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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/10/2018 TO 23/10/2018

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
2018/10/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	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
2018/10/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	2025	01/11/2018			Bond Future	132.7817	132.7817	132.5715	132.5715	(0.158)	0.0000	0.0000	529
2018/10/23	2025	07/02/2019			Bond Future	133.9537	133.9537	133.7396	133.7396	(0.160)	0.0000	0.0000	21
2018/10/23	2025	02/05/2019			Bond Future	136.1998	136.1998	135.9822	135.9822	(0.160)	0.0000	0.0000	0
2018/10/23	2025	01/08/2019			Bond Future	138.6517	138.6517	138.4287	138.4287	(0.161)	0.0000	0.0000	0
2018/10/23	2029	01/11/2018			Bond Future	100.7797	100.7797	100.6078	100.6078	(0.171)	0.0000	0.0000	1,648
2018/10/23	2029	07/02/2019			Bond Future	102.7428	102.7428	102.5677	102.5677	(0.170)	0.0000	0.0000	2,954
2018/10/23	2029	02/05/2019			Bond Future	103.3931	103.3931	103.2152	103.2152	(0.172)	0.0000	0.0000	0
2018/10/23	2029	01/08/2019			Bond Future	105.2897	105.2897	105.1075	105.1075	(0.173)	0.0000	0.0000	0
2018/10/23	2030	01/11/2018	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	2030	01/11/2018	8.58	Put	Bond Future	6,542.6100	6.5426	6,600.3200	6.6003	0.882	0	0	0
2018/10/23	2030	01/11/2018	9.60	Put	Bond Future	503.1900	0.5032	499.2500	0.4992	(0.783)	0	0	0
2018/10/23	2030	01/11/2018			Bond Future	9.5707	91.4377	9.5798	91.3800	0.096	0.0000	0.0000	48,623
2018/10/23	2030	01/11/2018	8.60	Put	Bond Future	6,404.2600	6.4043	6,461.9700	6.4620	0.901	0	0	0
2018/10/23	2030	01/11/2018	8.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	2030	01/11/2018	8.90	Put	Bond Future	4,361.1200	4.3611	4,418.6500	4.4187	1.319	0	0	0
2018/10/23	2030	01/11/2018	8.90	Call	Bond Future	0.3100	0.0003	0.1300	0.0001	(58.065)	0	0	0
2018/10/23	2030	01/11/2018	8.59	Put	Bond Future	6,473.4000	6.4734	6,531.1100	6.5311	0.891	0	0	0
2018/10/23	2030	01/11/2018	9.60	Call	Bond Future	687.7200	0.6877	626.0700	0.6261	(8.964)	0	0	0
2018/10/23	2030	01/11/2018	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	2030	07/02/2019	8.62	Call	Bond Future	132.2300	0.1322	125.5200	0.1255	(5.074)	0	0	0
2018/10/23	2030	07/02/2019	10.20	Put	Bond Future	800.5100	0.8005	807.6800	0.8077	0.896	0	0	4,000
2018/10/23	2030	07/02/2019			Bond Future	9.6593	89.1861	9.6688	89.1274	0.099	0.0000	0.0000	28,967
2018/10/23	2030	07/02/2019	9.68	Put	Bond Future	1,877.1100	1.8771	1,896.3400	1.8963	1.024	0	0	0
2018/10/23	2030	07/02/2019	9.68	Call	Bond Future	2,004.5600	2.0046	1,965.1200	1.9651	(1.968)	0	0	4,000
2018/10/23	2030	07/02/2019	9.18	Put	Bond Future	3,746.7400	3.7467	3,782.9900	3.7830	0.968	0	0	0
2018/10/23	2030	07/02/2019	9.18	Call	Bond Future	723.7800	0.7238	701.3600	0.7014	(3.098)	0	0	4,000
2018/10/23	2030	07/02/2019	8.62	Put	Bond Future	6,864.1300	6.8641	6,916.0900	6.9161	0.757	0	0	0
2018/10/23	2030	07/02/2019	8.63	Call	Bond Future	136.6400	0.1366	129.7600	0.1298	(5.035)	0	0	0
2018/10/23	2030	07/02/2019	8.90	Call	Bond Future	326.7400	0.3267	313.5800	0.3136	(4.028)	0	0	1,320
2018/10/23	2030	07/02/2019	10.20	Call	Bond Future	4,051.8600	4.0519	4,000.3600	4.0004	(1.271)	0	0	0
2018/10/23	2030	07/02/2019	8.63	Put	Bond Future	6,800.5800	6.8006	6,852.3700	6.8524	0.762	0	0	0
2018/10/23	2030	07/02/2019	8.64	Call	Bond Future	141.1700	0.1412	134.1100	0.1341	(5.001)	0	0	0
2018/10/23	2030	07/02/2019	8.64	Put	Bond Future	6,737.2000	6.7372	6,788.8100	6.7888	0.766	0	0	0
2018/10/23	2030	07/02/2019	9.60	Put	Bond Future	2,119.5300	2.1195	2,141.2300	2.1412	1.024	0	0	0
