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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/10/2018 TO 17/10/2018

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
2018/10/17	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	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
2018/10/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	2025	01/11/2018			Bond Future	132.7375	132.7375	132.8367	132.8367	0.075	0.0000	0.0000	529
2018/10/17	2025	07/02/2019			Bond Future	133.9082	133.9082	134.0099	134.0099	0.076	0.0000	0.0000	0
2018/10/17	2025	02/05/2019			Bond Future	136.1540	136.1540	136.2568	136.2568	0.076	0.0000	0.0000	0
2018/10/17	2025	01/08/2019			Bond Future	138.6093	138.6093	138.7134	138.7134	0.075	0.0000	0.0000	0
2018/10/17	2029	01/11/2018			Bond Future	100.8746	100.8746	100.9211	100.9211	0.046	0.0000	0.0000	1,568
2018/10/17	2029	07/02/2019			Bond Future	102.8391	102.8391	102.8870	102.8870	0.047	0.0000	0.0000	1,386
2018/10/17	2029	02/05/2019			Bond Future	103.4914	103.4914	103.5396	103.5396	0.047	0.0000	0.0000	0
2018/10/17	2029	01/08/2019			Bond Future	105.3931	105.3931	105.4417	105.4417	0.046	0.0000	0.0000	0
2018/10/17	2030	01/11/2018	8.60	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/10/17	2030	01/11/2018	8.58	Put	Bond Future	6,733.9400	6.7339	6,495.7100	6.4957	(3.538)	0	0	0
2018/10/17	2030	01/11/2018	9.60	Put	Bond Future	726.2400	0.7262	614.0100	0.6140	(15.454)	0	0	0
2018/10/17	2030	01/11/2018			Bond Future	9.6011	91.2464	9.5632	91.4847	(0.395)	0.0000	0.0000	49,357
2018/10/17	2030	01/11/2018	8.60	Put	Bond Future	6,595.6000	6.5956	6,357.3700	6.3574	(3.612)	0	0	0
2018/10/17	2030	01/11/2018	8.58	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/10/17	2030	01/11/2018	8.90	Put	Bond Future	4,554.2800	4.5543	4,316.8900	4.3169	(5.212)	0	0	0
2018/10/17	2030	01/11/2018	8.90	Call	Bond Future	2.1600	0.0022	3.0000	0.0030	38.889	0	0	0
2018/10/17	2030	01/11/2018	8.59	Put	Bond Future	6,664.7400	6.6647	6,426.5100	6.4265	(3.574)	0	0	0
2018/10/17	2030	01/11/2018	9.60	Call	Bond Future	719.4600	0.7195	845.4600	0.8455	17.513	0	0	0
2018/10/17	2030	01/11/2018	8.59	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/10/17	2030	07/02/2019	8.62	Call	Bond Future	131.8600	0.1319	149.5800	0.1496	13.438	0	0	0
2018/10/17	2030	07/02/2019	10.20	Put	Bond Future	889.2500	0.8892	826.1100	0.8261	(7.100)	0	0	4,000
2018/10/17	2030	07/02/2019			Bond Future	9.6910	88.9912	9.6515	89.2344	(0.407)	0.0000	0.0000	5,954
2018/10/17	2030	07/02/2019	9.68	Put	Bond Future	2,017.1000	2.0171	1,898.4600	1.8985	(5.882)	0	0	0
2018/10/17	2030	07/02/2019	9.68	Call	Bond Future	1,949.6800	1.9497	2,074.2100	2.0742	6.387	0	0	4,000
2018/10/17	2030	07/02/2019	9.18	Put	Bond Future	3,924.8600	3.9249	3,746.2000	3.7462	(4.552)	0	0	0
2018/10/17	2030	07/02/2019	9.18	Call	Bond Future	707.0300	0.7070	771.5400	0.7715	9.124	0	0	4,000
2018/10/17	2030	07/02/2019	8.62	Put	Bond Future	7,058.6300	7.0586	6,833.1800	6.8332	(3.194)	0	0	0
2018/10/17	2030	07/02/2019	8.63	Call	Bond Future	136.1700	0.1362	154.3800	0.1544	13.373	0	0	0
2018/10/17	2030	07/02/2019	8.90	Call	Bond Future	321.4100	0.3214	357.6700	0.3577	11.282	0	0	1,920
2018/10/17	2030	07/02/2019	10.20	Call	Bond Future	3,945.7300	3.9457	4,125.7600	4.1258	4.563	0	0	0
2018/10/17	2030	07/02/2019	8.63	Put	Bond Future	6,994.9800	6.9950	6,770.0200	6.7700	(3.216)	0	0	0
2018/10/17	2030	07/02/2019	8.64	Call	Bond Future	140.6000	0.1406	159.3000	0.1593	13.300	0	0	0
2018/10/17	2030	07/02/2019	8.64	Put	Bond Future	6,931.5000	6.9315	6,707.0300	6.7070	(3.238)	0	0	0
2018/10/17	2030	07/02/2019	9.60	Put	Bond Future	2,266.8900	2.2669	2,138.6300	2.1386	(5.658)	0	0	0
2018/10/17	2030	07/02/2019	9.60	Call	Bond Future	1,705.2700	1.7053	1,820.1800	1.8202	6.739	0	0	1,920
2018/10/17	2030	07/02/2019	8.90	Put	Bond Future	5,369.2100	5.3692	5,162.3000	5.1623	(3.854)	0	0	0
2018/10/17	2030	07/02/2019	9.40	Put	Bond Future	2,982.1900	2.9822	2,829.5400	2.8295	(5.119)	0	0	0
2018/10/17	2030	07/02/2019	9.40	Call	Bond Future	1,168.7600	1.1688	1,259.2800	1.2593	7.745	0	0	0
2018/10/17	2030	07/02/2019	8.70	Put	Bond Future	6,554.6300	6.5546	6,333.3500	6.3334	(3.376)	0	0	0
2018/10/17	2030	07/02/2019	8.70	Call	Bond Future	169.7900	0.1698	191.6800	0.1917	12.892	0	0	0

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2018/10/17	2030	02/05/2019	9.41	Call	Bond Future	1,693.4700		1.6935	1,735.4200	1.7354	2.477	0	0	0
2018/10/17	2030	02/05/2019			Bond Future	9.7729		90.4702	9.7322	90.7167	(0.417)	0.0000	0.0000	0
2018/10/17	2030	02/05/2019	9.39	Call	Bond Future	1,643.9100		1.6439	1,684.3400	1.6843	2.459	0	0	0
2018/10/17	2030	02/05/2019	9.39	Put	Bond Future	3,997.0900		3.9971	3,791.0900	3.7911	(5.154)	0	0	0
2018/10/17	2030	02/05/2019	9.41	Put	Bond Future	3,921.6800		3.9217	3,717.2000	3.7172	(5.214)	0	0	0
2018/10/17	2030	02/05/2019	9.40	Call	Bond Future	1,668.5800		1.6686	1,709.7700	1.7098	2.469	0	0	0
2018/10/17	2030	02/05/2019	9.40	Put	Bond Future	3,959.2500		3.9593	3,754.0100	3.7540	(5.184)	0	0	0
2018/10/17	2030	01/08/2019	9.91	Put	Bond Future	0.0000		0.0000	3,113.8200	3.1138	100.000	0	0	0
2018/10/17	2030	01/08/2019			Bond Future	9.8652		88.1100	9.8228	88.3611	(0.430)	0.0000	0.0000	0
2018/10/17	2030	01/08/2019	9.91	Call	Bond Future	264.4500		0.2645	3,629.3600	3.6294	1272.418	0	0	0
2018/10/17	2030	01/08/2019	9.92	Call	Bond Future	323.3200		0.3233	3,662.6100	3.6626	1032.813	0	0	0
2018/10/17	2030	01/08/2019	9.90	Put	Bond Future	0.0000		0.0000	3,139.6300	3.1396	100.000	0	0	0
2018/10/17	2030	01/08/2019	9.92	Put	Bond Future	0.0000		0.0000	3,088.2000	3.0882	100.000	0	0	0
2018/10/17	2030	01/08/2019	9.90	Call	Bond Future	205.5200		0.2055	3,596.2400	3.5962	1649.825	0	0	0
2018/10/17	2032	01/11/2018	8.77	Put	Bond Future	7,318.9600		7.3190	7,095.7400	7.0957	(3.050)	0	0	0
2018/10/17	2032	01/11/2018			Bond Future	9.7914		89.4535	9.7586	89.6767	(0.336)	0.0000	0.0000	38,628
2018/10/17	2032	01/11/2018	8.76	Call	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	0
2018/10/17	2032	01/11/2018	8.76	Put	Bond Future	7,394.7200		7.3947	7,171.5000	7.1715	(3.019)	0	0	0
2018/10/17	2032	01/11/2018	8.77	Call	Bond Future	0.0300		0.0000	0.0300	0.0000	0.000	0	0	0
2018/10/17	2032	01/11/2018	8.75	Call	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	0
2018/10/17	2032	01/11/2018	8.75	Put	Bond Future	7,470.5700		7.4706	7,247.3500	7.2474	(2.988)	0	0	0
2018/10/17	2032	07/02/2019	8.81	Call	Bond Future	137.2000		0.1372	153.0900	0.1531	11.582	0	0	0
2018/10/17	2032	07/02/2019	8.80	Put	Bond Future	7,769.7900		7.7698	7,557.3200	7.5573	(2.735)	0	0	0
2018/10/17	2032	07/02/2019			Bond Future	9.8831		91.1733	9.8489	91.4012	(0.346)	0.0000	0.0000	4,456
2018/10/17	2032	07/02/2019	8.82	Call	Bond Future	141.7700		0.1418	158.1100	0.1581	11.526	0	0	0
2018/10/17	2032	07/02/2019	8.82	Put	Bond Future	7,629.5700		7.6296	7,417.9800	7.4180	(2.773)	0	0	0
2018/10/17	2032	07/02/2019	8.81	Put	Bond Future	7,699.5800		7.6996	7,487.5400	7.4875	(2.754)	0	0	0
2018/10/17	2032	07/02/2019	8.80	Call	Bond Future	132.7500		0.1328	148.2100	0.1482	11.646	0	0	0
2018/10/17	2032	02/05/2019	9.62	Put	Bond Future	4,234.0900		4.2341	4,002.6200	4.0026	(5.467)	0	0	0
2018/10/17	2032	02/05/2019	9.61	Call	Bond Future	1,924.3600		1.9244	1,923.2100	1.9232	(0.060)	0	0	0
2018/10/17	2032	02/05/2019			Bond Future	9.9625		88.5335	9.9273	88.7644	(0.354)	0.0000	0.0000	0
2018/10/17	2032	02/05/2019	9.62	Call	Bond Future	1,951.9200		1.9519	1,951.3800	1.9514	(0.028)	0	0	0
2018/10/17	2032	02/05/2019	9.61	Put	Bond Future	4,274.4200		4.2744	4,042.3400	4.0423	(5.430)	0	0	0
