	02/05/2019	9.73	Call	Bond Future	1,799.6600	1.7997	1,863.2400	1.8632	3.533	0	0	0
2018/10/12	R035	02/05/2019	9.73	Put	Bond Future	5,304.2400	5.3042	5,167.6600	5.1677	(2.575)	0	0	0
2018/10/12	R035	01/08/2019	10.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R035	01/08/2019	10.22	Put	Bond Future	508.4800	0.5085	303.7900	0.3038	(40.255)	0	0	0
2018/10/12	R035	01/08/2019			Bond Future	10.2918	92.9410	10.2628	93.1457	(0.282)	0.0000	0.0000	0
2018/10/12	R035	01/08/2019	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R035	01/08/2019	10.24	Put	Bond Future	366.4300	0.3664	161.7400	0.1617	(55.861)	0	0	0
2018/10/12	R035	01/08/2019	10.23	Put	Bond Future	437.4100	0.4374	232.7200	0.2327	(46.796)	0	0	0
2018/10/12	R035	01/08/2019	10.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R186	01/11/2018	8.54	Put	Bond Future	4,504.2400	4.5042	4,320.5300	4.3205	(4.079)	0	0	0
2018/10/12	R186	01/11/2018	8.90	Call	Bond Future	91.7400	0.0917	104.1700	0.1042	13.549	0	0	0
2018/10/12	R186	01/11/2018	9.14	Call	Bond Future	393.0500	0.3930	439.4100	0.4394	11.795	0	0	0
2018/10/12	R186	01/11/2018	7.96	Put	Bond Future	8,170.4300	8.1704	7,986.3100	7.9863	(2.253)	0	0	0
2018/10/12	R186	01/11/2018			Bond Future	9.2865	110.7530	9.2552	110.9371	(0.337)	0.0000	0.0000	67,821
2018/10/12	R186	01/11/2018	8.53	Call	Bond Future	2.9300	0.0029	3.2900	0.0033	12.287	0	0	0
2018/10/12	R186	01/11/2018	8.53	Put	Bond Future	4,565.8400	4.5658	4,382.0800	4.3821	(4.025)	0	0	0
2018/10/12	R186	01/11/2018	8.46	Put	Bond Future	4,999.2400	4.9992	4,815.2600	4.8153	(3.680)	0	0	0
2018/10/12	R186	01/11/2018	8.46	Call	Bond Future	1.3200	0.0013	1.4600	0.0015	10.606	0	0	5,000
2018/10/12	R186	01/11/2018	8.54	Call	Bond Future	3.2900	0.0033	3.7000	0.0037	12.462	0	0	0
2018/10/12	R186	01/11/2018	8.90	Put	Bond Future	2,391.7200	2.3917	2,220.0300	2.2200	(7.179)	0	0	2,500
2018/10/12	R186	01/11/2018	9.14	Put	Bond Future	1,257.2900	1.2573	1,119.5300	1.1195	(10.957)	0	0	5,000
2018/10/12	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/12	R186	01/11/2018	8.52	Call	Bond Future	2.6100	0.0026	2.9300	0.0029	12.261	0	0	0
2018/10/12	R186	01/11/2018	8.52	Put	Bond Future	4,627.5300	4.6275	4,443.7300	4.4437	(3.972)	0	0	0
2018/10/12	R186	07/02/2019	8.20	Call	Bond Future	84.1200	0.0841	91.9800	0.0920	9.344	0	0	0
2018/10/12	R186	07/02/2019	8.50	Call	Bond Future	231.1300	0.2311	249.9000	0.2499	8.121	0	0	1,000
2018/10/12	R186	07/02/2019	9.10	Put	Bond Future	2,747.0400	2.7470	2,622.2800	2.6223	(4.542)	0	0	1,000
2018/10/12	R186	07/02/2019	8.21	Put	Bond Future	7,082.6700	7.0827	6,903.7100	6.9037	(2.527)	0	0	0
2018/10/12	R186	07/02/2019	9.92	Put	Bond Future	803.4000	0.8034	748.7200	0.7487	(6.806)	0	0	1,170
2018/10/12	R186	07/02/2019			Bond Future	9.3896	107.5779	9.3567	107.7650	(0.350)	0.0000	0.0000	839
2018/10/12	R186	07/02/2019	8.20	Put	Bond Future	7,141.6100	7.1416	6,962.4100	6.9624	(2.509)	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
2018/10/12	R186	07/02/2019	8.50	Put	Bond Future	5,452.4800	5.4525	5,284.1900	5.2842	(3.086)	0	0	0
2018/10/12	R186	07/02/2019	9.10	Call	Bond Future	1,083.1800	1.0832	1,145.4800	1.1455	5.752	0	0	0
2018/10/12	R186	07/02/2019	8.21	Call	Bond Future	87.0100	0.0870	95.1100	0.0951	9.309	0	0	0
2018/10/12	R186	07/02/2019	9.92	Call	Bond Future	3,764.9300	3.7649	3,897.3100	3.8973	3.516	0	0	0
2018/10/12	R186	07/02/2019	8.30	Put	Bond Future	6,560.1900	6.5602	6,383.8000	6.3838	(2.689)	0	0	0