2018/10/23	2030	07/02/2019	9.60	Call	Bond Future	1,752.7800	1.7528	1,715.8100	1.7158	(2.109)	0	0	1,320
2018/10/23	2030	07/02/2019	8.90	Put	Bond Future	5,179.6700	5.1797	5,225.1800	5.2252	0.879	0	0	0
2018/10/23	2030	07/02/2019	9.40	Put	Bond Future	2,818.3000	2.8183	2,846.7000	2.8467	1.008	0	0	0
2018/10/23	2030	07/02/2019	9.40	Call	Bond Future	1,199.7400	1.1997	1,169.4700	1.1695	(2.523)	0	0	0
2018/10/23	2030	07/02/2019	8.70	Put	Bond Future	6,361.0500	6.3611	6,411.5400	6.4115	0.794	0	0	0
2018/10/23	2030	07/02/2019	8.70	Call	Bond Future	171.0800	0.1711	162.9000	0.1629	(4.781)	0	0	0

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2018/10/23	2030	02/05/2019	9.41	Call	Bond Future	1,684.6000	1.6846	1,655.1200	1.6551	(1.750)	0	0	0
2018/10/23	2030	02/05/2019			Bond Future	9.7402	90.6680	9.7501	90.6085	0.101	0.0000	0.0000	0
2018/10/23	2030	02/05/2019	9.39	Call	Bond Future	1,634.1400	1.6341	1,605.1700	1.6052	(1.773)	0	0	0
2018/10/23	2030	02/05/2019	9.39	Put	Bond Future	3,789.5400	3.7895	3,820.1300	3.8201	0.807	0	0	0
2018/10/23	2030	02/05/2019	9.41	Put	Bond Future	3,715.0300	3.7150	3,745.1100	3.7451	0.810	0	0	0
2018/10/23	2030	02/05/2019	9.40	Call	Bond Future	1,659.2600	1.6593	1,630.0400	1.6300	(1.761)	0	0	0
2018/10/23	2030	02/05/2019	9.40	Put	Bond Future	3,752.1500	3.7521	3,782.4900	3.7825	0.809	0	0	0
2018/10/23	2030	01/08/2019	9.91	Put	Bond Future	3,108.3800	3.1084	3,131.0300	3.1310	0.729	0	0	0
2018/10/23	2030	01/08/2019			Bond Future	9.8316	88.3091	9.8420	88.2471	0.106	0.0000	0.0000	0
2018/10/23	2030	01/08/2019	9.91	Call	Bond Future	3,571.8800	3.5719	3,532.5800	3.5326	(1.100)	0	0	0
2018/10/23	2030	01/08/2019	9.92	Call	Bond Future	3,604.9800	3.6050	3,565.5000	3.5655	(1.095)	0	0	0
2018/10/23	2030	01/08/2019	9.90	Put	Bond Future	3,134.3500	3.1344	3,157.1700	3.1572	0.728	0	0	0
2018/10/23	2030	01/08/2019	9.92	Put	Bond Future	3,082.6100	3.0826	3,105.0800	3.1051	0.729	0	0	0
2018/10/23	2030	01/08/2019	9.90	Call	Bond Future	3,538.9200	3.5389	3,499.7900	3.4998	(1.106)	0	0	0
2018/10/23	2032	01/11/2018	8.77	Put	Bond Future	7,145.8000	7.1458	7,241.9200	7.2419	1.345	0	0	0
2018/10/23	2032	01/11/2018			Bond Future	9.7659	89.6267	9.7801	89.5305	0.145	0.0000	0.0000	32,510
2018/10/23	2032	01/11/2018	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	2032	01/11/2018	8.76	Put	Bond Future	7,221.5700	7.2216	7,317.6900	7.3177	1.331	0	0	0
2018/10/23	2032	01/11/2018	8.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	2032	01/11/2018	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	2032	01/11/2018	8.75	Put	Bond Future	7,297.4200	7.2974	7,393.5400	7.3935	1.317	0	0	0
2018/10/23	2032	07/02/2019	8.81	Call	Bond Future	135.0800	0.1351	125.9300	0.1259	(6.774)	0	0	0
2018/10/23	2032	07/02/2019	8.80	Put	Bond Future	7,591.2900	7.5913	7,680.2000	7.6802	1.171	0	0	0
2018/10/23	2032	07/02/2019			Bond Future	9.8566	91.3496	9.8713	91.2518	0.149	0.0000	0.0000	22,009
2018/10/23	2032	07/02/2019	8.82	Call	Bond Future	139.6900	0.1397	130.2800	0.1303	(6.736)	0	0	0
2018/10/23	2032	07/02/2019	8.82	Put	Bond Future	7,451.1300	7.4511	7,539.5500	7.5396	1.187	0	0	0
2018/10/23	2032	07/02/2019	8.81	Put	Bond Future	7,521.1000	7.5211	7,609.7800	7.6098	1.179	0	0	0
2018/10/23	2032	07/02/2019	8.80	Call	Bond Future	130.6100	0.1306	121.6900	0.1217	(6.829)	0	0	0
2018/10/23	2032	02/05/2019	9.62	Put	Bond Future	3,998.7600	3.9988	4,051.8500	4.0519	1.328	0	0	0
2018/10/23	2032	02/05/2019	9.61	Call	Bond Future	1,867.7300	1.8677	1,821.8000	1.8218	(2.459)	0	0	0
2018/10/23	2032	02/05/2019			Bond Future	9.9352	88.7125	9.9503	88.6131	0.153	0.0000	0.0000	0
2018/10/23	2032	02/05/2019	9.62	Call	Bond Future	1,895.5800	1.8956	1,849.2500	1.8493	(2.444)	0	0	0