2018/10/17	2032	02/05/2019	9.63	Call	Bond Future	1,979.6900		1.9797	1,979.7800	1.9798	0.005	0	0	0
2018/10/17	2032	02/05/2019	9.63	Put	Bond Future	4,194.0500		4.1940	3,963.2100	3.9632	(5.504)	0	0	0
2018/10/17	2032	01/08/2019	10.10	Call	Bond Future	329.2400		0.3292	4,072.5200	4.0725	1136.946	0	0	0
2018/10/17	2032	01/08/2019	10.11	Put	Bond Future	0.0000		0.0000	3,478.8200	3.4788	100.000	0	0	0
2018/10/17	2032	01/08/2019			Bond Future	10.0487		90.1427	10.0122	90.3780	(0.363)	0.0000	0.0000	0
2018/10/17	2032	01/08/2019	10.10	Put	Bond Future	0.0000		0.0000	3,507.9900	3.5080	100.000	0	0	0
2018/10/17	2032	01/08/2019	10.11	Call	Bond Future	393.1900		0.3932	4,107.3000	4.1073	944.609	0	0	0
2018/10/17	2032	01/08/2019	10.09	Call	Bond Future	265.2200		0.2652	4,037.8800	4.0379	1422.464	0	0	0
2018/10/17	2032	01/08/2019	10.09	Put	Bond Future	0.0000		0.0000	3,537.3700	3.5374	100.000	0	0	0
2018/10/17	2033	01/11/2018			Bond Future	102.8911		102.8911	103.0658	103.0658	0.170	0.0000	0.0000	6,373
2018/10/17	2033	07/02/2019			Bond Future	104.8949		104.8949	105.0736	105.0736	0.170	0.0000	0.0000	0
2018/10/17	2033	02/05/2019			Bond Future	105.5097		105.5097	105.6906	105.6906	0.172	0.0000	0.0000	0
2018/10/17	2033	01/08/2019			Bond Future	107.4485		107.4485	107.6324	107.6324	0.171	0.0000	0.0000	0

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2018/10/17	2037	01/11/2018	9.03	Call	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	0
2018/10/17	2037	01/11/2018			Bond Future	10.0357	89.5020	9.9929	89.8228	(0.427)	0.0000	0.0000	52,970
2018/10/17	2037	01/11/2018	9.01	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/10/17	2037	01/11/2018	9.01	Put	Bond Future	8,212.8500	8.2128	7,892.0500	7.8921	(3.906)	0	0	0
2018/10/17	2037	01/11/2018	9.03	Put	Bond Future	8,041.6600	8.0417	7,720.8700	7.7209	(3.989)	0	0	0
2018/10/17	2037	01/11/2018	9.02	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2018/10/17	2037	01/11/2018	9.02	Put	Bond Future	8,127.1900	8.1272	7,806.4000	7.8064	(3.947)	0	0	0
2018/10/17	2037	07/02/2019	9.06	Put	Bond Future	8,549.6500	8.5497	8,255.7900	8.2558	(3.437)	0	0	0
2018/10/17	2037	07/02/2019	9.05	Call	Bond Future	154.2500	0.1543	185.7700	0.1858	20.434	0	0	0
2018/10/17	2037	07/02/2019			Bond Future	10.1229	86.9627	10.0785	87.2900	(0.439)	0.0000	0.0000	11,591
2018/10/17	2037	07/02/2019	9.06	Call	Bond Future	159.4100	0.1594	192.9200	0.1929	21.021	0	0	0
2018/10/17	2037	07/02/2019	9.05	Put	Bond Future	8,629.2000	8.6292	8,333.3500	8.3334	(3.428)	0	0	0
2018/10/17	2037	07/02/2019	9.07	Call	Bond Future	164.7200	0.1647	200.3500	0.2004	21.631	0	0	0
2018/10/17	2037	07/02/2019	9.07	Put	Bond Future	8,470.3700	8.4704	8,178.6300	8.1786	(3.444)	0	0	0
2018/10/17	2037	02/05/2019	9.81	Put	Bond Future	4,946.3600	4.9464	4,653.0000	4.6530	(5.931)	0	0	0
2018/10/17	2037	02/05/2019			Bond Future	10.2011	88.4080	10.1555	88.7400	(0.447)	0.0000	0.0000	0
2018/10/17	2037	02/05/2019	9.80	Call	Bond Future	2,006.5600	2.0066	2,044.0200	2.0440	1.867	0	0	0
2018/10/17	2037	02/05/2019	9.80	Put	Bond Future	4,993.3000	4.9933	4,698.7200	4.6987	(5.900)	0	0	0
2018/10/17	2037	02/05/2019	9.81	Call	Bond Future	2,035.9900	2.0360	2,074.6700	2.0747	1.900	0	0	0
2018/10/17	2037	02/05/2019	9.79	Call	Bond Future	1,977.3700	1.9774	2,013.8800	2.0139	1.846	0	0	0
2018/10/17	2037	02/05/2019	9.79	Put	Bond Future	5,040.5800	5.0406	4,745.0500	4.7450	(5.863)	0	0	0
2018/10/17	2037	01/08/2019	10.31	Call	Bond Future	152.9600	0.1530	4,496.0600	4.4961	2839.370	0	0	0
2018/10/17	2037	01/08/2019			Bond Future	10.2886	85.7599	10.2413	86.0982	(0.459)	0.0000	0.0000	0
2018/10/17	2037	01/08/2019	10.29	Call	Bond Future	10.3600	0.0104	4,420.5800	4.4206	42569.691	0	0	0
2018/10/17	2037	01/08/2019	10.29	Put	Bond Future	0.0000	0.0000	4,072.0100	4.0720	100.000	0	0	0
2018/10/17	2037	01/08/2019	10.31	Put	Bond Future	0.0000	0.0000	4,004.8900	4.0049	100.000	0	0	0
2018/10/17	2037	01/08/2019	10.30	Call	Bond Future	81.7000	0.0817	4,458.2500	4.4582	5356.854	0	0	0
2018/10/17	2037	01/08/2019	10.30	Put	Bond Future	0.0000	0.0000	4,038.3400	4.0383	100.000	0	0	0
2018/10/17	2038	01/11/2018			Bond Future	122.7482	122.7482	122.8061	122.8061	0.047	0.0000	0.0000	6,394
2018/10/17	2038	07/02/2019			Bond Future	123.5475	123.5475	123.6070	123.6070	0.048	0.0000	0.0000	3,452
2018/10/17	2038	02/05/2019			Bond Future	125.6196	125.6196	125.6794	125.6794	0.048	0.0000	0.0000	0
2018/10/17	2038	01/08/2019			Bond Future	127.8755	127.8755	127.9359	127.9359	0.047	0.0000	0.0000	0
2018/10/17	2040	01/11/2018	9.09	Put	Bond Future	8,794.2100	8.7942	8,410.5400	8.4105	(4.363)	0	0	0
2018/10/17	2040	01/11/2018	9.80	Call	Bond Future	176.5800	0.1766	225.0200	0.2250	27.432	0	0	1,770
2018/10/17	2040	01/11/2018	10.00	Put	Bond Future	1,479.1200	1.4791	1,222.3000	1.2223	(17.363)	0	0	0
2018/10/17	2040	01/11/2018			Bond Future	10.1106	92.7375	10.0628	93.1212	(0.473)	0.0000	0.0000	26,546
2018/10/17	2040	01/11/2018	9.08	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2018/10/17	2040	01/11/2018	9.08	Put	Bond Future	8,887.0200	8.8870	8,503.3500	8.5034	(4.317)	0	0	0
2018/10/17	2040	01/11/2018	9.20	Put	Bond Future	7,782.2300	7.7822	7,398.6200	7.3986	(4.929)	0	0	0
2018/10/17	2040	01/11/2018	9.20	Call	Bond Future	0.1600	0.0002	0.2300	0.0002	43.750	0	0	3,940
2018/10/17	2040	01/11/2018	9.80	Put	Bond Future	2,716.2400	2.7162	2,381.0000	2.3810	(12.342)	0	0	0
2018/10/17	2040	01/11/2018	9.60	Put	Bond Future	4,268.2900	4.2683	3,895.3000	3.8953	(8.739)	0	0	0
2018/10/17	2040	01/11/2018	9.60	Call	Bond Future	31.8500	0.0319	42.5400	0.0425	33.564	0	0	0
2018/10/17	2040	01/11/2018	9.09	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2018/10/17	2040	01/11/2018	9.10	Put	Bond Future	8,701.5200	8.7015	8,317.8600	8.3179	(4.409)	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
2018/10/17	2040	01/11/2018	10.00	Call	Bond Future	587.8700	0.5879	714.7300	0.7147	21.580	0	0	3,940
2018/10/17	2040	01/11/2018	9.07	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2018/10/17	2040	01/11/2018	9.07	Put	Bond Future	8,979.9900	8.9800	8,596.3200	8.5963	(4.272)	0	0	0
2018/10/17	2040	01/11/2018	9.10	Call	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	2,950
2018/10/17	2040	01/11/2018	8.50	Put	Bond Future	14,513.8700	14.5139	14,130.1900	14.1302	(2.644)	0	0	0
2018/10/17	2040	01/11/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/17	2040	07/02/2019	9.13	Call	Bond Future	163.0500	0.1630	194.8500	0.1948	19.503	0	0	0
2018/10/17	2040	07/02/2019	9.11	Put	Bond Future	9,413.9300	9.4139	9,052.5500	9.0525	(3.839)	0	0	0
2018/10/17	2040	07/02/2019			Bond Future	10.1972	90.0097	10.1477	90.4012	(0.486)	0.0000	0.0000	2,384
2018/10/17	2040	07/02/2019	9.13	Put	Bond Future	9,240.6600	9.2407	8,880.9800	8.8810	(3.892)	0	0	0
2018/10/17	2040	07/02/2019	9.11	Call	Bond Future	152.4400	0.1524	182.5400	0.1825	19.745	0	0	0
2018/10/17	2040	07/02/2019	9.12	Put	Bond Future	9,327.1600	9.3272	8,966.6200	8.9666	(3.865)	0	0	0
2018/10/17	2040	07/02/2019	9.12	Call	Bond Future	157.6800	0.1577	188.6200	0.1886	19.622	0	0	0
2018/10/17	2040	02/05/2019	9.89	Call	Bond Future	2,219.8300	2.2198	2,278.2500	2.2782	2.632	0	0	0
2018/10/17	2040	02/05/2019	9.88	Put	Bond Future	5,340.9400	5.3409	5,000.9600	5.0010	(6.366)	0	0	0
2018/10/17	2040	02/05/2019			Bond Future	10.2748	91.5057	10.2238	91.9029	(0.496)	0.0000	0.0000	0
2018/10/17	2040	02/05/2019	9.90	Call	Bond Future	2,252.0300	2.2520	2,311.6400	2.3116	2.647	0	0	0
2018/10/17	2040	02/05/2019	9.90	Put	Bond Future	5,241.0600	5.2411	4,903.4600	4.9035	(6.441)	0	0	0
2018/10/17	2040	02/05/2019	9.89	Put	Bond Future	5,290.8100	5.2908	4,952.0200	4.9520	(6.403)	0	0	0