2018/10/12	R186	07/02/2019	8.22	Call	Bond Future	89.9800	0.0900	98.3300	0.0983	9.280	0	0	0
2018/10/12	R186	07/02/2019	8.22	Put	Bond Future	7,023.8500	7.0238	6,845.1400	6.8451	(2.544)	0	0	0
2018/10/12	R186	07/02/2019	9.27	Put	Bond Future	2,174.5300	2.1745	2,065.3200	2.0653	(5.022)	0	0	0
2018/10/12	R186	07/02/2019	9.27	Call	Bond Future	1,491.5800	1.4916	1,569.4300	1.5694	5.219	0	0	1,170
2018/10/12	R186	07/02/2019	8.30	Call	Bond Future	119.0800	0.1191	129.7500	0.1297	8.960	0	0	210
2018/10/12	R186	07/02/2019	8.77	Put	Bond Future	4,109.8300	4.1098	3,958.1000	3.9581	(3.692)	0	0	0
2018/10/12	R186	07/02/2019	8.77	Call	Bond Future	508.0000	0.5080	543.3300	0.5433	6.955	0	0	1,170
2018/10/12	R186	07/02/2019	9.90	Call	Bond Future	3,681.3100	3.6813	3,812.3400	3.8123	3.559	0	0	0
2018/10/12	R186	07/02/2019	9.90	Put	Bond Future	829.4600	0.8295	773.4300	0.7734	(6.755)	0	0	1,000
2018/10/12	R186	02/05/2019	10.07	Call	Bond Future	4,451.5900	4.4516	4,580.3700	4.5804	2.893	0	0	0
2018/10/12	R186	02/05/2019	9.01	Put	Bond Future	3,877.4100	3.8774	3,746.5700	3.7466	(3.374)	0	0	0
2018/10/12	R186	02/05/2019	9.02	Call	Bond Future	1,242.1500	1.2422	1,302.0100	1.3020	4.819	0	0	0
2018/10/12	R186	02/05/2019			Bond Future	9.4823	109.3654	9.4480	109.5554	(0.362)	0.0000	0.0000	0
2018/10/12	R186	02/05/2019	9.03	Call	Bond Future	1,262.7700	1.2628	1,323.3300	1.3233	4.796	0	0	0
2018/10/12	R186	02/05/2019	9.03	Put	Bond Future	3,804.2400	3.8042	3,674.7800	3.6748	(3.403)	0	0	0
2018/10/12	R186	02/05/2019	9.30	Call	Bond Future	1,895.3900	1.8954	1,974.9400	1.9749	4.197	0	0	200
2018/10/12	R186	02/05/2019	10.07	Put	Bond Future	1,265.0700	1.2651	1,203.8300	1.2038	(4.841)	0	0	200
2018/10/12	R186	02/05/2019	9.01	Call	Bond Future	1,221.7300	1.2217	1,280.9100	1.2809	4.844	0	0	0
2018/10/12	R186	02/05/2019	9.02	Put	Bond Future	3,840.7100	3.8407	3,710.5500	3.7106	(3.389)	0	0	0
2018/10/12	R186	02/05/2019	9.30	Put	Bond Future	2,910.3500	2.9104	2,799.8800	2.7999	(3.796)	0	0	0
2018/10/12	R186	02/05/2019	8.70	Put	Bond Future	5,127.2400	5.1272	4,976.0900	4.9761	(2.948)	0	0	0
2018/10/12	R186	02/05/2019	8.70	Call	Bond Future	681.1300	0.6811	720.0000	0.7200	5.707	0	0	200
2018/10/12	R186	01/08/2019	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R186	01/08/2019			Bond Future	9.5848	106.0580	9.5485	106.2525	(0.378)	0.0000	0.0000	0
2018/10/12	R186	01/08/2019	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R186	01/08/2019	9.52	Put	Bond Future	348.1000	0.3481	153.5700	0.1536	(55.883)	0	0	0
2018/10/12	R186	01/08/2019	9.54	Put	Bond Future	240.4200	0.2404	45.8900	0.0459	(80.913)	0	0	0
2018/10/12	R186	01/08/2019	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R186	01/08/2019	9.53	Put	Bond Future	294.2400	0.2942	99.7100	0.0997	(66.113)	0	0	0
2018/10/12	R197	01/11/2018			Bond Future	300.4925	300.4925	300.5386	300.5386	0.015	0.0000	0.0000	953
2018/10/12	R197	07/02/2019			Bond Future	298.9961	298.9961	299.0420	299.0420	0.015	0.0000	0.0000	1,400
2018/10/12	R197	02/05/2019			Bond Future	304.0114	304.0114	304.0566	304.0566	0.015	0.0000	0.0000	0
2018/10/12	R197	01/08/2019			Bond Future	302.0520	302.0520	302.1015	302.1015	0.016	0.0000	0.0000	0
2018/10/12	R202	01/11/2018			Bond Future	236.0576	236.0576	236.0944	236.0944	0.016	0.0000	0.0000	8,088
2018/10/12	R202	07/02/2019			Bond Future	236.7514	236.7514	236.7881	236.7881	0.015	0.0000	0.0000	2,057