2018/10/23	2032	02/05/2019	9.61	Put	Bond Future	4,038.8000	4.0388	4,092.2900	4.0923	1.324	0	0	0
2018/10/23	2032	02/05/2019	9.63	Call	Bond Future	1,923.6600	1.9237	1,876.9200	1.8769	(2.430)	0	0	0
2018/10/23	2032	02/05/2019	9.63	Put	Bond Future	3,959.0300	3.9590	4,011.7100	4.0117	1.331	0	0	0
2018/10/23	2032	01/08/2019	10.10	Call	Bond Future	4,009.5700	4.0096	3,947.5600	3.9476	(1.547)	0	0	0
2018/10/23	2032	01/08/2019	10.11	Put	Bond Future	3,471.0300	3.4710	3,511.2900	3.5113	1.160	0	0	0
2018/10/23	2032	01/08/2019			Bond Future	10.0207	90.3227	10.0366	90.2201	0.159	0.0000	0.0000	0
2018/10/23	2032	01/08/2019	10.10	Put	Bond Future	3,500.3500	3.5004	3,540.8900	3.5409	1.158	0	0	0
2018/10/23	2032	01/08/2019	10.11	Call	Bond Future	4,044.2000	4.0442	3,981.9100	3.9819	(1.540)	0	0	0
2018/10/23	2032	01/08/2019	10.09	Call	Bond Future	3,975.0700	3.9751	3,913.3400	3.9133	(1.553)	0	0	0
2018/10/23	2032	01/08/2019	10.09	Put	Bond Future	3,529.8700	3.5299	3,570.6900	3.5707	1.156	0	0	0
2018/10/23	2033	01/11/2018			Bond Future	103.1141	103.1141	103.3832	103.3832	0.261	0.0000	0.0000	603
2018/10/23	2033	07/02/2019			Bond Future	105.1227	105.1227	105.3972	105.3972	0.261	0.0000	0.0000	5,770
2018/10/23	2033	02/05/2019			Bond Future	105.7408	105.7408	106.0201	106.0201	0.264	0.0000	0.0000	0
2018/10/23	2033	01/08/2019			Bond Future	107.6805	107.6805	107.9638	107.9638	0.263	0.0000	0.0000	0

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2018/10/23	2037	01/11/2018	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	2037	01/11/2018			Bond Future	9.9803	89.9174	9.9794	89.9239	(0.009)	0.0000	0.0000	52,209
2018/10/23	2037	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	2037	01/11/2018	9.01	Put	Bond Future	7,797.4100	7.7974	7,790.9300	7.7909	(0.083)	0	0	0
2018/10/23	2037	01/11/2018	9.03	Put	Bond Future	7,626.2100	7.6262	7,619.7300	7.6197	(0.085)	0	0	0
2018/10/23	2037	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	2037	01/11/2018	9.02	Put	Bond Future	7,711.7500	7.7117	7,705.2700	7.7053	(0.084)	0	0	0
2018/10/23	2037	07/02/2019	9.06	Put	Bond Future	8,149.6100	8.1496	8,139.8800	8.1399	(0.119)	0	0	0
2018/10/23	2037	07/02/2019	9.05	Call	Bond Future	175.7400	0.1757	172.7600	0.1728	(1.696)	0	0	0
2018/10/23	2037	07/02/2019			Bond Future	10.0655	87.3860	10.0646	87.3926	(0.009)	0.0000	0.0000	24,714
2018/10/23	2037	07/02/2019	9.06	Call	Bond Future	182.6800	0.1827	179.6200	0.1796	(1.675)	0	0	0
2018/10/23	2037	07/02/2019	9.05	Put	Bond Future	8,227.3800	8.2274	8,217.7300	8.2177	(0.117)	0	0	0
2018/10/23	2037	07/02/2019	9.07	Call	Bond Future	189.9000	0.1899	186.7700	0.1868	(1.648)	0	0	0
2018/10/23	2037	07/02/2019	9.07	Put	Bond Future	8,072.2400	8.0722	8,062.4400	8.0624	(0.121)	0	0	0
2018/10/23	2037	02/05/2019	9.81	Put	Bond Future	4,554.6100	4.5546	4,542.6000	4.5426	(0.264)	0	0	0
2018/10/23	2037	02/05/2019			Bond Future	10.1421	88.8380	10.1411	88.8449	(0.009)	0.0000	0.0000	0
2018/10/23	2037	02/05/2019	9.80	Call	Bond Future	2,043.4200	2.0434	2,038.2900	2.0383	(0.251)	0	0	0
2018/10/23	2037	02/05/2019	9.80	Put	Bond Future	4,600.1200	4.6001	4,588.1200	4.5881	(0.261)	0	0	0
2018/10/23	2037	02/05/2019	9.81	Call	Bond Future	2,074.2800	2.0743	2,069.1400	2.0691	(0.248)	0	0	0
2018/10/23	2037	02/05/2019	9.79	Call	Bond Future	2,013.0600	2.0131	2,007.9300	2.0079	(0.255)	0	0	0
2018/10/23	2037	02/05/2019	9.79	Put	Bond Future	4,646.2300	4.6462	4,634.2300	4.6342	(0.258)	0	0	0
2018/10/23	2037	01/08/2019	10.31	Call	Bond Future	4,512.1600	4.5122	4,507.8500	4.5079	(0.096)	0	0	0
2018/10/23	2037	01/08/2019			Bond Future	10.2278	86.1955	10.2270	86.2012	(0.008)	0.0000	0.0000	0
2018/10/23	2037	01/08/2019	10.29	Call	Bond Future	4,436.1600	4.4362	4,431.8100	4.4318	(0.098)	0	0	0