2018/10/17	2040	02/05/2019	9.88	Call	Bond Future	2,187.8900	2.1879	2,245.1200	2.2451	2.616	0	0	0
2018/10/17	2040	01/08/2019	10.37	Put	Bond Future	0.0000	0.0000	4,333.1100	4.3331	100.000	0	0	0
2018/10/17	2040	01/08/2019	10.36	Call	Bond Future	0.0000	0.0000	4,763.5200	4.7635	100.000	0	0	0
2018/10/17	2040	01/08/2019			Bond Future	10.3613	88.6636	10.3087	89.0682	(0.509)	0.0000	0.0000	0
2018/10/17	2040	01/08/2019	10.37	Call	Bond Future	66.1200	0.0661	4,803.7600	4.8038	7165.215	0	0	0
2018/10/17	2040	01/08/2019	10.36	Put	Bond Future	10.3300	0.0103	4,369.3200	4.3693	42197.386	0	0	0
2018/10/17	2040	01/08/2019	10.38	Call	Bond Future	142.4500	0.1424	4,844.4500	4.8444	3300.807	0	0	0
2018/10/17	2040	01/08/2019	10.38	Put	Bond Future	0.0000	0.0000	4,297.4700	4.2975	100.000	0	0	0
2018/10/17	2044	01/11/2018	9.12	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2018/10/17	2044	01/11/2018			Bond Future	10.1401	89.7244	10.0923	90.1116	(0.471)	0.0000	0.0000	33,458
2018/10/17	2044	01/11/2018	9.12	Put	Bond Future	8,951.9600	8.9520	8,564.7400	8.5647	(4.326)	0	0	0
2018/10/17	2044	01/11/2018	9.13	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2018/10/17	2044	01/11/2018	9.14	Put	Bond Future	8,761.9300	8.7619	8,374.7100	8.3747	(4.419)	0	0	0
2018/10/17	2044	01/11/2018	9.13	Put	Bond Future	8,856.8600	8.8569	8,469.6400	8.4696	(4.372)	0	0	0
2018/10/17	2044	01/11/2018	9.14	Call	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	0
2018/10/17	2044	07/02/2019	9.18	Put	Bond Future	9,210.6700	9.2107	8,849.1900	8.8492	(3.925)	0	0	0
2018/10/17	2044	07/02/2019			Bond Future	10.2238	87.0640	10.1743	87.4591	(0.483)	0.0000	0.0000	6,535
2018/10/17	2044	07/02/2019	9.17	Call	Bond Future	170.7600	0.1708	203.4200	0.2034	19.126	0	0	0
2018/10/17	2044	07/02/2019	9.17	Put	Bond Future	9,298.9200	9.2989	8,936.5300	8.9365	(3.897)	0	0	0
2018/10/17	2044	07/02/2019	9.18	Call	Bond Future	176.5700	0.1766	210.1400	0.2101	19.012	0	0	0
2018/10/17	2044	07/02/2019	9.16	Call	Bond Future	165.1000	0.1651	196.8900	0.1969	19.255	0	0	0
2018/10/17	2044	07/02/2019	9.16	Put	Bond Future	9,387.4700	9.3875	9,024.2100	9.0242	(3.870)	0	0	0
2018/10/17	2044	02/05/2019	9.90	Call	Bond Future	2,211.3900	2.2114	2,270.1600	2.2702	2.658	0	0	0
2018/10/17	2044	02/05/2019			Bond Future	10.2985	88.5109	10.2477	88.9119	(0.493)	0.0000	0.0000	0
2018/10/17	2044	02/05/2019	9.90	Put	Bond Future	5,442.7100	5.4427	5,100.5600	5.1006	(6.286)	0	0	0
2018/10/17	2044	02/05/2019	9.91	Call	Bond Future	2,243.8100	2.2438	2,303.7900	2.3038	2.673	0	0	0
2018/10/17	2044	02/05/2019	9.92	Put	Bond Future	5,340.5500	5.3405	5,000.8200	5.0008	(6.361)	0	0	0
2018/10/17	2044	02/05/2019	9.91	Put	Bond Future	5,391.5600	5.3916	5,050.6200	5.0506	(6.324)	0	0	0

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2018/10/17	2044	02/05/2019	9.92	Call	Bond Future	2,276.2300	2.2762	2,337.4200	2.3374	2.688	0	0	0
2018/10/17	2044	01/08/2019	10.40	Put	Bond Future	0.0000	0.0000	4,287.4100	4.2874	100.000	0	0	0
2018/10/17	2044	01/08/2019			Bond Future	10.3819	85.7397	10.3293	86.1480	(0.506)	0.0000	0.0000	0
2018/10/17	2044	01/08/2019	10.39	Call	Bond Future	63.0000	0.0630	4,794.9900	4.7950	7511.095	0	0	0
2018/10/17	2044	01/08/2019	10.39	Put	Bond Future	0.0000	0.0000	4,323.6900	4.3237	100.000	0	0	0
2018/10/17	2044	01/08/2019	10.40	Call	Bond Future	140.2800	0.1403	4,835.9900	4.8360	3347.384	0	0	0
2018/10/17	2044	01/08/2019	10.38	Call	Bond Future	0.0000	0.0000	4,754.4400	4.7544	100.000	0	0	0
2018/10/17	2044	01/08/2019	10.38	Put	Bond Future	14.4100	0.0144	4,360.5500	4.3606	30160.583	0	0	0
2018/10/17	2046	01/11/2018			Bond Future	116.8105	116.8105	116.8658	116.8658	0.047	0.0000	0.0000	9,367
2018/10/17	2046	07/02/2019			Bond Future	119.0853	119.0853	119.1423	119.1423	0.048	0.0000	0.0000	2,715
2018/10/17	2046	02/05/2019			Bond Future	119.3974	119.3974	119.4546	119.4546	0.048	0.0000	0.0000	0
2018/10/17	2046	01/08/2019			Bond Future	121.5913	121.5913	121.6491	121.6491	0.047	0.0000	0.0000	0
2018/10/17	2050	01/11/2018			Bond Future	122.6699	122.6699	122.7279	122.7279	0.047	0.0000	0.0000	7,454
2018/10/17	2050	07/02/2019			Bond Future	123.2875	123.2875	123.3470	123.3470	0.048	0.0000	0.0000	2,630
2018/10/17	2050	02/05/2019			Bond Future	125.3552	125.3552	125.4152	125.4152	0.048	0.0000	0.0000	0
2018/10/17	2050	01/08/2019			Bond Future	125.8414	125.8414	125.9018	125.9018	0.048	0.0000	0.0000	0
2018/10/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	AL37	01/11/2018			Index Future	589.6210	589.6210	590.3820	590.3820	0.129	0.0000	0.0000	0
2018/10/17	AL37	07/02/2019			Index Future	600.9570	600.9570	601.7340	601.7340	0.129	0.0000	0.0000	0
2018/10/17	AL37	02/05/2019			Index Future	610.9480	610.9480	611.7320	611.7320	0.128	0.0000	0.0000	0
2018/10/17	AL37	01/08/2019			Index Future	622.0570	622.0570	622.8550	622.8550	0.128	0.0000	0.0000	0
2018/10/17	AL7T	01/11/2018			Index Future	678.8250	678.8250	680.2470	680.2470	0.209	0.0000	0.0000	0
2018/10/17	AL7T	07/02/2019			Index Future	691.8760	691.8760	693.3280	693.3280	0.210	0.0000	0.0000	0
2018/10/17	AL7T	02/05/2019			Index Future	703.3780	703.3780	704.8470	704.8470	0.209	0.0000	0.0000	0
2018/10/17	AL7T	01/08/2019			Index Future	716.1690	716.1690	717.6640	717.6640	0.209	0.0000	0.0000	0
2018/10/17	ALBI	01/11/2018			Index Future	612.7310	612.7310	614.4720	614.4720	0.284	0.0000	0.0000	591
2018/10/17	ALBI	07/02/2019			Index Future	624.5120	624.5120	626.2880	626.2880	0.284	0.0000	0.0000	513
2018/10/17	ALBI	02/05/2019			Index Future	634.8940	634.8940	636.6930	636.6930	0.283	0.0000	0.0000	0
2018/10/17	ALBI	01/08/2019			Index Future	646.4390	646.4390	648.2710	648.2710	0.283	0.0000	0.0000	0
2018/10/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	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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2018/10/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	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
2018/10/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/17	ES33	01/11/2018			Bond Future	11.2355	74.3628	11.1910	74.6166	(0.396)	0.0000	0.0000	9,466
2018/10/17	ES33	07/02/2019			Bond Future	11.3784	75.7924	11.3321	76.0514	(0.407)	0.0000	0.0000	0
2018/10/17	ES33	02/05/2019			Bond Future	11.4999	73.2628	11.4521	73.5255	(0.416)	0.0000	0.0000	0
2018/10/17	ES33	01/08/2019			Bond Future	11.6331	74.5945	11.5835	74.8621	(0.426)	0.0000	0.0000	0
2018/10/17	ES42	01/11/2018			Bond Future	11.4690	76.2758	11.4198	76.5924	(0.429)	0.0000	0.0000	7,957
2018/10/17	ES42	07/02/2019			Bond Future	11.6044	77.7422	11.5531	78.0652	(0.441)	0.0000	0.0000	0
2018/10/17	ES42	02/05/2019			Bond Future	11.7250	74.7744	11.6721	75.1021	(0.451)	0.0000	0.0000	0
2018/10/17	ES42	01/08/2019			Bond Future	11.8543	76.1333	11.7994	76.4671	(0.463)	0.0000	0.0000	0
2018/10/17	GOVI	01/11/2018	653.50	Put	GOVI	469,720.0000	46.9720	451,300.0000	45.1300	(3.921)	0	0	0
2018/10/17	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	GOVI	01/11/2018			GOVI	606.5280	606.5280	608.3700	608.3700	0.304	0.0000	0.0000	297
2018/10/17	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	GOVI	01/11/2018	653.49	Put	GOVI	469,620.0000	46.9620	451,200.0000	45.1200	(3.922)	0	0	0
2018/10/17	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	GOVI	01/11/2018	653.51	Put	GOVI	469,820.0000	46.9820	451,400.0000	45.1400	(3.921)	0	0	0
2018/10/17	GOVI	07/02/2019	666.53	Put	GOVI	483,410.0000	48.3410	464,620.0000	46.4620	(3.887)	0	0	0
2018/10/17	GOVI	07/02/2019			GOVI	618.1890	618.1890	620.0680	620.0680	0.304	0.0000	0.0000	168