2018/10/12	R202	02/05/2019			Bond Future	240.7226	240.7226	240.7588	240.7588	0.015	0.0000	0.0000	0
2018/10/12	R202	01/08/2019			Bond Future	241.1402	241.1402	241.1799	241.1799	0.016	0.0000	0.0000	0
2018/10/12	R207	01/11/2018	6.76	Put	Bond Future	594.4200	0.5944	553.1000	0.5531	(6.951)	0	0	0
2018/10/12	R207	01/11/2018			Bond Future	7.2874	102.1888	7.2505	102.2301	(0.505)	0.0000	0.0000	18,869
2018/10/12	R207	01/11/2018	6.75	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0

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2018/10/12	R207	01/11/2018	6.75	Put	Bond Future	605.7400		0.6057	564.4100	0.5644	(6.823)	0	0	0
2018/10/12	R207	01/11/2018	6.76	Call	Bond Future	0.0100		0.0000	0.0200	0.0000	100.000	0	0	0
2018/10/12	R207	01/11/2018	6.74	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2018/10/12	R207	01/11/2018	6.74	Put	Bond Future	617.0600		0.6171	575.7300	0.5757	(6.698)	0	0	0
2018/10/12	R207	07/02/2019	6.52	Call	Bond Future	15.3200		0.0153	18.3200	0.0183	19.582	0	0	0
2018/10/12	R207	07/02/2019	6.51	Put	Bond Future	712.0600		0.7121	673.4300	0.6734	(5.425)	0	0	0
2018/10/12	R207	07/02/2019			Bond Future	7.2998		100.5086	7.2525	100.5502	(0.649)	0.0000	0.0000	62
2018/10/12	R207	07/02/2019	6.53	Call	Bond Future	15.6500		0.0156	18.7200	0.0187	19.617	0	0	0
2018/10/12	R207	07/02/2019	6.53	Put	Bond Future	694.8900		0.6949	656.3900	0.6564	(5.540)	0	0	0
2018/10/12	R207	07/02/2019	6.52	Put	Bond Future	703.4300		0.7034	664.8600	0.6649	(5.483)	0	0	0
2018/10/12	R207	07/02/2019	6.51	Call	Bond Future	15.0800		0.0151	18.0200	0.0180	19.496	0	0	0
2018/10/12	R207	02/05/2019	7.63	Call	Bond Future	298.6700		0.2987	327.4300	0.3274	9.629	0	0	0
2018/10/12	R207	02/05/2019			Bond Future	7.3241		102.1786	7.2606	102.2208	(0.867)	0.0000	0.0000	0
2018/10/12	R207	02/05/2019	7.61	Call	Bond Future	288.4500		0.2884	316.8300	0.3168	9.839	0	0	0
2018/10/12	R207	02/05/2019	7.61	Put	Bond Future	99.1000		0.0991	85.3100	0.0853	(13.915)	0	0	0
2018/10/12	R207	02/05/2019	7.63	Put	Bond Future	96.0900		0.0961	82.6800	0.0827	(13.956)	0	0	0
2018/10/12	R207	02/05/2019	7.62	Call	Bond Future	293.6900		0.2937	322.2500	0.3223	9.725	0	0	0
2018/10/12	R207	02/05/2019	7.62	Put	Bond Future	97.7200		0.0977	84.1100	0.0841	(13.928)	0	0	0
2018/10/12	R207	01/08/2019	7.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R207	01/08/2019	7.33	Call	Bond Future	38.0700		0.0381	81.9300	0.0819	115.209	0	0	0
2018/10/12	R207	01/08/2019			Bond Future	7.2418		100.3981	7.1402	100.4419	(1.402)	0.0000	0.0000	0
2018/10/12	R207	01/08/2019	7.34	Call	Bond Future	42.3900		0.0424	86.2500	0.0863	103.468	0	0	0
2018/10/12	R207	01/08/2019	7.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R207	01/08/2019	7.35	Call	Bond Future	46.7000		0.0467	90.5600	0.0906	93.919	0	0	0
2018/10/12	R207	01/08/2019	7.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R208	01/11/2018	7.11	Put	Bond Future	1,696.9600		1.6970	1,630.0900	1.6301	(3.941)	0	0	0
2018/10/12	R208	01/11/2018			Bond Future	7.9038		98.1990	7.8721	98.2660	(0.400)	0.0000	0.0000	29,067
2018/10/12	R208	01/11/2018	7.11	Call	Bond Future	0.5100		0.0005	0.5800	0.0006	13.725	0	0	0
2018/10/12	R208	01/11/2018	7.12	Call	Bond Future	0.5400		0.0005	0.6100	0.0006	12.963	0	0	0
2018/10/12	R208	01/11/2018	7.10	Put	Bond Future	1,718.5400		1.7185	1,651.6600	1.6517	(3.892)	0	0	0