2018/10/23	2037	01/08/2019	10.29	Put	Bond Future	3,990.2400	3.9902	3,980.2000	3.9802	(0.252)	0	0	0
2018/10/23	2037	01/08/2019	10.31	Put	Bond Future	3,923.6400	3.9236	3,913.6400	3.9136	(0.255)	0	0	0
2018/10/23	2037	01/08/2019	10.30	Call	Bond Future	4,474.0900	4.4741	4,469.7600	4.4698	(0.097)	0	0	0
2018/10/23	2037	01/08/2019	10.30	Put	Bond Future	3,956.8300	3.9568	3,946.8100	3.9468	(0.253)	0	0	0
2018/10/23	2038	01/11/2018			Bond Future	122.6781	122.6781	123.0687	123.0687	0.318	0.0000	0.0000	2,886
2018/10/23	2038	07/02/2019			Bond Future	123.4765	123.4765	123.8748	123.8748	0.323	0.0000	0.0000	6,960
2018/10/23	2038	02/05/2019			Bond Future	125.5469	125.5469	125.9520	125.9520	0.323	0.0000	0.0000	0
2018/10/23	2038	01/08/2019			Bond Future	127.7976	127.7976	128.2088	128.2088	0.322	0.0000	0.0000	0
2018/10/23	2040	01/11/2018	9.09	Put	Bond Future	8,430.7000	8.4307	8,423.7800	8.4238	(0.082)	0	0	0
2018/10/23	2040	01/11/2018	9.80	Call	Bond Future	120.6600	0.1207	101.8000	0.1018	(15.631)	0	0	1,770
2018/10/23	2040	01/11/2018	10.00	Put	Bond Future	1,065.4800	1.0655	1,023.1200	1.0231	(3.976)	0	0	0
2018/10/23	2040	01/11/2018			Bond Future	10.0653	93.1010	10.0644	93.1079	(0.009)	0.0000	0.0000	24,511
2018/10/23	2040	01/11/2018	9.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	2040	01/11/2018	9.08	Put	Bond Future	8,523.5200	8.5235	8,516.6000	8.5166	(0.081)	0	0	0
2018/10/23	2040	01/11/2018	9.20	Put	Bond Future	7,418.6000	7.4186	7,411.6700	7.4117	(0.093)	0	0	0
2018/10/23	2040	01/11/2018	9.20	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	3,940
2018/10/23	2040	01/11/2018	9.80	Put	Bond Future	2,296.8400	2.2968	2,271.0600	2.2711	(1.122)	0	0	0
2018/10/23	2040	01/11/2018	9.60	Put	Bond Future	3,885.5800	3.8856	3,874.8800	3.8749	(0.275)	0	0	0
2018/10/23	2040	01/11/2018	9.60	Call	Bond Future	12.6200	0.0126	8.8400	0.0088	(29.952)	0	0	0
2018/10/23	2040	01/11/2018	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	2040	01/11/2018	9.10	Put	Bond Future	8,338.0100	8.3380	8,331.0900	8.3311	(0.083)	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
2018/10/23	2040	01/11/2018	10.00	Call	Bond Future	537.7100	0.5377	502.2700	0.5023	(6.591)	0	0	2,690
2018/10/23	2040	01/11/2018	9.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	2040	01/11/2018	9.07	Put	Bond Future	8,616.4900	8.6165	8,609.5700	8.6096	(0.080)	0	0	0
2018/10/23	2040	01/11/2018	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/23	2040	01/11/2018	8.50	Put	Bond Future	14,150.3900	14.1504	14,143.4700	14.1435	(0.049)	0	0	0
2018/10/23	2040	01/11/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/23	2040	07/02/2019	9.13	Call	Bond Future	175.2100	0.1752	172.1700	0.1722	(1.735)	0	0	0
2018/10/23	2040	07/02/2019	9.11	Put	Bond Future	9,054.7600	9.0548	9,044.7900	9.0448	(0.110)	0	0	0
2018/10/23	2040	07/02/2019			Bond Future	10.1503	90.3802	10.1494	90.3873	(0.009)	0.0000	0.0000	16,599
2018/10/23	2040	07/02/2019	9.13	Put	Bond Future	8,882.3400	8.8823	8,872.2500	8.8723	(0.114)	0	0	0
2018/10/23	2040	07/02/2019	9.11	Call	Bond Future	163.7500	0.1638	160.8300	0.1608	(1.783)	0	0	0
2018/10/23	2040	07/02/2019	9.12	Put	Bond Future	8,968.4000	8.9684	8,958.3700	8.9584	(0.112)	0	0	0
2018/10/23	2040	07/02/2019	9.12	Call	Bond Future	169.4000	0.1694	166.4200	0.1664	(1.759)	0	0	0
2018/10/23	2040	02/05/2019	9.89	Call	Bond Future	2,228.0400	2.2280	2,222.4600	2.2225	(0.250)	0	0	0
2018/10/23	2040	02/05/2019	9.88	Put	Bond Future	4,971.8800	4.9719	4,959.0200	4.9590	(0.259)	0	0	0
2018/10/23	2040	02/05/2019			Bond Future	10.2265	91.8820	10.2255	91.8893	(0.009)	0.0000	0.0000	0
2018/10/23	2040	02/05/2019	9.90	Call	Bond Future	2,261.2000	2.2612	2,255.6200	2.2556	(0.247)	0	0	0