2018/10/17	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	GOVI	07/02/2019	666.52	Put	GOVI	483,310.0000	48.3310	464,520.0000	46.4520	(3.888)	0	0	0
2018/10/17	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	GOVI	07/02/2019	666.51	Put	GOVI	483,210.0000	48.3210	464,420.0000	46.4420	(3.889)	0	0	0
2018/10/17	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	GOVI	02/05/2019	647.88	Put	GOVI	194,140.0000	19.4140	175,100.0000	17.5100	(9.807)	0	0	0
2018/10/17	GOVI	02/05/2019	647.86	Put	GOVI	193,940.0000	19.3940	174,900.0000	17.4900	(9.817)	0	0	0
2018/10/17	GOVI	02/05/2019			GOVI	628.4660	628.4660	630.3700	630.3700	0.303	0.0000	0.0000	0
2018/10/17	GOVI	02/05/2019	647.87	Put	GOVI	194,040.0000	19.4040	175,000.0000	17.5000	(9.812)	0	0	0
2018/10/17	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	GOVI	01/08/2019	638.68	Call	GOVI	12,140.0000	1.2140	31,530.0000	3.1530	159.720	0	0	0
2018/10/17	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	GOVI	01/08/2019			GOVI	639.8940	639.8940	641.8330	641.8330	0.303	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
2018/10/17	GOVI	01/08/2019	638.69	Call	GOVI	12,040.0000	1.2040	31,430.0000	3.1430	161.047	0	0	0
2018/10/17	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	GOVI	01/08/2019	638.67	Call	GOVI	12,240.0000	1.2240	31,630.0000	3.1630	158.415	0	0	0
2018/10/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/17	IGOV	01/11/2018			Index Future	253.7900	253.7900	253.8730	253.8730	0.033	0.0000	0.0000	743
2018/10/17	IGOV	07/02/2019			Index Future	258.7330	258.7330	258.8190	258.8190	0.033	0.0000	0.0000	0
2018/10/17	IGOV	02/05/2019			Index Future	263.0730	263.0730	263.1580	263.1580	0.032	0.0000	0.0000	0
2018/10/17	IGOV	01/08/2019			Index Future	267.9080	267.9080	267.9930	267.9930	0.032	0.0000	0.0000	0
2018/10/17	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/17	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/10/17	IS01	20/06/2019			Interest Rate Swap	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000	0
2018/10/17	IS01	19/09/2019			Interest Rate Swap	100.0200	100.0200	100.0100	100.0100	(0.010)	0.0000	0.0000	0
2018/10/17	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/17	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/10/17	IS02	21/06/2019			Interest Rate Swap	99.7900	99.7900	99.7900	99.7900	0.000	0.0000	0.0000	0
2018/10/17	IS02	20/09/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2018/10/17	IS02	20/12/2019			Interest Rate Swap	103.0800	103.0800	103.0600	103.0600	(0.019)	0.0000	0.0000	0
2018/10/17	IS02	23/03/2020			Interest Rate Swap	99.2200	99.2200	99.1900	99.1900	(0.030)	0.0000	0.0000	0
2018/10/17	IS02	22/06/2020			Interest Rate Swap	102.9300	102.9300	102.8900	102.8900	(0.039)	0.0000	0.0000	0
2018/10/17	IS02	21/09/2020			Interest Rate Swap	100.0700	100.0700	100.0300	100.0300	(0.040)	0.0000	0.0000	0
2018/10/17	IS05	17/12/2020			Interest Rate Swap	97.0000	97.0000	96.9800	96.9800	(0.021)	0.0000	0.0000	0
2018/10/17	IS05	16/03/2021			Interest Rate Swap	96.3200	96.3200	96.2900	96.2900	(0.031)	0.0000	0.0000	0
2018/10/17	IS05	15/06/2021			Interest Rate Swap	95.6100	95.6100	95.5700	95.5700	(0.042)	0.0000	0.0000	0
2018/10/17	IS05	21/09/2021			Interest Rate Swap	95.8700	95.8700	95.8300	95.8300	(0.042)	0.0000	0.0000	0
2018/10/17	IS05	21/12/2021			Interest Rate Swap	98.1500	98.1500	98.1100	98.1100	(0.041)	0.0000	0.0000	51
2018/10/17	IS05	15/03/2022			Interest Rate Swap	98.3700	98.3700	98.3200	98.3200	(0.051)	0.0000	0.0000	0
2018/10/17	IS05	21/06/2022			Interest Rate Swap	99.6500	99.6500	99.5900	99.5900	(0.060)	0.0000	0.0000	0
2018/10/17	IS05	20/09/2022			Interest Rate Swap	103.6500	103.6500	103.5800	103.5800	(0.068)	0.0000	0.0000	0
2018/10/17	IS05	20/12/2022			Interest Rate Swap	104.9800	104.9800	104.9100	104.9100	(0.067)	0.0000	0.0000	0
2018/10/17	IS05	22/03/2023			Interest Rate Swap	98.4900	98.4900	98.4100	98.4100	(0.081)	0.0000	0.0000	0
2018/10/17	IS05	20/06/2023			Interest Rate Swap	104.5900	104.5900	104.5100	104.5100	(0.076)	0.0000	0.0000	0
2018/10/17	IS05	19/09/2023			Interest Rate Swap	100.2100	100.2100	100.1200	100.1200	(0.090)	0.0000	0.0000	0
2018/10/17	IS10	17/12/2025			Interest Rate Swap	97.6100	97.6100	97.5400	97.5400	(0.072)	0.0000	0.0000	0
2018/10/17	IS10	16/03/2026			Interest Rate Swap	94.7200	94.7200	94.6400	94.6400	(0.084)	0.0000	0.0000	0
2018/10/17	IS10	15/06/2026			Interest Rate Swap	93.5500	93.5500	93.4500	93.4500	(0.107)	0.0000	0.0000	0
2018/10/17	IS10	21/09/2026			Interest Rate Swap	95.7600	95.7600	95.6500	95.6500	(0.115)	0.0000	0.0000	0
2018/10/17	IS10	21/12/2026			Interest Rate Swap	99.5700	99.5700	99.4600	99.4600	(0.110)	0.0000	0.0000	0
2018/10/17	IS10	15/03/2027			Interest Rate Swap	98.2400	98.2400	98.1100	98.1100	(0.132)	0.0000	0.0000	0
2018/10/17	IS10	21/06/2027			Interest Rate Swap	100.3600	100.3600	100.2300	100.2300	(0.130)	0.0000	0.0000	0
2018/10/17	IS10	20/09/2027			Interest Rate Swap	105.8200	105.8200	105.6800	105.6800	(0.132)	0.0000	0.0000	0
2018/10/17	IS10	20/12/2027			Interest Rate Swap	106.2300	106.2300	106.0800	106.0800	(0.141)	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
2018/10/17	IS10	22/03/2028			Interest Rate Swap	99.8800	99.8800	99.7300	99.7300	(0.150)	0.0000	0.0000	0
2018/10/17	IS10	20/06/2028			Interest Rate Swap	107.0000	107.0000	106.8600	106.8600	(0.131)	0.0000	0.0000	0
2018/10/17	IS10	19/09/2028			Interest Rate Swap	100.7000	100.7000	100.5700	100.5700	(0.129)	0.0000	0.0000	0
2018/10/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/10/17	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/17	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/17	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/17	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/17	R023	01/11/2018	10.58	Call	Bond Future	6,828.0100	6.8280	6,962.5800	6.9626	1.971	0	0	0
2018/10/17	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	R023	01/11/2018			Bond Future	8.5340	98.6342	8.4955	98.7688	(0.452)	0.0000	0.0000	37,320
2018/10/17	R023	01/11/2018	10.59	Call	Bond Future	6,859.9100	6.8599	6,994.4800	6.9945	1.962	0	0	0
2018/10/17	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	R023	01/11/2018	10.57	Call	Bond Future	6,796.1000	6.7961	6,930.6700	6.9307	1.980	0	0	0
2018/10/17	R023	07/02/2019	10.59	Call	Bond Future	6,168.0400	6.1680	6,301.7100	6.3017	2.167	0	0	0
2018/10/17	R023	07/02/2019			Bond Future	8.6434	100.5305	8.6016	100.6680	(0.483)	0.0000	0.0000	17,367
2018/10/17	R023	07/02/2019	10.57	Call	Bond Future	6,108.0700	6.1081	6,241.5200	6.2415	2.185	0	0	0
2018/10/17	R023	07/02/2019	10.57	Put	Bond Future	12.6400	0.0126	8.5400	0.0085	(32.437)	0	0	0
2018/10/17	R023	07/02/2019	10.59	Put	Bond Future	11.8400	0.0118	7.9600	0.0080	(32.770)	0	0	0
2018/10/17	R023	07/02/2019	10.58	Call	Bond Future	6,138.0500	6.1380	6,271.6100	6.2716	2.176	0	0	0
2018/10/17	R023	07/02/2019	10.58	Put	Bond Future	12.2300	0.0122	8.2400	0.0082	(32.625)	0	0	0
2018/10/17	R023	02/05/2019	8.45	Call	Bond Future	786.1900	0.7862	836.0800	0.8361	6.346	0	0	0
2018/10/17	R023	02/05/2019	8.44	Put	Bond Future	1,699.9900	1.7000	1,610.2800	1.6103	(5.277)	0	0	0
2018/10/17	R023	02/05/2019			Bond Future	8.7350	98.2742	8.6906	98.4132	(0.509)	0.0000	0.0000	0
2018/10/17	R023	02/05/2019	8.46	Call	Bond Future	800.3400	0.8003	850.8100	0.8508	6.306	0	0	0
2018/10/17	R023	02/05/2019	8.46	Put	Bond Future	1,664.9100	1.6649	1,576.3700	1.5764	(5.318)	0	0	0
2018/10/17	R023	02/05/2019	8.45	Put	Bond Future	1,682.3800	1.6824	1,593.2600	1.5933	(5.297)	0	0	0
2018/10/17	R023	02/05/2019	8.44	Call	Bond Future	772.1800	0.7722	821.4800	0.8215	6.385	0	0	0