2018/10/12	R208	01/11/2018	7.12	Put	Bond Future	1,675.3900		1.6754	1,608.5200	1.6085	(3.991)	0	0	0
2018/10/12	R208	01/11/2018	7.10	Call	Bond Future	0.4800		0.0005	0.5400	0.0005	12.500	0	0	0
2018/10/12	R208	07/02/2019	7.07	Call	Bond Future	26.6400		0.0266	30.1300	0.0301	13.101	0	0	0
2018/10/12	R208	07/02/2019	7.08	Put	Bond Future	1,790.4700		1.7905	1,726.3300	1.7263	(3.582)	0	0	0
2018/10/12	R208	07/02/2019	7.06	Put	Bond Future	1,828.1400		1.8281	1,763.8400	1.7638	(3.517)	0	0	0
2018/10/12	R208	07/02/2019			Bond Future	8.0002		100.0871	7.9644	100.1548	(0.446)	0.0000	0.0000	0
2018/10/12	R208	07/02/2019	7.07	Put	Bond Future	1,809.2900		1.8093	1,745.0800	1.7451	(3.549)	0	0	0
2018/10/12	R208	07/02/2019	7.08	Call	Bond Future	27.2000		0.0272	30.7600	0.0308	13.088	0	0	0
2018/10/12	R208	07/02/2019	7.06	Call	Bond Future	26.1000		0.0261	29.5000	0.0295	13.027	0	0	0
2018/10/12	R208	02/05/2019	8.03	Put	Bond Future	633.9300		0.6339	596.9600	0.5970	(5.832)	0	0	0
2018/10/12	R208	02/05/2019	8.02	Call	Bond Future	516.5900		0.5166	548.0100	0.5480	6.082	0	0	0
2018/10/12	R208	02/05/2019			Bond Future	8.0932		98.3506	8.0528	98.4193	(0.498)	0.0000	0.0000	0
2018/10/12	R208	02/05/2019	8.03	Call	Bond Future	526.2700		0.5263	558.0200	0.5580	6.033	0	0	0
2018/10/12	R208	02/05/2019	8.02	Put	Bond Future	641.3100		0.6413	604.0100	0.6040	(5.816)	0	0	0
2018/10/12	R208	02/05/2019	8.04	Call	Bond Future	535.7400		0.5357	567.8200	0.5678	5.988	0	0	0
2018/10/12	R208	02/05/2019	8.04	Put	Bond Future	626.3500		0.6263	589.7100	0.5897	(5.850)	0	0	0
2018/10/12	R208	01/08/2019	8.16	Call	Bond Future	0.0000		0.0000	2.1700	0.0022	100.000	0	0	0

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2018/10/12	R208	01/08/2019	8.17	Put	Bond Future	53.7600	0.0538	0.0000	0.0000	(100.000)	0	0	0
2018/10/12	R208	01/08/2019			Bond Future	8.2060	100.1411	8.1586	100.2120	(0.578)	0.0000	0.0000	0
2018/10/12	R208	01/08/2019	8.16	Put	Bond Future	68.7100	0.0687	0.0000	0.0000	(100.000)	0	0	0
2018/10/12	R208	01/08/2019	8.17	Call	Bond Future	0.0000	0.0000	17.1200	0.0171	100.000	0	0	0
2018/10/12	R208	01/08/2019	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R208	01/08/2019	8.15	Put	Bond Future	83.6600	0.0837	12.7800	0.0128	(84.724)	0	0	0
2018/10/12	R209	01/11/2018	1,016.00	Call	Bond Future	69,148.4700	69.1485	69,311.2700	69.3113	0.235	0	0	0
2018/10/12	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R209	01/11/2018	9.34	Put	Bond Future	4,276.8400	4.2768	4,115.0000	4.1150	(3.784)	0	0	0
2018/10/12	R209	01/11/2018	9.97	Call	Bond Future	796.0500	0.7961	855.8300	0.8558	7.510	0	0	0
2018/10/12	R209	01/11/2018	9.98	Put	Bond Future	904.5600	0.9046	803.4100	0.8034	(11.182)	0	0	2,000
2018/10/12	R209	01/11/2018	8.98	Call	Bond Future	0.2900	0.0003	0.2900	0.0003	0.000	0	0	0
2018/10/12	R209	01/11/2018	10.00	Call	Bond Future	890.0200	0.8900	955.4600	0.9555	7.353	0	0	0
2018/10/12	R209	01/11/2018	9.64	Call	Bond Future	153.3400	0.1533	166.2800	0.1663	8.439	0	0	2,000
2018/10/12	R209	01/11/2018	9.47	Call	Bond Future	44.3100	0.0443	47.8300	0.0478	7.944	0	0	0
2018/10/12	R209	01/11/2018	9.82	Call	Bond Future	418.7700	0.4188	452.8500	0.4528	8.138	0	0	0
2018/10/12	R209	01/11/2018			Bond Future	9.9925	70.0363	9.9664	70.1991	(0.260)	0.0000	0.0000	122,707
2018/10/12	R209	01/11/2018	1,016.01	Call	Bond Future	69,148.4700	69.1485	69,311.2700	69.3113	0.235	0	0	0