2018/10/23	2040	02/05/2019	9.90	Put	Bond Future	4,873.9100	4.8739	4,861.0500	4.8611	(0.264)	0	0	0
2018/10/23	2040	02/05/2019	9.89	Put	Bond Future	4,922.7000	4.9227	4,909.8400	4.9098	(0.261)	0	0	0
2018/10/23	2040	02/05/2019	9.88	Call	Bond Future	2,195.1500	2.1951	2,189.5700	2.1896	(0.254)	0	0	0
2018/10/23	2040	01/08/2019	10.37	Put	Bond Future	4,304.2800	4.3043	4,293.5400	4.2935	(0.250)	0	0	0
2018/10/23	2040	01/08/2019	10.36	Call	Bond Future	4,711.0300	4.7110	4,706.2800	4.7063	(0.101)	0	0	0
2018/10/23	2040	01/08/2019			Bond Future	10.3117	89.0444	10.3110	89.0505	(0.008)	0.0000	0.0000	0
2018/10/23	2040	01/08/2019	10.37	Call	Bond Future	4,751.2100	4.7512	4,746.4800	4.7465	(0.100)	0	0	0
2018/10/23	2040	01/08/2019	10.36	Put	Bond Future	4,340.5500	4.3406	4,329.7900	4.3298	(0.248)	0	0	0
2018/10/23	2040	01/08/2019	10.38	Call	Bond Future	4,791.8400	4.7918	4,787.1200	4.7871	(0.099)	0	0	0
2018/10/23	2040	01/08/2019	10.38	Put	Bond Future	4,268.5800	4.2686	4,257.8500	4.2579	(0.251)	0	0	0
2018/10/23	2044	01/11/2018	9.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	2044	01/11/2018			Bond Future	10.0698	90.2953	10.0690	90.3019	(0.008)	0.0000	0.0000	31,823
2018/10/23	2044	01/11/2018	9.12	Put	Bond Future	8,380.9900	8.3810	8,374.3700	8.3744	(0.079)	0	0	0
2018/10/23	2044	01/11/2018	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	2044	01/11/2018	9.14	Put	Bond Future	8,190.9500	8.1910	8,184.3300	8.1843	(0.081)	0	0	0
2018/10/23	2044	01/11/2018	9.13	Put	Bond Future	8,285.8900	8.2859	8,279.2700	8.2793	(0.080)	0	0	0
2018/10/23	2044	01/11/2018	9.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	2044	07/02/2019	9.18	Put	Bond Future	8,658.1700	8.6582	8,647.8500	8.6478	(0.119)	0	0	0
2018/10/23	2044	07/02/2019			Bond Future	10.1511	87.6458	10.1502	87.6527	(0.008)	0.0000	0.0000	18,276
2018/10/23	2044	07/02/2019	9.17	Call	Bond Future	199.1100	0.1991	195.7800	0.1958	(1.672)	0	0	0
2018/10/23	2044	07/02/2019	9.17	Put	Bond Future	8,745.5000	8.7455	8,735.2500	8.7352	(0.117)	0	0	0
2018/10/23	2044	07/02/2019	9.18	Call	Bond Future	205.8400	0.2058	202.4400	0.2024	(1.652)	0	0	0
2018/10/23	2044	07/02/2019	9.16	Call	Bond Future	192.5600	0.1926	189.3000	0.1893	(1.693)	0	0	0
2018/10/23	2044	07/02/2019	9.16	Put	Bond Future	8,833.1600	8.8332	8,822.9800	8.8230	(0.115)	0	0	0
2018/10/23	2044	02/05/2019	9.90	Call	Bond Future	2,302.8400	2.3028	2,297.0500	2.2971	(0.251)	0	0	0
2018/10/23	2044	02/05/2019			Bond Future	10.2237	89.1022	10.2228	89.1092	(0.009)	0.0000	0.0000	0
2018/10/23	2044	02/05/2019	9.90	Put	Bond Future	4,942.9300	4.9429	4,930.0600	4.9301	(0.260)	0	0	0
2018/10/23	2044	02/05/2019	9.91	Call	Bond Future	2,337.0300	2.3370	2,331.2300	2.3312	(0.248)	0	0	0
2018/10/23	2044	02/05/2019	9.92	Put	Bond Future	4,844.3200	4.8443	4,831.4400	4.8314	(0.266)	0	0	0
2018/10/23	2044	02/05/2019	9.91	Put	Bond Future	4,893.5500	4.8936	4,880.6700	4.8807	(0.263)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/23	2044	02/05/2019	9.92	Call	Bond Future	2,371.2300		2.3712	2,365.4300	2.3654	(0.245)	0	0	0
2018/10/23	2044	01/08/2019	10.40	Put	Bond Future	4,161.4800		4.1615	4,150.8400	4.1508	(0.256)	0	0	0
2018/10/23	2044	01/08/2019			Bond Future	10.3049		86.3393	10.3041	86.3452	(0.007)	0.0000	0.0000	0
2018/10/23	2044	01/08/2019	10.39	Call	Bond Future	4,859.8600		4.8599	4,855.1600	4.8552	(0.097)	0	0	0
2018/10/23	2044	01/08/2019	10.39	Put	Bond Future	4,197.2400		4.1972	4,186.5800	4.1866	(0.254)	0	0	0
2018/10/23	2044	01/08/2019	10.40	Call	Bond Future	4,901.3800		4.9014	4,896.7000	4.8967	(0.095)	0	0	0
2018/10/23	2044	01/08/2019	10.38	Call	Bond Future	4,818.7800		4.8188	4,814.0700	4.8141	(0.098)	0	0	0