2018/10/17	R023	01/08/2019	8.95	Call	Bond Future	319.5700	0.3196	1,840.9900	1.8410	476.083	0	0	0
2018/10/17	R023	01/08/2019			Bond Future	8.8412	100.0607	8.7931	100.2024	(0.544)	0.0000	0.0000	0
2018/10/17	R023	01/08/2019	8.93	Call	Bond Future	260.9100	0.2609	1,803.2600	1.8033	591.143	0	0	0
2018/10/17	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	1,400.6500	1.4006	100.000	0	0	0
2018/10/17	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	1,379.7200	1.3797	100.000	0	0	0
2018/10/17	R023	01/08/2019	8.94	Call	Bond Future	290.2400	0.2902	1,822.0900	1.8221	527.787	0	0	0
2018/10/17	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	1,390.1500	1.3901	100.000	0	0	0
2018/10/17	R035	01/11/2018	8.93	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/10/17	R035	01/11/2018	8.92	Put	Bond Future	8,220.9400	8.2209	7,936.5400	7.9365	(3.459)	0	0	0
2018/10/17	R035	01/11/2018			Bond Future	9.9518	93.0162	9.9138	93.3006	(0.382)	0.0000	0.0000	45,626

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
2018/10/17	R035	01/11/2018	8.94	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2018/10/17	R035	01/11/2018	8.94	Put	Bond Future	8,051.3700	8.0514	7,766.9700	7.7670	(3.532)	0	0	0
2018/10/17	R035	01/11/2018	8.93	Put	Bond Future	8,136.1100	8.1361	7,851.7000	7.8517	(3.496)	0	0	0
2018/10/17	R035	01/11/2018	8.92	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2018/10/17	R035	07/02/2019	8.98	Call	Bond Future	152.5800	0.1526	175.9600	0.1760	15.323	0	0	0
2018/10/17	R035	07/02/2019			Bond Future	10.0452	94.8044	10.0058	95.0947	(0.393)	0.0000	0.0000	29,361
2018/10/17	R035	07/02/2019	8.96	Call	Bond Future	142.7300	0.1427	164.8700	0.1649	15.512	0	0	0
2018/10/17	R035	07/02/2019	8.96	Put	Bond Future	8,659.5200	8.6595	8,391.3900	8.3914	(3.096)	0	0	0
2018/10/17	R035	07/02/2019	8.98	Put	Bond Future	8,501.9200	8.5019	8,235.0300	8.2350	(3.139)	0	0	0
2018/10/17	R035	07/02/2019	8.97	Call	Bond Future	147.5900	0.1476	170.3400	0.1703	15.414	0	0	0
2018/10/17	R035	07/02/2019	8.97	Put	Bond Future	8,580.6000	8.5806	8,313.0800	8.3131	(3.118)	0	0	0
2018/10/17	R035	02/05/2019	9.74	Put	Bond Future	4,836.6800	4.8367	4,649.0500	4.6490	(3.879)	0	0	0
2018/10/17	R035	02/05/2019			Bond Future	10.1215	91.8829	10.0810	92.1771	(0.401)	0.0000	0.0000	0
2018/10/17	R035	02/05/2019	9.74	Call	Bond Future	2,011.4800	2.0115	2,118.1000	2.1181	5.301	0	0	0
2018/10/17	R035	02/05/2019	9.75	Call	Bond Future	2,041.7900	2.0418	2,148.9500	2.1490	5.248	0	0	0
2018/10/17	R035	02/05/2019	9.75	Put	Bond Future	4,791.2700	4.7913	4,604.1800	4.6042	(3.905)	0	0	0
2018/10/17	R035	02/05/2019	9.73	Call	Bond Future	1,981.4100	1.9814	2,087.4900	2.0875	5.354	0	0	0
2018/10/17	R035	02/05/2019	9.73	Put	Bond Future	4,882.4200	4.8824	4,694.2500	4.6943	(3.854)	0	0	0
2018/10/17	R035	01/08/2019	10.23	Call	Bond Future	174.5500	0.1745	4,423.5900	4.4236	2434.282	0	0	0
2018/10/17	R035	01/08/2019	10.22	Put	Bond Future	0.0000	0.0000	3,982.5600	3.9826	100.000	0	0	0
2018/10/17	R035	01/08/2019			Bond Future	10.2055	93.5530	10.1635	93.8528	(0.411)	0.0000	0.0000	0
2018/10/17	R035	01/08/2019	10.24	Call	Bond Future	245.5300	0.2455	4,461.8400	4.4618	1717.228	0	0	0
2018/10/17	R035	01/08/2019	10.24	Put	Bond Future	0.0000	0.0000	3,916.5400	3.9165	100.000	0	0	0
2018/10/17	R035	01/08/2019	10.23	Put	Bond Future	0.0000	0.0000	3,949.2700	3.9493	100.000	0	0	0
2018/10/17	R035	01/08/2019	10.22	Call	Bond Future	103.4800	0.1035	4,385.8100	4.3858	4138.317	0	0	0
2018/10/17	R186	01/11/2018	8.54	Put	Bond Future	3,892.0800	3.8921	3,666.7300	3.6667	(5.790)	0	0	0
2018/10/17	R186	01/11/2018	8.90	Call	Bond Future	120.8600	0.1209	145.8700	0.1459	20.693	0	0	0
2018/10/17	R186	01/11/2018	9.14	Call	Bond Future	535.4500	0.5355	622.5200	0.6225	16.261	0	0	0
2018/10/17	R186	01/11/2018	7.96	Put	Bond Future	7,558.3800	7.5584	7,332.3400	7.3323	(2.991)	0	0	0
2018/10/17	R186	01/11/2018			Bond Future	9.1826	111.3651	9.1444	111.5911	(0.416)	0.0000	0.0000	62,667
2018/10/17	R186	01/11/2018	8.53	Call	Bond Future	2.8000	0.0028	3.4000	0.0034	21.429	0	0	0
2018/10/17	R186	01/11/2018	8.53	Put	Bond Future	3,953.6600	3.9537	3,728.2200	3.7282	(5.702)	0	0	0
2018/10/17	R186	01/11/2018	8.46	Put	Bond Future	4,386.9900	4.3870	4,161.1800	4.1612	(5.147)	0	0	0
2018/10/17	R186	01/11/2018	8.46	Call	Bond Future	1.1200	0.0011	1.3500	0.0014	20.536	0	0	5,000
2018/10/17	R186	01/11/2018	8.54	Call	Bond Future	3.1800	0.0032	3.8700	0.0039	21.698	0	0	0
2018/10/17	R186	01/11/2018	8.90	Put	Bond Future	1,808.7900	1.8088	1,607.7600	1.6078	(11.114)	0	0	2,500
2018/10/17	R186	01/11/2018	9.14	Put	Bond Future	787.6400	0.7876	648.6700	0.6487	(17.644)	0	0	5,000
2018/10/17	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/17	R186	01/11/2018	8.52	Call	Bond Future	2.4500	0.0025	2.9800	0.0030	21.633	0	0	0
2018/10/17	R186	01/11/2018	8.52	Put	Bond Future	4,015.3200	4.0153	3,789.8100	3.7898	(5.616)	0	0	0
2018/10/17	R186	07/02/2019	8.20	Call	Bond Future	109.3000	0.1093	123.1500	0.1231	12.672	0	0	0
2018/10/17	R186	07/02/2019	8.50	Call	Bond Future	292.2400	0.2922	323.4700	0.3235	10.686	0	0	1,000
2018/10/17	R186	07/02/2019	9.10	Put	Bond Future	2,329.5000	2.3295	2,192.9500	2.1929	(5.862)	0	0	1,000
2018/10/17	R186	07/02/2019	8.21	Put	Bond Future	6,485.0900	6.4851	6,268.5000	6.2685	(3.340)	0	0	0
2018/10/17	R186	07/02/2019	9.92	Put	Bond Future	620.6400	0.6206	569.0600	0.5691	(8.311)	0	0	1,170
2018/10/17	R186	07/02/2019			Bond Future	9.2804	108.2015	9.2401	108.4323	(0.433)	0.0000	0.0000	839
2018/10/17	R186	07/02/2019	8.20	Put	Bond Future	6,543.2400	6.5432	6,326.2500	6.3263	(3.316)	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
2018/10/17	R186	07/02/2019	8.50	Put	Bond Future	4,890.0400	4.8900	4,690.4300	4.6904	(4.082)	0	0	0
2018/10/17	R186	07/02/2019	9.10	Call	Bond Future	1,289.1900	1.2892	1,383.4800	1.3835	7.314	0	0	0
2018/10/17	R186	07/02/2019	8.21	Call	Bond Future	112.9800	0.1130	127.2300	0.1272	12.613	0	0	0
2018/10/17	R186	07/02/2019	9.92	Call	Bond Future	4,205.7200	4.2057	4,384.9800	4.3850	4.262	0	0	0
2018/10/17	R186	07/02/2019	8.30	Put	Bond Future	5,971.0600	5.9711	5,758.6900	5.7587	(3.557)	0	0	0
2018/10/17	R186	07/02/2019	8.22	Call	Bond Future	116.7700	0.1168	131.4300	0.1314	12.555	0	0	0
2018/10/17	R186	07/02/2019	8.22	Put	Bond Future	6,427.0900	6.4271	6,210.9100	6.2109	(3.364)	0	0	0
2018/10/17	R186	07/02/2019	9.27	Put	Bond Future	1,809.1300	1.8091	1,691.3400	1.6913	(6.511)	0	0	0
2018/10/17	R186	07/02/2019	9.27	Call	Bond Future	1,749.7300	1.7497	1,862.7800	1.8628	6.461	0	0	1,170
2018/10/17	R186	07/02/2019	8.30	Call	Bond Future	153.5000	0.1535	171.9700	0.1720	12.033	0	0	210
2018/10/17	R186	07/02/2019	8.77	Put	Bond Future	3,602.2400	3.6022	3,429.1200	3.4291	(4.806)	0	0	0
2018/10/17	R186	07/02/2019	8.77	Call	Bond Future	623.9600	0.6240	681.6800	0.6817	9.251	0	0	1,170
2018/10/17	R186	07/02/2019	9.90	Call	Bond Future	4,117.5600	4.1176	4,295.3700	4.2954	4.318	0	0	0
2018/10/17	R186	07/02/2019	9.90	Put	Bond Future	642.1600	0.6422	589.1300	0.5891	(8.258)	0	0	1,000
2018/10/17	R186	02/05/2019	10.07	Call	Bond Future	4,880.7400	4.8807	5,114.5600	5.1146	4.791	0	0	0
2018/10/17	R186	02/05/2019	9.01	Put	Bond Future	3,440.0300	3.4400	3,332.6800	3.3327	(3.121)	0	0	0
2018/10/17	R186	02/05/2019	9.02	Call	Bond Future	1,441.5100	1.4415	1,568.6400	1.5686	8.819	0	0	0
2018/10/17	R186	02/05/2019			Bond Future	9.3681	109.9998	9.3262	110.2336	(0.447)	0.0000	0.0000	0
2018/10/17	R186	02/05/2019	9.03	Call	Bond Future	1,464.4300	1.4644	1,592.2700	1.5923	8.730	0	0	0
2018/10/17	R186	02/05/2019	9.03	Put	Bond Future	3,371.4500	3.3714	3,265.5100	3.2655	(3.142)	0	0	0