2018/10/12	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R209	01/11/2018	8.89	Put	Bond Future	7,430.2400	7.4302	7,267.4400	7.2674	(2.191)	0	0	0
2018/10/12	R209	01/11/2018	8.89	Call	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0	0	2,000
2018/10/12	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R209	01/11/2018	1,015.99	Call	Bond Future	69,148.4600	69.1485	69,311.2600	69.3113	0.235	0	0	0
2018/10/12	R209	01/11/2018	9.34	Call	Bond Future	14.1800	0.0142	15.1400	0.0151	6.770	0	0	0
2018/10/12	R209	01/11/2018	9.97	Put	Bond Future	936.5900	0.9366	833.5700	0.8336	(10.999)	0	0	0
2018/10/12	R209	01/11/2018	9.98	Call	Bond Future	826.6800	0.8267	888.3300	0.8883	7.458	0	0	0
2018/10/12	R209	01/11/2018	8.98	Put	Bond Future	6,781.2900	6.7813	6,618.4900	6.6185	(2.401)	0	0	0
2018/10/12	R209	01/11/2018	10.00	Put	Bond Future	842.8500	0.8428	745.4900	0.7455	(11.551)	0	0	5,850
2018/10/12	R209	01/11/2018	9.64	Put	Bond Future	2,409.3900	2.4094	2,259.5300	2.2595	(6.220)	0	0	0
2018/10/12	R209	01/11/2018	9.47	Put	Bond Future	3,427.4300	3.4274	3,268.1500	3.2681	(4.647)	0	0	760
2018/10/12	R209	01/11/2018	9.82	Put	Bond Future	1,509.2800	1.5093	1,380.5600	1.3806	(8.529)	0	0	760
2018/10/12	R209	01/11/2018	9.49	Call	Bond Future	51.9000	0.0519	56.0900	0.0561	8.073	0	0	0
2018/10/12	R209	01/11/2018	9.94	Call	Bond Future	708.2300	0.7082	762.4600	0.7625	7.657	0	0	0
2018/10/12	R209	01/11/2018	9.94	Put	Bond Future	1,037.2400	1.0372	928.6700	0.9287	(10.467)	0	0	0
2018/10/12	R209	01/11/2018	10.57	Call	Bond Future	3,540.6100	3.5406	3,687.5800	3.6876	4.151	0	0	0
2018/10/12	R209	01/11/2018	10.57	Put	Bond Future	65.9200	0.0659	50.0900	0.0501	(24.014)	0	0	0
2018/10/12	R209	01/11/2018	9.84	Call	Bond Future	460.2300	0.4602	497.3900	0.4974	8.074	0	0	0
2018/10/12	R209	01/11/2018	9.84	Put	Bond Future	1,422.9700	1.4230	1,297.3300	1.2973	(8.829)	0	0	0
2018/10/12	R209	01/11/2018	8.99	Put	Bond Future	6,709.6900	6.7097	6,546.8900	6.5469	(2.426)	0	0	0
2018/10/12	R209	01/11/2018	8.99	Call	Bond Future	0.3300	0.0003	0.3300	0.0003	0.000	0	0	760
2018/10/12	R209	01/11/2018	9.49	Put	Bond Future	3,301.0700	3.3011	3,142.4600	3.1425	(4.805)	0	0	0
2018/10/12	R209	07/02/2019	8.97	Put	Bond Future	7,486.2900	7.4863	7,330.0500	7.3300	(2.087)	0	0	0
2018/10/12	R209	07/02/2019	10.20	Put	Bond Future	1,786.0100	1.7860	1,707.0900	1.7071	(4.419)	0	0	4,000
2018/10/12	R209	07/02/2019			Bond Future	10.0758	71.3829	10.0489	71.5485	(0.266)	0.0000	0.0000	340
2018/10/12	R209	07/02/2019	8.96	Call	Bond Future	137.6600	0.1377	146.7300	0.1467	6.589	0	0	0
2018/10/12	R209	07/02/2019	8.96	Put	Bond Future	7,553.4100	7.5534	7,396.9200	7.3969	(2.072)	0	0	0
2018/10/12	R209	07/02/2019	8.97	Call	Bond Future	142.0600	0.1421	151.3800	0.1514	6.561	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
2018/10/12	R209	07/02/2019	10.20	Call	Bond Future	2,545.6300	2.5456	2,632.2700	2.6323	3.403	0	0	0
2018/10/12	R209	07/02/2019	8.95	Call	Bond Future	133.3800	0.1334	142.1900	0.1422	6.605	0	0	0
2018/10/12	R209	07/02/2019	8.95	Put	Bond Future	7,620.7500	7.6208	7,464.0000	7.4640	(2.057)	0	0	0
2018/10/12	R209	07/02/2019	9.54	Put	Bond Future	4,200.4500	4.2005	4,072.4500	4.0725	(3.047)	0	0	0
2018/10/12	R209	07/02/2019	9.54	Call	Bond Future	777.5300	0.7775	815.0900	0.8151	4.831	0	0	4,000
2018/10/12	R209	07/02/2019	9.04	Put	Bond Future	7,025.9400	7.0259	6,871.8400	6.8718	(2.193)	0	0	0
2018/10/12	R209	07/02/2019	9.04	Call	Bond Future	179.6400	0.1796	191.1000	0.1911	6.379	0	0	4,000