2018/10/23	2044	01/08/2019	10.38	Put	Bond Future	4,233.5700		4.2336	4,222.9000	4.2229	(0.252)	0	0	0
2018/10/23	2046	01/11/2018			Bond Future	116.9207		116.9207	116.9393	116.9393	0.016	0.0000	0.0000	2,927
2018/10/23	2046	07/02/2019			Bond Future	119.1984		119.1984	119.2173	119.2173	0.016	0.0000	0.0000	9,155
2018/10/23	2046	02/05/2019			Bond Future	119.5118		119.5118	119.5312	119.5312	0.016	0.0000	0.0000	0
2018/10/23	2046	01/08/2019			Bond Future	121.7041		121.7041	121.7225	121.7225	0.015	0.0000	0.0000	0
2018/10/23	2050	01/11/2018			Bond Future	122.7854		122.7854	122.8047	122.8047	0.016	0.0000	0.0000	2,795
2018/10/23	2050	07/02/2019			Bond Future	123.4057		123.4057	123.4256	123.4256	0.016	0.0000	0.0000	7,315
2018/10/23	2050	02/05/2019			Bond Future	125.4750		125.4750	125.4953	125.4953	0.016	0.0000	0.0000	0
2018/10/23	2050	01/08/2019			Bond Future	125.9594		125.9594	125.9787	125.9787	0.015	0.0000	0.0000	0
2018/10/23	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	AL37	01/11/2018			Index Future	590.1820		590.1820	589.8910	589.8910	(0.049)	0.0000	0.0000	0
2018/10/23	AL37	07/02/2019			Index Future	601.5280		601.5280	601.2320	601.2320	(0.049)	0.0000	0.0000	0
2018/10/23	AL37	02/05/2019			Index Future	611.5260		611.5260	611.2250	611.2250	(0.049)	0.0000	0.0000	0
2018/10/23	AL37	01/08/2019			Index Future	622.6300		622.6300	622.3160	622.3160	(0.050)	0.0000	0.0000	0
2018/10/23	AL7T	01/11/2018			Index Future	679.9120		679.9120	679.5560	679.5560	(0.052)	0.0000	0.0000	0
2018/10/23	AL7T	07/02/2019			Index Future	692.9830		692.9830	692.6210	692.6210	(0.052)	0.0000	0.0000	0
2018/10/23	AL7T	02/05/2019			Index Future	704.5010		704.5010	704.1330	704.1330	(0.052)	0.0000	0.0000	0
2018/10/23	AL7T	01/08/2019			Index Future	717.2930		717.2930	716.9090	716.9090	(0.054)	0.0000	0.0000	0
2018/10/23	ALBI	01/11/2018			Index Future	614.7930		614.7930	614.6530	614.6530	(0.023)	0.0000	0.0000	490
2018/10/23	ALBI	07/02/2019			Index Future	626.6130		626.6130	626.4700	626.4700	(0.023)	0.0000	0.0000	748
2018/10/23	ALBI	02/05/2019			Index Future	637.0270		637.0270	636.8830	636.8830	(0.023)	0.0000	0.0000	0
2018/10/23	ALBI	01/08/2019			Index Future	648.5950		648.5950	648.4390	648.4390	(0.024)	0.0000	0.0000	0
2018/10/23	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C025	31/01/2025			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
2018/10/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/23	ES33	01/11/2018			Bond Future	11.1818	74.6692	11.1854	74.6485	0.032	0.0000	0.0000	7,037
2018/10/23	ES33	07/02/2019			Bond Future	11.3226	76.1047	11.3264	76.0836	0.033	0.0000	0.0000	494
2018/10/23	ES33	02/05/2019			Bond Future	11.4422	73.5800	11.4461	73.5586	0.034	0.0000	0.0000	0
2018/10/23	ES33	01/08/2019			Bond Future	11.5737	74.9155	11.5779	74.8927	0.036	0.0000	0.0000	0
2018/10/23	ES42	01/11/2018			Bond Future	11.4009	76.7149	11.3995	76.7235	(0.012)	0.0000	0.0000	0
2018/10/23	ES42	07/02/2019			Bond Future	11.5335	78.1897	11.5321	78.1985	(0.012)	0.0000	0.0000	5,169
2018/10/23	ES42	02/05/2019			Bond Future	11.6517	75.2290	11.6503	75.2380	(0.012)	0.0000	0.0000	0
2018/10/23	ES42	01/08/2019			Bond Future	11.7786	76.5942	11.7773	76.6023	(0.011)	0.0000	0.0000	0
2018/10/23	GOVI	01/11/2018	653.50	Put	GOVI	447,730.0000	44.7730	448,920.0000	44.8920	0.266	0	0	0
2018/10/23	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	GOVI	01/11/2018			GOVI	608.7270	608.7270	608.6080	608.6080	(0.020)	0.0000	0.0000	105
2018/10/23	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	GOVI	01/11/2018	653.49	Put	GOVI	447,630.0000	44.7630	448,820.0000	44.8820	0.266	0	0	0