2018/10/17	R186	02/05/2019	9.30	Call	Bond Future	2,160.4200	2.1604	2,309.1100	2.3091	6.882	0	0	200
2018/10/17	R186	02/05/2019	10.07	Put	Bond Future	1,059.7700	1.0598	1,059.8100	1.0598	0.004	0	0	200
2018/10/17	R186	02/05/2019	9.01	Call	Bond Future	1,418.8000	1.4188	1,545.2300	1.5452	8.911	0	0	0
2018/10/17	R186	02/05/2019	9.02	Put	Bond Future	3,405.6200	3.4056	3,298.9700	3.2990	(3.132)	0	0	0
2018/10/17	R186	02/05/2019	9.30	Put	Bond Future	2,540.9300	2.5409	2,455.8400	2.4558	(3.349)	0	0	0
2018/10/17	R186	02/05/2019	8.70	Put	Bond Future	4,622.2600	4.6223	4,487.7600	4.4878	(2.910)	0	0	0
2018/10/17	R186	02/05/2019	8.70	Call	Bond Future	810.6000	0.8106	909.8800	0.9099	12.248	0	0	200
2018/10/17	R186	01/08/2019	9.54	Call	Bond Future	402.5400	0.4025	3,320.4200	3.3204	724.867	0	0	0
2018/10/17	R186	01/08/2019			Bond Future	9.4654	106.7010	9.4214	106.9392	(0.465)	0.0000	0.0000	0
2018/10/17	R186	01/08/2019	9.52	Call	Bond Future	294.8600	0.2949	3,256.8200	3.2568	1004.531	0	0	0
2018/10/17	R186	01/08/2019	9.52	Put	Bond Future	0.0000	0.0000	2,723.7500	2.7238	100.000	0	0	0
2018/10/17	R186	01/08/2019	9.54	Put	Bond Future	0.0000	0.0000	2,679.6700	2.6797	100.000	0	0	0
2018/10/17	R186	01/08/2019	9.53	Call	Bond Future	348.7200	0.3487	3,288.3700	3.2884	842.983	0	0	0
2018/10/17	R186	01/08/2019	9.53	Put	Bond Future	0.0000	0.0000	2,701.4400	2.7014	100.000	0	0	0
2018/10/17	R197	01/11/2018			Bond Future	301.0293	301.0293	301.1663	301.1663	0.046	0.0000	0.0000	953
2018/10/17	R197	07/02/2019			Bond Future	299.5447	299.5447	299.6858	299.6858	0.047	0.0000	0.0000	1,400
2018/10/17	R197	02/05/2019			Bond Future	304.5684	304.5684	304.7104	304.7104	0.047	0.0000	0.0000	0
2018/10/17	R197	01/08/2019			Bond Future	302.6116	302.6116	302.7548	302.7548	0.047	0.0000	0.0000	0
2018/10/17	R202	01/11/2018			Bond Future	235.7538	235.7538	236.2773	236.2773	0.222	0.0000	0.0000	8,088
2018/10/17	R202	07/02/2019			Bond Future	236.4426	236.4426	236.9775	236.9775	0.226	0.0000	0.0000	2,057
2018/10/17	R202	02/05/2019			Bond Future	240.4080	240.4080	240.9508	240.9508	0.226	0.0000	0.0000	0
2018/10/17	R202	01/08/2019			Bond Future	240.8139	240.8139	241.3655	241.3655	0.229	0.0000	0.0000	0
2018/10/17	R207	01/11/2018	6.76	Put	Bond Future	337.0900	0.3371	285.4600	0.2855	(15.316)	0	0	0
2018/10/17	R207	01/11/2018			Bond Future	7.0580	102.4467	7.0127	102.4977	(0.642)	0.0000	0.0000	18,869
2018/10/17	R207	01/11/2018	6.75	Call	Bond Future	0.4700	0.0005	0.0300	0.0000	(93.617)	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	
2018/10/17	R207	01/11/2018	6.75	Put	Bond Future	348.2900	0.3483	296.7700	0.2968	(14.792)	0	0	0
2018/10/17	R207	01/11/2018	6.76	Call	Bond Future	0.5900	0.0006	0.0400	0.0000	(93.220)	0	0	0
2018/10/17	R207	01/11/2018	6.74	Call	Bond Future	0.3800	0.0004	0.0200	0.0000	(94.737)	0	0	0
2018/10/17	R207	01/11/2018	6.74	Put	Bond Future	359.5200	0.3595	308.0800	0.3081	(14.308)	0	0	0
2018/10/17	R207	07/02/2019	6.52	Call	Bond Future	44.9900	0.0450	16.7800	0.0168	(62.703)	0	0	0
2018/10/17	R207	07/02/2019	6.51	Put	Bond Future	478.5300	0.4785	397.7900	0.3978	(16.873)	0	0	0
2018/10/17	R207	07/02/2019			Bond Future	7.0012	100.7713	6.9417	100.8238	(0.850)	0.0000	0.0000	62
2018/10/17	R207	07/02/2019	6.53	Call	Bond Future	46.0000	0.0460	17.5800	0.0176	(61.783)	0	0	0
2018/10/17	R207	07/02/2019	6.53	Put	Bond Future	462.6300	0.4626	381.7100	0.3817	(17.491)	0	0	0
2018/10/17	R207	07/02/2019	6.52	Put	Bond Future	470.4900	0.4705	389.7800	0.3898	(17.154)	0	0	0
2018/10/17	R207	07/02/2019	6.51	Call	Bond Future	44.1600	0.0442	15.9200	0.0159	(63.949)	0	0	0
2018/10/17	R207	02/05/2019	7.63	Call	Bond Future	503.3500	0.5034	561.7400	0.5617	11.600	0	0	0
2018/10/17	R207	02/05/2019			Bond Future	6.9218	102.4462	6.8431	102.4987	(1.138)	0.0000	0.0000	0
2018/10/17	R207	02/05/2019	7.61	Call	Bond Future	491.2100	0.4912	549.6400	0.5496	11.895	0	0	0
2018/10/17	R207	02/05/2019	7.61	Put	Bond Future	34.3300	0.0343	40.2500	0.0403	17.244	0	0	0
2018/10/17	R207	02/05/2019	7.63	Put	Bond Future	33.2400	0.0332	39.1200	0.0391	17.690	0	0	0
2018/10/17	R207	02/05/2019	7.62	Call	Bond Future	497.3700	0.4974	555.7800	0.5558	11.744	0	0	0
2018/10/17	R207	02/05/2019	7.62	Put	Bond Future	33.8700	0.0339	39.7700	0.0398	17.420	0	0	0
2018/10/17	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	51.1700	0.0512	100.000	0	0	0
2018/10/17	R207	01/08/2019	7.33	Call	Bond Future	307.5800	0.3076	413.0300	0.4130	34.284	0	0	0
2018/10/17	R207	01/08/2019			Bond Future	6.6192	100.6676	6.4957	100.7212	(1.866)	0.0000	0.0000	0
2018/10/17	R207	01/08/2019	7.34	Call	Bond Future	311.9000	0.3119	416.7100	0.4167	33.604	0	0	0
2018/10/17	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	51.8100	0.0518	100.000	0	0	0
2018/10/17	R207	01/08/2019	7.35	Call	Bond Future	316.2100	0.3162	420.3900	0.4204	32.946	0	0	0
2018/10/17	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	50.5400	0.0505	100.000	0	0	0
2018/10/17	R208	01/11/2018	7.11	Put	Bond Future	1,281.0000	1.2810	1,189.1900	1.1892	(7.167)	0	0	0
2018/10/17	R208	01/11/2018			Bond Future	7.7071	98.6160	7.6644	98.7068	(0.554)	0.0000	0.0000	29,067
2018/10/17	R208	01/11/2018	7.11	Call	Bond Future	1.4900	0.0015	0.4900	0.0005	(67.114)	0	0	0
2018/10/17	R208	01/11/2018	7.12	Call	Bond Future	1.6100	0.0016	0.5300	0.0005	(67.081)	0	0	0
2018/10/17	R208	01/11/2018	7.10	Put	Bond Future	1,302.5000	1.3025	1,210.7500	1.2108	(7.044)	0	0	0
2018/10/17	R208	01/11/2018	7.12	Put	Bond Future	1,259.5200	1.2595	1,167.6300	1.1676	(7.296)	0	0	0
2018/10/17	R208	01/11/2018	7.10	Call	Bond Future	1.3800	0.0014	0.4400	0.0004	(68.116)	0	0	0
2018/10/17	R208	07/02/2019	7.07	Call	Bond Future	57.3500	0.0574	45.1300	0.0451	(21.308)	0	0	0
2018/10/17	R208	07/02/2019	7.08	Put	Bond Future	1,397.1700	1.3972	1,292.2500	1.2922	(7.509)	0	0	0
2018/10/17	R208	07/02/2019	7.06	Put	Bond Future	1,433.4600	1.4335	1,328.1300	1.3281	(7.348)	0	0	0
2018/10/17	R208	07/02/2019			Bond Future	7.7766	100.5118	7.7278	100.6048	(0.627)	0.0000	0.0000	176
2018/10/17	R208	07/02/2019	7.07	Put	Bond Future	1,415.3000	1.4153	1,310.1200	1.3101	(7.432)	0	0	0
2018/10/17	R208	07/02/2019	7.08	Call	Bond Future	58.6000	0.0586	46.6400	0.0466	(20.410)	0	0	0
2018/10/17	R208	07/02/2019	7.06	Call	Bond Future	56.1200	0.0561	43.7500	0.0438	(22.042)	0	0	0
2018/10/17	R208	02/05/2019	8.03	Put	Bond Future	424.8700	0.4249	412.5700	0.4126	(2.895)	0	0	0
2018/10/17	R208	02/05/2019	8.02	Call	Bond Future	737.8200	0.7378	818.5700	0.8186	10.944	0	0	0
2018/10/17	R208	02/05/2019			Bond Future	7.8401	98.7828	7.7854	98.8765	(0.697)	0.0000	0.0000	0
2018/10/17	R208	02/05/2019	8.03	Call	Bond Future	749.4900	0.7495	830.8400	0.8308	10.854	0	0	0
2018/10/17	R208	02/05/2019	8.02	Put	Bond Future	430.2600	0.4303	417.3600	0.4174	(2.998)	0	0	0
2018/10/17	R208	02/05/2019	8.04	Call	Bond Future	760.9400	0.7609	843.1700	0.8432	10.806	0	0	0
2018/10/17	R208	02/05/2019	8.04	Put	Bond Future	419.2700	0.4193	407.8500	0.4078	(2.724)	0	0	0
2018/10/17	R208	01/08/2019	8.16	Call	Bond Future	368.6300	0.3686	968.2400	0.9682	162.659	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
2018/10/17	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	499.1400	0.4991	100.000	0	0	0
2018/10/17	R208	01/08/2019			Bond Future	7.9141	100.5785	7.8506	100.6740	(0.803)	0.0000	0.0000	0
2018/10/17	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	504.0800	0.5041	100.000	0	0	0
2018/10/17	R208	01/08/2019	8.17	Call	Bond Future	383.5800	0.3836	978.2500	0.9783	155.032	0	0	0
2018/10/17	R208	01/08/2019	8.15	Call	Bond Future	353.6800	0.3537	958.2700	0.9583	170.943	0	0	0