2018/10/12	R209	02/05/2019	9.70	Put	Bond Future	4,464.0400	4.4640	4,351.4900	4.3515	(2.521)	0	0	0
2018/10/12	R209	02/05/2019			Bond Future	10.1476	69.4211	10.1200	69.5894	(0.272)	0.0000	0.0000	0
2018/10/12	R209	02/05/2019	9.69	Call	Bond Future	1,632.2600	1.6323	1,687.4300	1.6874	3.380	0	0	0
2018/10/12	R209	02/05/2019	9.69	Put	Bond Future	4,504.6500	4.5046	4,391.5300	4.3915	(2.511)	0	0	0
2018/10/12	R209	02/05/2019	9.70	Call	Bond Future	1,656.2900	1.6563	1,712.0300	1.7120	3.365	0	0	0
2018/10/12	R209	02/05/2019	9.68	Call	Bond Future	1,608.4100	1.6084	1,663.0200	1.6630	3.395	0	0	0
2018/10/12	R209	02/05/2019	9.68	Put	Bond Future	4,545.5300	4.5455	4,431.8500	4.4319	(2.501)	0	0	0
2018/10/12	R209	01/08/2019	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R209	01/08/2019	10.15	Put	Bond Future	451.0600	0.4511	279.1000	0.2791	(38.124)	0	0	0
2018/10/12	R209	01/08/2019			Bond Future	10.2246	70.6850	10.1961	70.8569	(0.279)	0.0000	0.0000	0
2018/10/12	R209	01/08/2019	10.17	Put	Bond Future	329.7700	0.3298	157.8100	0.1578	(52.145)	0	0	0
2018/10/12	R209	01/08/2019	10.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R209	01/08/2019	10.16	Put	Bond Future	390.3800	0.3904	218.4200	0.2184	(44.049)	0	0	0
2018/10/12	R209	01/08/2019	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R210	01/11/2018			Bond Future	185.9198	185.9198	185.7947	185.7947	(0.067)	0.0000	0.0000	1,976
2018/10/12	R210	07/02/2019			Bond Future	189.5399	189.5399	189.4117	189.4117	(0.068)	0.0000	0.0000	712
2018/10/12	R210	02/05/2019			Bond Future	190.1646	190.1646	190.0331	190.0331	(0.069)	0.0000	0.0000	0
2018/10/12	R210	01/08/2019			Bond Future	193.6637	193.6637	193.5322	193.5322	(0.068)	0.0000	0.0000	0
2018/10/12	R212	01/11/2018			Bond Future	155.5007	155.5007	155.5238	155.5238	0.015	0.0000	0.0000	2,920
2018/10/12	R212	07/02/2019			Bond Future	156.3733	156.3733	156.3963	156.3963	0.015	0.0000	0.0000	1,526
2018/10/12	R212	02/05/2019			Bond Future	158.9963	158.9963	159.0189	159.0189	0.014	0.0000	0.0000	0
2018/10/12	R212	01/08/2019			Bond Future	161.8509	161.8509	161.8758	161.8758	0.015	0.0000	0.0000	0
2018/10/12	R213	01/11/2018	8.65	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2018/10/12	R213	01/11/2018	8.64	Put	Bond Future	7,402.3300	7.4023	7,212.2200	7.2122	(2.568)	0	0	0
2018/10/12	R213	01/11/2018			Bond Future	9.7847	81.5925	9.7536	81.7826	(0.319)	0.0000	0.0000	32,893
2018/10/12	R213	01/11/2018	8.66	Call	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2018/10/12	R213	01/11/2018	8.66	Put	Bond Future	7,265.2800	7.2653	7,075.1700	7.0752	(2.617)	0	0	0
2018/10/12	R213	01/11/2018	8.65	Put	Bond Future	7,333.7700	7.3338	7,143.6600	7.1437	(2.592)	0	0	0
2018/10/12	R213	01/11/2018	8.64	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2018/10/12	R213	07/02/2019	8.68	Call	Bond Future	100.9500	0.1010	109.7200	0.1097	8.687	0	0	0
2018/10/12	R213	07/02/2019			Bond Future	9.8795	83.1613	9.8472	83.3547	(0.327)	0.0000	0.0000	1,609
2018/10/12	R213	07/02/2019	8.68	Put	Bond Future	7,725.0500	7.7250	7,540.4700	7.5405	(2.389)	0	0	0
2018/10/12	R213	07/02/2019	8.69	Call	Bond Future	104.2800	0.1043	113.3100	0.1133	8.659	0	0	0
2018/10/12	R213	07/02/2019	8.70	Put	Bond Future	7,596.8400	7.5968	7,412.7800	7.4128	(2.423)	0	0	0
2018/10/12	R213	07/02/2019	8.69	Put	Bond Future	7,660.8600	7.6609	7,476.5400	7.4765	(2.406)	0	0	0