2018/10/23	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	GOVI	01/11/2018	653.51	Put	GOVI	447,830.0000	44.7830	449,020.0000	44.9020	0.266	0	0	0
2018/10/23	GOVI	07/02/2019	666.53	Put	GOVI	461,010.0000	46.1010	462,210.0000	46.2210	0.260	0	0	0
2018/10/23	GOVI	07/02/2019			GOVI	620.4290	620.4290	620.3090	620.3090	(0.019)	0.0000	0.0000	357
2018/10/23	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	GOVI	07/02/2019	666.52	Put	GOVI	460,910.0000	46.0910	462,110.0000	46.2110	0.260	0	0	0
2018/10/23	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	GOVI	07/02/2019	666.51	Put	GOVI	460,810.0000	46.0810	462,010.0000	46.2010	0.260	0	0	0
2018/10/23	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	GOVI	02/05/2019	647.88	Put	GOVI	171,390.0000	17.1390	172,610.0000	17.2610	0.712	0	0	0
2018/10/23	GOVI	02/05/2019	647.86	Put	GOVI	171,190.0000	17.1190	172,410.0000	17.2410	0.713	0	0	0
2018/10/23	GOVI	02/05/2019			GOVI	630.7410	630.7410	630.6190	630.6190	(0.019)	0.0000	0.0000	0
2018/10/23	GOVI	02/05/2019	647.87	Put	GOVI	171,290.0000	17.1290	172,510.0000	17.2510	0.712	0	0	0
2018/10/23	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	GOVI	01/08/2019	638.68	Call	GOVI	35,150.0000	3.5150	33,820.0000	3.3820	(3.784)	0	0	0
2018/10/23	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	GOVI	01/08/2019			GOVI	642.1950	642.1950	642.0620	642.0620	(0.021)	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
2018/10/23	GOVI	01/08/2019	638.69	Call	GOVI	35,050.0000	3.5050	33,720.0000	3.3720	(3.795)	0	0	0
2018/10/23	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	GOVI	01/08/2019	638.67	Call	GOVI	35,250.0000	3.5250	33,920.0000	3.3920	(3.773)	0	0	0
2018/10/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/23	IGOV	01/11/2018			Index Future	253.8540	253.8540	254.0630	254.0630	0.082	0.0000	0.0000	407
2018/10/23	IGOV	07/02/2019			Index Future	258.7990	258.7990	259.0120	259.0120	0.082	0.0000	0.0000	414
2018/10/23	IGOV	02/05/2019			Index Future	263.1390	263.1390	263.3560	263.3560	0.082	0.0000	0.0000	0
2018/10/23	IGOV	01/08/2019			Index Future	267.9670	267.9670	268.1860	268.1860	0.082	0.0000	0.0000	0
2018/10/23	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/23	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/10/23	IS01	20/06/2019			Interest Rate Swap	102.0500	102.0500	102.0500	102.0500	0.000	0.0000	0.0000	0
2018/10/23	IS01	19/09/2019			Interest Rate Swap	99.9800	99.9800	99.9800	99.9800	0.000	0.0000	0.0000	0
2018/10/23	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/23	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/10/23	IS02	21/06/2019			Interest Rate Swap	99.7800	99.7800	99.7800	99.7800	0.000	0.0000	0.0000	0
2018/10/23	IS02	20/09/2019			Interest Rate Swap	101.9800	101.9800	101.9800	101.9800	0.000	0.0000	0.0000	0
2018/10/23	IS02	20/12/2019			Interest Rate Swap	103.0700	103.0700	103.0600	103.0600	(0.010)	0.0000	0.0000	0
2018/10/23	IS02	23/03/2020			Interest Rate Swap	99.1900	99.1900	99.1700	99.1700	(0.020)	0.0000	0.0000	0
2018/10/23	IS02	22/06/2020			Interest Rate Swap	102.8800	102.8800	102.8500	102.8500	(0.029)	0.0000	0.0000	0
2018/10/23	IS02	21/09/2020			Interest Rate Swap	100.0100	100.0100	100.0000	100.0000	(0.010)	0.0000	0.0000	0
2018/10/23	IS05	17/12/2020			Interest Rate Swap	96.9500	96.9500	96.9500	96.9500	0.000	0.0000	0.0000	0
2018/10/23	IS05	16/03/2021			Interest Rate Swap	96.2700	96.2700	96.2600	96.2600	(0.010)	0.0000	0.0000	0
2018/10/23	IS05	15/06/2021			Interest Rate Swap	95.5500	95.5500	95.5300	95.5300	(0.021)	0.0000	0.0000	0
2018/10/23	IS05	21/09/2021			Interest Rate Swap	95.8100	95.8100	95.7900	95.7900	(0.021)	0.0000	0.0000	0
2018/10/23	IS05	21/12/2021			Interest Rate Swap	98.0800	98.0800	98.0600	98.0600	(0.020)	0.0000	0.0000	51