2018/10/17	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	509.0600	0.5091	100.000	0	0	0
2018/10/17	R209	01/11/2018	1,016.00	Call	Bond Future	69,637.8300	69.6378	69,907.8100	69.9078	0.388	0	0	0
2018/10/17	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	R209	01/11/2018	9.34	Put	Bond Future	3,784.9900	3.7850	3,518.5000	3.5185	(7.041)	0	0	0
2018/10/17	R209	01/11/2018	9.97	Call	Bond Future	944.4000	0.9444	1,089.8900	1.0899	15.406	0	0	0
2018/10/17	R209	01/11/2018	9.98	Put	Bond Future	569.7000	0.5697	448.7900	0.4488	(21.223)	0	0	2,000
2018/10/17	R209	01/11/2018	8.98	Call	Bond Future	0.1200	0.0001	0.1600	0.0002	33.333	0	0	0
2018/10/17	R209	01/11/2018	10.00	Call	Bond Future	1,057.0100	1.0570	1,213.2000	1.2132	14.777	0	0	0
2018/10/17	R209	01/11/2018	9.64	Call	Bond Future	166.8700	0.1669	205.3700	0.2054	23.072	0	0	2,000
2018/10/17	R209	01/11/2018	9.47	Call	Bond Future	42.5000	0.0425	54.0500	0.0541	27.176	0	0	0
2018/10/17	R209	01/11/2018	9.82	Call	Bond Future	487.0400	0.4870	578.2300	0.5782	18.723	0	0	0
2018/10/17	R209	01/11/2018			Bond Future	9.9146	70.5257	9.8720	70.7957	(0.430)	0.0000	0.0000	122,967
2018/10/17	R209	01/11/2018	1,016.01	Call	Bond Future	69,637.8300	69.6378	69,907.8100	69.9078	0.388	0	0	0
2018/10/17	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	R209	01/11/2018	8.89	Put	Bond Future	6,940.8200	6.9408	6,670.8500	6.6709	(3.890)	0	0	0
2018/10/17	R209	01/11/2018	8.89	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	2,000
2018/10/17	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/17	R209	01/11/2018	1,015.99	Call	Bond Future	69,637.8200	69.6378	69,907.8000	69.9078	0.388	0	0	0
2018/10/17	R209	01/11/2018	9.34	Call	Bond Future	11.6900	0.0117	15.1800	0.0152	29.855	0	0	0
2018/10/17	R209	01/11/2018	9.97	Put	Bond Future	595.5800	0.5956	471.0900	0.4711	(20.902)	0	0	0
2018/10/17	R209	01/11/2018	9.98	Call	Bond Future	981.1800	0.9812	1,130.2500	1.1303	15.193	0	0	0
2018/10/17	R209	01/11/2018	8.98	Put	Bond Future	6,291.7600	6.2918	6,021.8200	6.0218	(4.290)	0	0	0
2018/10/17	R209	01/11/2018	10.00	Put	Bond Future	520.4800	0.5205	406.6900	0.4067	(21.863)	0	0	5,850
2018/10/17	R209	01/11/2018	9.64	Put	Bond Future	1,933.5600	1.9336	1,702.0800	1.7021	(11.972)	0	0	0
2018/10/17	R209	01/11/2018	9.47	Put	Bond Future	2,936.2600	2.9363	2,677.8300	2.6778	(8.801)	0	0	760
2018/10/17	R209	01/11/2018	9.82	Put	Bond Future	1,088.1900	1.0882	909.4000	0.9094	(16.430)	0	0	760
2018/10/17	R209	01/11/2018	9.49	Call	Bond Future	50.7400	0.0507	64.3100	0.0643	26.744	0	0	0
2018/10/17	R209	01/11/2018	9.94	Call	Bond Future	838.6100	0.8386	973.1400	0.9731	16.042	0	0	0
2018/10/17	R209	01/11/2018	9.94	Put	Bond Future	678.2600	0.6783	542.8100	0.5428	(19.970)	0	0	0
2018/10/17	R209	01/11/2018	10.57	Call	Bond Future	3,982.7600	3.9828	4,245.0700	4.2451	6.586	0	0	0
2018/10/17	R209	01/11/2018	10.57	Put	Bond Future	18.7100	0.0187	11.0400	0.0110	(40.994)	0	0	0
2018/10/17	R209	01/11/2018	9.84	Call	Bond Future	537.5500	0.5376	635.7100	0.6357	18.261	0	0	0
2018/10/17	R209	01/11/2018	9.84	Put	Bond Future	1,010.9300	1.0109	839.1100	0.8391	(16.996)	0	0	0
2018/10/17	R209	01/11/2018	8.99	Put	Bond Future	6,220.1400	6.2201	5,950.2000	5.9502	(4.340)	0	0	0
2018/10/17	R209	01/11/2018	8.99	Call	Bond Future	0.1400	0.0001	0.1800	0.0002	28.571	0	0	760
2018/10/17	R209	01/11/2018	9.49	Put	Bond Future	2,810.5500	2.8106	2,554.1400	2.5541	(9.123)	0	0	0
2018/10/17	R209	07/02/2019	8.97	Put	Bond Future	7,011.3900	7.0114	6,762.3000	6.7623	(3.553)	0	0	0
2018/10/17	R209	07/02/2019	10.20	Put	Bond Future	1,536.6800	1.5367	1,436.3300	1.4363	(6.530)	0	0	4,000
2018/10/17	R209	07/02/2019			Bond Future	9.9953	71.8815	9.9512	72.1570	(0.441)	0.0000	0.0000	340
2018/10/17	R209	07/02/2019	8.96	Call	Bond Future	160.6800	0.1607	186.3800	0.1864	15.995	0	0	0
2018/10/17	R209	07/02/2019	8.96	Put	Bond Future	7,077.8000	7.0778	6,828.0600	6.8281	(3.528)	0	0	0
2018/10/17	R209	07/02/2019	8.97	Call	Bond Future	165.7900	0.1658	192.1400	0.1921	15.894	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
2018/10/17	R209	07/02/2019	10.20	Call	Bond Future	2,794.9300	2.7949	2,970.0200	2.9700	6.265	0	0	0
2018/10/17	R209	07/02/2019	8.95	Call	Bond Future	155.7100	0.1557	180.7500	0.1807	16.081	0	0	0
2018/10/17	R209	07/02/2019	8.95	Put	Bond Future	7,144.4500	7.1445	6,894.0500	6.8940	(3.505)	0	0	0
2018/10/17	R209	07/02/2019	9.54	Put	Bond Future	3,804.7000	3.8047	3,617.6800	3.6177	(4.915)	0	0	0
2018/10/17	R209	07/02/2019	9.54	Call	Bond Future	880.4100	0.8804	968.8300	0.9688	10.043	0	0	4,000
2018/10/17	R209	07/02/2019	9.04	Put	Bond Future	6,556.8100	6.5568	6,313.0100	6.3130	(3.718)	0	0	0
2018/10/17	R209	07/02/2019	9.04	Call	Bond Future	209.1400	0.2091	240.7800	0.2408	15.129	0	0	4,000
2018/10/17	R209	02/05/2019	9.70	Put	Bond Future	4,115.6300	4.1156	3,888.9000	3.8889	(5.509)	0	0	0
2018/10/17	R209	02/05/2019			Bond Future	10.0647	69.9285	10.0195	70.2078	(0.449)	0.0000	0.0000	0
2018/10/17	R209	02/05/2019	9.69	Call	Bond Future	1,789.4800	1.7895	1,841.2700	1.8413	2.894	0	0	0
2018/10/17	R209	02/05/2019	9.69	Put	Bond Future	4,154.5500	4.1545	3,926.9500	3.9269	(5.478)	0	0	0
2018/10/17	R209	02/05/2019	9.70	Call	Bond Future	1,815.2000	1.8152	1,867.8600	1.8679	2.901	0	0	0
2018/10/17	R209	02/05/2019	9.68	Call	Bond Future	1,763.9700	1.7640	1,814.8900	1.8149	2.887	0	0	0
2018/10/17	R209	02/05/2019	9.68	Put	Bond Future	4,193.7700	4.1938	3,965.3000	3.9653	(5.448)	0	0	0
2018/10/17	R209	01/08/2019	10.17	Call	Bond Future	184.7900	0.1848	3,805.1700	3.8052	1959.186	0	0	0
2018/10/17	R209	01/08/2019	10.15	Put	Bond Future	0.0000	0.0000	3,390.9600	3.3910	100.000	0	0	0
2018/10/17	R209	01/08/2019			Bond Future	10.1396	71.1995	10.0929	71.4841	(0.460)	0.0000	0.0000	0
2018/10/17	R209	01/08/2019	10.17	Put	Bond Future	0.0000	0.0000	3,335.7900	3.3358	100.000	0	0	0
2018/10/17	R209	01/08/2019	10.15	Call	Bond Future	63.5000	0.0635	3,739.0500	3.7390	5788.268	0	0	0
2018/10/17	R209	01/08/2019	10.16	Put	Bond Future	0.0000	0.0000	3,363.1500	3.3631	100.000	0	0	0
2018/10/17	R209	01/08/2019	10.16	Call	Bond Future	124.1800	0.1242	3,771.9200	3.7719	2937.462	0	0	0
2018/10/17	R210	01/11/2018			Bond Future	186.3137	186.3137	186.0915	186.0915	(0.119)	0.0000	0.0000	1,976
2018/10/17	R210	07/02/2019			Bond Future	189.9422	189.9422	189.7164	189.7164	(0.119)	0.0000	0.0000	712
2018/10/17	R210	02/05/2019			Bond Future	190.5730	190.5730	190.3426	190.3426	(0.121)	0.0000	0.0000	0
2018/10/17	R210	01/08/2019			Bond Future	194.0749	194.0749	193.8393	193.8393	(0.121)	0.0000	0.0000	0
2018/10/17	R212	01/11/2018			Bond Future	155.5692	155.5692	155.5902	155.5902	0.014	0.0000	0.0000	2,920
2018/10/17	R212	07/02/2019			Bond Future	156.4438	156.4438	156.4659	156.4659	0.014	0.0000	0.0000	1,526
2018/10/17	R212	02/05/2019			Bond Future	159.0675	159.0675	159.0893	159.0893	0.014	0.0000	0.0000	0
2018/10/17	R212	01/08/2019			Bond Future	161.9195	161.9195	161.9409	161.9409	0.013	0.0000	0.0000	0
2018/10/17	R213	01/11/2018	8.65	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/10/17	R213	01/11/2018	8.64	Put	Bond Future	6,861.9300	6.8619	6,659.4800	6.6595	(2.950)	0	0	0
2018/10/17	R213	01/11/2018			Bond Future	9.6964	82.1329	9.6635	82.3353	(0.339)	0.0000	0.0000	32,893
2018/10/17	R213	01/11/2018	8.66	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/10/17	R213	01/11/2018	8.66	Put	Bond Future	6,724.8600	6.7249	6,522.4100	6.5224	(3.010)	0	0	0
2018/10/17	R213	01/11/2018	8.65	Put	Bond Future	6,793.3600	6.7934	6,590.9100	6.5909	(2.980)	0	0	0
2018/10/17	R213	01/11/2018	8.64	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/10/17	R213	07/02/2019	8.68	Call	Bond Future	122.4400	0.1224	136.3900	0.1364	11.393	0	0	0