2018/10/12	R213	07/02/2019	8.70	Call	Bond Future	107.7100	0.1077	117.0000	0.1170	8.625	0	0	0
2018/10/12	R213	02/05/2019	9.49	Call	Bond Future	1,442.1600	1.4422	1,505.7400	1.5057	4.409	0	0	0
2018/10/12	R213	02/05/2019	9.48	Put	Bond Future	4,295.1500	4.2951	4,161.5800	4.1616	(3.110)	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
2018/10/12	R213	02/05/2019			Bond Future	9.9572	80.9960	9.9239	81.1924	(0.335)	0.0000	0.0000	0
2018/10/12	R213	02/05/2019	9.50	Call	Bond Future	1,465.0800	1.4651	1,529.3500	1.5294	4.387	0	0	0
2018/10/12	R213	02/05/2019	9.50	Put	Bond Future	4,217.4700	4.2175	4,085.2800	4.0853	(3.134)	0	0	0
2018/10/12	R213	02/05/2019	9.49	Put	Bond Future	4,256.1700	4.2562	4,123.2900	4.1233	(3.122)	0	0	0
2018/10/12	R213	02/05/2019	9.48	Call	Bond Future	1,419.4500	1.4194	1,482.3400	1.4823	4.431	0	0	0
2018/10/12	R213	01/08/2019	9.99	Put	Bond Future	304.5000	0.3045	103.7000	0.1037	(65.944)	0	0	0
2018/10/12	R213	01/08/2019	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R213	01/08/2019			Bond Future	10.0425	82.4706	10.0079	82.6714	(0.345)	0.0000	0.0000	0
2018/10/12	R213	01/08/2019	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R213	01/08/2019	9.98	Put	Bond Future	362.6500	0.3627	161.8500	0.1618	(55.370)	0	0	0
2018/10/12	R213	01/08/2019	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R213	01/08/2019	10.00	Put	Bond Future	246.4100	0.2464	45.6100	0.0456	(81.490)	0	0	0
2018/10/12	R214	01/11/2018	8.99	Put	Bond Future	8,326.7200	8.3267	8,158.7700	8.1588	(2.017)	0	0	0
2018/10/12	R214	01/11/2018	8.98	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/10/12	R214	01/11/2018			Bond Future	10.1681	69.0546	10.1420	69.2226	(0.256)	0.0000	0.0000	24,893
2018/10/12	R214	01/11/2018	8.99	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2018/10/12	R214	01/11/2018	8.98	Put	Bond Future	8,404.2200	8.4042	8,236.2800	8.2363	(1.998)	0	0	0
2018/10/12	R214	01/11/2018	9.00	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2018/10/12	R214	01/11/2018	9.00	Put	Bond Future	8,249.3200	8.2493	8,081.3800	8.0814	(2.036)	0	0	0
2018/10/12	R214	07/02/2019	9.05	Put	Bond Future	8,508.5800	8.5086	8,344.9100	8.3449	(1.924)	0	0	0
2018/10/12	R214	07/02/2019			Bond Future	10.2544	70.3823	10.2275	70.5532	(0.262)	0.0000	0.0000	3,572
2018/10/12	R214	07/02/2019	9.04	Call	Bond Future	103.2300	0.1032	110.1800	0.1102	6.733	0	0	0
2018/10/12	R214	07/02/2019	9.04	Put	Bond Future	8,581.6600	8.5817	8,417.7800	8.4178	(1.910)	0	0	0
2018/10/12	R214	07/02/2019	9.05	Call	Bond Future	106.7500	0.1068	113.9100	0.1139	6.707	0	0	0
2018/10/12	R214	07/02/2019	9.03	Call	Bond Future	99.8100	0.0998	106.5500	0.1065	6.753	0	0	0
2018/10/12	R214	07/02/2019	9.03	Put	Bond Future	8,654.9600	8.6550	8,490.8700	8.4909	(1.896)	0	0	0
2018/10/12	R214	02/05/2019	9.87	Call	Bond Future	1,727.8600	1.7279	1,785.3100	1.7853	3.325	0	0	0
2018/10/12	R214	02/05/2019	9.85	Call	Bond Future	1,678.4000	1.6784	1,734.6900	1.7347	3.354	0	0	0
2018/10/12	R214	02/05/2019			Bond Future	10.3248	68.2580	10.2972	68.4316	(0.267)	0.0000	0.0000	0
2018/10/12	R214	02/05/2019	9.85	Put	Bond Future	4,768.1200	4.7681	4,650.8400	4.6508	(2.460)	0	0	0
2018/10/12	R214	02/05/2019	9.87	Put	Bond Future	4,682.8500	4.6829	4,566.7300	4.5667	(2.480)	0	0	0
2018/10/12	R214	02/05/2019	9.86	Call	Bond Future	1,703.1300	1.7031	1,760.0000	1.7600	3.339	0	0	0
2018/10/12	R214	02/05/2019	9.86	Put	Bond Future	4,725.4300	4.7254	4,608.7300	4.6087	(2.470)	0	0	0
2018/10/12	R214	01/08/2019	10.34	Put	Bond Future	382.4200	0.3824	205.0300	0.2050	(46.386)	0	0	0
2018/10/12	R214	01/08/2019			Bond Future	10.4014	69.5007	10.3729	69.6781	(0.275)	0.0000	0.0000	0
2018/10/12	R214	01/08/2019	10.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R214	01/08/2019	10.33	Put	Bond Future	445.0200	0.4450	267.6300	0.2676	(39.861)	0	0	0
2018/10/12	R214	01/08/2019	10.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R214	01/08/2019	10.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R214	01/08/2019	10.32	Put	Bond Future	507.7100	0.5077	330.3200	0.3303	(34.939)	0	0	0
2018/10/12	R248	01/11/2018	9.03	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/10/12	R248	01/11/2018			Bond Future	10.1984	88.1615	10.1723	88.3749	(0.255)	0.0000	0.0000	91,180
2018/10/12	R248	01/11/2018	9.01	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/10/12	R248	01/11/2018	9.01	Put	Bond Future	10,767.8200	10.7678	10,554.4200	10.5544	(1.982)	0	0	0
2018/10/12	R248	01/11/2018	9.03	Put	Bond Future	10,567.6200	10.5676	10,354.2200	10.3542	(2.019)	0	0	0
2018/10/12	R248	01/11/2018	9.02	Call	Bond Future	0.0200	0.0000	0.0200	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
2018/10/12	R248	01/11/2018	9.02	Put	Bond Future	10,667.6300	10.6676	10,454.2300	10.4542	(2.000)	0	0	0
2018/10/12	R248	07/02/2019	9.06	Put	Bond Future	11,066.2000	11.0662	10,856.5700	10.8566	(1.894)	0	0	0
2018/10/12	R248	07/02/2019			Bond Future	10.2861	89.8566	10.2592	90.0736	(0.262)	0.0000	0.0000	10,093
2018/10/12	R248	07/02/2019	9.06	Call	Bond Future	103.0800	0.1031	110.4500	0.1104	7.150	0	0	0
2018/10/12	R248	07/02/2019	9.05	Put	Bond Future	11,161.7900	11.1618	10,951.9300	10.9519	(1.880)	0	0	0
2018/10/12	R248	07/02/2019	9.07	Call	Bond Future	106.8800	0.1069	114.5100	0.1145	7.139	0	0	0
2018/10/12	R248	07/02/2019	9.07	Put	Bond Future	10,970.8800	10.9709	10,761.5100	10.7615	(1.908)	0	0	0
2018/10/12	R248	07/02/2019	9.05	Call	Bond Future	99.3800	0.0994	106.5200	0.1065	7.185	0	0	0
2018/10/12	R248	02/05/2019	9.90	Put	Bond Future	5,898.9800	5.8990	5,750.6700	5.7507	(2.514)	0	0	0
2018/10/12	R248	02/05/2019			Bond Future	10.3576	86.9156	10.3299	87.1362	(0.267)	0.0000	0.0000	0
2018/10/12	R248	02/05/2019	9.90	Call	Bond Future	2,120.9500	2.1209	2,193.2400	2.1932	3.408	0	0	0
2018/10/12	R248	02/05/2019	9.91	Call	Bond Future	2,152.4400	2.1524	2,225.4800	2.2255	3.393	0	0	0
2018/10/12	R248	02/05/2019	9.89	Put	Bond Future	5,953.5700	5.9536	5,804.5100	5.8045	(2.504)	0	0	0
2018/10/12	R248	02/05/2019	9.91	Put	Bond Future	5,844.7900	5.8448	5,697.2300	5.6972	(2.525)	0	0	0
2018/10/12	R248	02/05/2019	9.89	Call	Bond Future	2,089.7100	2.0897	2,161.2500	2.1613	3.423	0	0	0
2018/10/12	R248	01/08/2019	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R248	01/08/2019	10.34	Put	Bond Future	755.5300	0.7555	530.1000	0.5301	(29.837)	0	0	0
2018/10/12	R248	01/08/2019			Bond Future	10.4357	88.4979	10.4070	88.7234	(0.275)	0.0000	0.0000	0
2018/10/12	R248	01/08/2019	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/12	R248	01/08/2019	10.36	Put	Bond Future	596.5900	0.5966	371.1600	0.3712	(37.786)	0	0	0
2018/10/12	R248	01/08/2019	10.35	Put	Bond Future	676.0000	0.6760	450.5700	0.4506	(33.348)	0	0	0
2018/10/12	R248	01/08/2019	10.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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