2018/10/17	R213	07/02/2019			Bond Future	9.7878	83.7119	9.7536	83.9186	(0.350)	0.0000	0.0000	1,609
2018/10/17	R213	07/02/2019	8.68	Put	Bond Future	7,195.9300	7.1959	7,003.2100	7.0032	(2.678)	0	0	0
2018/10/17	R213	07/02/2019	8.69	Call	Bond Future	126.4500	0.1264	140.7800	0.1408	11.333	0	0	0
2018/10/17	R213	07/02/2019	8.70	Put	Bond Future	7,069.0800	7.0691	6,877.1400	6.8771	(2.715)	0	0	0
2018/10/17	R213	07/02/2019	8.69	Put	Bond Future	7,132.4200	7.1324	6,940.0800	6.9401	(2.697)	0	0	0
2018/10/17	R213	07/02/2019	8.70	Call	Bond Future	130.5600	0.1306	145.2900	0.1453	11.282	0	0	0
2018/10/17	R213	02/05/2019	9.49	Call	Bond Future	1,615.7200	1.6157	1,720.4000	1.7204	6.479	0	0	0
2018/10/17	R213	02/05/2019	9.48	Put	Bond Future	3,906.6800	3.9067	3,801.5500	3.8015	(2.691)	0	0	0

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2018/10/17	R213	02/05/2019			Bond Future	9.8625	81.5561	9.8273	81.7655	(0.357)	0.0000	0.0000	0
2018/10/17	R213	02/05/2019	9.50	Call	Bond Future	1,640.5800	1.6406	1,745.8700	1.7459	6.418	0	0	0
2018/10/17	R213	02/05/2019	9.50	Put	Bond Future	3,832.8700	3.8329	3,728.7400	3.7287	(2.717)	0	0	0
2018/10/17	R213	02/05/2019	9.49	Put	Bond Future	3,869.6300	3.8696	3,764.8900	3.7649	(2.707)	0	0	0
2018/10/17	R213	02/05/2019	9.48	Call	Bond Future	1,591.0800	1.5911	1,695.3700	1.6954	6.555	0	0	0
2018/10/17	R213	01/08/2019	9.99	Put	Bond Future	0.0000	0.0000	3,139.0700	3.1391	100.000	0	0	0
2018/10/17	R213	01/08/2019	9.98	Call	Bond Future	205.4200	0.2054	3,583.3400	3.5833	1644.397	0	0	0
2018/10/17	R213	01/08/2019			Bond Future	9.9448	83.0386	9.9083	83.2520	(0.367)	0.0000	0.0000	0
2018/10/17	R213	01/08/2019	9.99	Call	Bond Future	263.5700	0.2636	3,615.9800	3.6160	1271.924	0	0	0
2018/10/17	R213	01/08/2019	9.98	Put	Bond Future	0.0000	0.0000	3,164.5800	3.1646	100.000	0	0	0
2018/10/17	R213	01/08/2019	10.00	Call	Bond Future	321.6600	0.3217	3,648.7500	3.6488	1034.350	0	0	0
2018/10/17	R213	01/08/2019	10.00	Put	Bond Future	0.0000	0.0000	3,113.7500	3.1138	100.000	0	0	0
2018/10/17	R214	01/11/2018	8.99	Put	Bond Future	7,821.5600	7.8216	7,509.3600	7.5094	(3.992)	0	0	0
2018/10/17	R214	01/11/2018	8.98	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/10/17	R214	01/11/2018			Bond Future	10.0901	69.5598	10.0424	69.8720	(0.473)	0.0000	0.0000	24,162
2018/10/17	R214	01/11/2018	8.99	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/10/17	R214	01/11/2018	8.98	Put	Bond Future	7,899.0700	7.8991	7,586.8700	7.5869	(3.952)	0	0	0
2018/10/17	R214	01/11/2018	9.00	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/10/17	R214	01/11/2018	9.00	Put	Bond Future	7,744.1600	7.7442	7,431.9700	7.4320	(4.031)	0	0	0
2018/10/17	R214	07/02/2019	9.05	Put	Bond Future	8,011.7300	8.0117	7,717.4000	7.7174	(3.674)	0	0	0
2018/10/17	R214	07/02/2019			Bond Future	10.1738	70.8970	10.1244	71.2155	(0.485)	0.0000	0.0000	3,572
2018/10/17	R214	07/02/2019	9.04	Call	Bond Future	120.4900	0.1205	144.0000	0.1440	19.512	0	0	0
2018/10/17	R214	07/02/2019	9.04	Put	Bond Future	8,084.2400	8.0842	7,789.2500	7.7892	(3.649)	0	0	0
2018/10/17	R214	07/02/2019	9.05	Call	Bond Future	124.5800	0.1246	148.7500	0.1488	19.401	0	0	0
2018/10/17	R214	07/02/2019	9.03	Call	Bond Future	116.5100	0.1165	139.3800	0.1394	19.629	0	0	0
2018/10/17	R214	07/02/2019	9.03	Put	Bond Future	8,156.9800	8.1570	7,861.3500	7.8613	(3.624)	0	0	0
2018/10/17	R214	02/05/2019	9.87	Call	Bond Future	1,891.5300	1.8915	1,944.6600	1.9447	2.809	0	0	0
2018/10/17	R214	02/05/2019	9.85	Call	Bond Future	1,838.6300	1.8386	1,889.8000	1.8898	2.783	0	0	0
2018/10/17	R214	02/05/2019			Bond Future	10.2418	68.7816	10.1912	69.1048	(0.495)	0.0000	0.0000	0
2018/10/17	R214	02/05/2019	9.85	Put	Bond Future	4,404.7400	4.4047	4,132.7200	4.1327	(6.176)	0	0	0
2018/10/17	R214	02/05/2019	9.87	Put	Bond Future	4,322.9100	4.3229	4,052.8500	4.0529	(6.247)	0	0	0
2018/10/17	R214	02/05/2019	9.86	Call	Bond Future	1,865.0800	1.8651	1,917.2200	1.9172	2.796	0	0	0
2018/10/17	R214	02/05/2019	9.86	Put	Bond Future	4,363.7700	4.3638	4,092.7200	4.0927	(6.211)	0	0	0
2018/10/17	R214	01/08/2019	10.34	Put	Bond Future	0.0000	0.0000	3,564.0900	3.5641	100.000	0	0	0
2018/10/17	R214	01/08/2019			Bond Future	10.3163	70.0319	10.2640	70.3610	(0.506)	0.0000	0.0000	0
2018/10/17	R214	01/08/2019	10.33	Call	Bond Future	86.2300	0.0862	4,008.5200	4.0085	4548.637	0	0	0
2018/10/17	R214	01/08/2019	10.33	Put	Bond Future	0.0000	0.0000	3,593.1900	3.5932	100.000	0	0	0
2018/10/17	R214	01/08/2019	10.34	Call	Bond Future	148.8300	0.1488	4,042.0200	4.0420	2615.864	0	0	0
2018/10/17	R214	01/08/2019	10.32	Call	Bond Future	23.5400	0.0235	3,975.3900	3.9754	16787.808	0	0	0
2018/10/17	R214	01/08/2019	10.32	Put	Bond Future	0.0000	0.0000	3,622.7500	3.6227	100.000	0	0	0
2018/10/17	R248	01/11/2018	9.03	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/10/17	R248	01/11/2018			Bond Future	10.1203	88.8036	10.0725	89.2008	(0.472)	0.0000	0.0000	91,202
2018/10/17	R248	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/10/17	R248	01/11/2018	9.01	Put	Bond Future	10,125.6900	10.1257	9,728.4900	9.7285	(3.923)	0	0	0
2018/10/17	R248	01/11/2018	9.03	Put	Bond Future	9,925.4900	9.9255	9,528.2800	9.5283	(4.002)	0	0	0
2018/10/17	R248	01/11/2018	9.02	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0

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2018/10/17	R248	01/11/2018	9.02	Put	Bond Future	10,025.5100	10.0255	9,628.3000	9.6283	(3.962)	0	0	0
2018/10/17	R248	07/02/2019	9.06	Put	Bond Future	10,430.3300	10.4303	10,049.5000	10.0495	(3.651)	0	0	0
2018/10/17	R248	07/02/2019			Bond Future	10.2053	90.5108	10.1558	90.9161	(0.485)	0.0000	0.0000	16,590
2018/10/17	R248	07/02/2019	9.06	Call	Bond Future	121.4500	0.1214	145.8600	0.1459	20.099	0	0	0
2018/10/17	R248	07/02/2019	9.05	Put	Bond Future	10,525.2800	10.5253	10,143.7200	10.1437	(3.625)	0	0	0
2018/10/17	R248	07/02/2019	9.07	Call	Bond Future	125.9200	0.1259	151.0700	0.1511	19.973	0	0	0
2018/10/17	R248	07/02/2019	9.07	Put	Bond Future	10,335.6800	10.3357	9,955.5900	9.9556	(3.677)	0	0	0
2018/10/17	R248	07/02/2019	9.05	Call	Bond Future	117.1100	0.1171	140.7900	0.1408	20.220	0	0	0
2018/10/17	R248	02/05/2019	9.90	Put	Bond Future	5,439.7400	5.4397	5,088.9000	5.0889	(6.450)	0	0	0
2018/10/17	R248	02/05/2019			Bond Future	10.2744	87.5812	10.2236	87.9925	(0.495)	0.0000	0.0000	0
2018/10/17	R248	02/05/2019	9.90	Call	Bond Future	2,327.2900	2.3273	2,387.7400	2.3877	2.597	0	0	0
2018/10/17	R248	02/05/2019	9.91	Call	Bond Future	2,361.0100	2.3610	2,422.7300	2.4227	2.614	0	0	0
2018/10/17	R248	02/05/2019	9.89	Put	Bond Future	5,492.1100	5.4921	5,140.0200	5.1400	(6.411)	0	0	0
2018/10/17	R248	02/05/2019	9.91	Put	Bond Future	5,387.7800	5.3878	5,038.2100	5.0382	(6.488)	0	0	0
2018/10/17	R248	02/05/2019	9.89	Call	Bond Future	2,293.8300	2.2938	2,353.0300	2.3530	2.581	0	0	0
2018/10/17	R248	01/08/2019	10.35	Call	Bond Future	0.0000	0.0000	4,936.3100	4.9363	100.000	0	0	0
2018/10/17	R248	01/08/2019	10.34	Put	Bond Future	80.2500	0.0803	4,555.9300	4.5559	5577.171	0	0	0
2018/10/17	R248	01/08/2019			Bond Future	10.3501	89.1732	10.2976	89.5920	(0.507)	0.0000	0.0000	0
2018/10/17	R248	01/08/2019	10.36	Call	Bond Future	78.6900	0.0787	4,978.2900	4.9783	6226.458	0	0	0
2018/10/17	R248	01/08/2019	10.36	Put	Bond Future	0.0000	0.0000	4,480.8100	4.4808	100.000	0	0	0
2018/10/17	R248	01/08/2019	10.35	Put	Bond Future	0.7200	0.0007	4,518.2400	4.5182	627433.333	0	0	0
2018/10/17	R248	01/08/2019	10.34	Call	Bond Future	0.0000	0.0000	4,894.4700	4.8945	100.000	0	0	0

Total

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