2018/10/23	IS05	15/03/2022			Interest Rate Swap	98.2900	98.2900	98.2800	98.2800	(0.010)	0.0000	0.0000	0
2018/10/23	IS05	21/06/2022			Interest Rate Swap	99.5600	99.5600	99.5600	99.5600	0.000	0.0000	0.0000	0
2018/10/23	IS05	20/09/2022			Interest Rate Swap	103.5500	103.5500	103.5600	103.5600	0.010	0.0000	0.0000	0
2018/10/23	IS05	20/12/2022			Interest Rate Swap	104.8700	104.8700	104.8900	104.8900	0.019	0.0000	0.0000	0
2018/10/23	IS05	22/03/2023			Interest Rate Swap	98.3500	98.3500	98.3800	98.3800	0.031	0.0000	0.0000	0
2018/10/23	IS05	20/06/2023			Interest Rate Swap	104.4400	104.4400	104.4800	104.4800	0.038	0.0000	0.0000	0
2018/10/23	IS05	19/09/2023			Interest Rate Swap	100.0400	100.0400	100.0900	100.0900	0.050	0.0000	0.0000	0
2018/10/23	IS10	17/12/2025			Interest Rate Swap	97.4700	97.4700	97.4800	97.4800	0.010	0.0000	0.0000	0
2018/10/23	IS10	16/03/2026			Interest Rate Swap	94.5700	94.5700	94.5900	94.5900	0.021	0.0000	0.0000	0
2018/10/23	IS10	15/06/2026			Interest Rate Swap	93.4100	93.4100	93.4200	93.4200	0.011	0.0000	0.0000	0
2018/10/23	IS10	21/09/2026			Interest Rate Swap	95.6100	95.6100	95.6400	95.6400	0.031	0.0000	0.0000	0
2018/10/23	IS10	21/12/2026			Interest Rate Swap	99.4200	99.4200	99.4500	99.4500	0.030	0.0000	0.0000	0
2018/10/23	IS10	15/03/2027			Interest Rate Swap	98.0800	98.0800	98.1000	98.1000	0.020	0.0000	0.0000	0
2018/10/23	IS10	21/06/2027			Interest Rate Swap	100.1800	100.1800	100.2100	100.2100	0.030	0.0000	0.0000	0
2018/10/23	IS10	20/09/2027			Interest Rate Swap	105.6300	105.6300	105.6700	105.6700	0.038	0.0000	0.0000	0
2018/10/23	IS10	20/12/2027			Interest Rate Swap	106.0200	106.0200	106.0700	106.0700	0.047	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
2018/10/23	IS10	22/03/2028			Interest Rate Swap	99.6600	99.6600	99.7300	99.7300	0.070	0.0000	0.0000	0
2018/10/23	IS10	20/06/2028			Interest Rate Swap	106.7700	106.7700	106.8600	106.8600	0.084	0.0000	0.0000	0
2018/10/23	IS10	19/09/2028			Interest Rate Swap	100.4600	100.4600	100.5700	100.5700	0.109	0.0000	0.0000	0
2018/10/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/23	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/23	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/23	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/23	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/23	R023	01/11/2018	10.58	Call	Bond Future	6,920.2000	6.9202	6,871.0400	6.8710	(0.710)	0	0	0
2018/10/23	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	R023	01/11/2018			Bond Future	8.5076	98.7264	8.5217	98.6773	0.165	0.0000	0.0000	36,976
2018/10/23	R023	01/11/2018	10.59	Call	Bond Future	6,952.1000	6.9521	6,902.9400	6.9029	(0.707)	0	0	0
2018/10/23	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	R023	01/11/2018	10.57	Call	Bond Future	6,888.2900	6.8883	6,839.1300	6.8391	(0.714)	0	0	0
2018/10/23	R023	07/02/2019	10.59	Call	Bond Future	6,257.0400	6.2570	6,207.1300	6.2071	(0.798)	0	0	0
2018/10/23	R023	07/02/2019			Bond Future	8.6149	100.6244	8.6300	100.5743	0.176	0.0000	0.0000	33,303
2018/10/23	R023	07/02/2019	10.57	Call	Bond Future	6,196.8000	6.1968	6,146.8900	6.1469	(0.805)	0	0	0
2018/10/23	R023	07/02/2019	10.57	Put	Bond Future	7.4700	0.0075	7.6000	0.0076	1.740	0	0	0
2018/10/23	R023	07/02/2019	10.59	Put	Bond Future	6.9400	0.0069	7.0700	0.0071	1.873	0	0	0
2018/10/23	R023	07/02/2019	10.58	Call	Bond Future	6,226.9200	6.2269	6,177.0100	6.1770	(0.802)	0	0	0
2018/10/23	R023	07/02/2019	10.58	Put	Bond Future	7.2000	0.0072	7.3300	0.0073	1.806	0	0	0
2018/10/23	R023	02/05/2019	8.45	Call	Bond Future	804.0000	0.8040	781.0800	0.7811	(2.851)	0	0	0
2018/10/23	R023	02/05/2019	8.44	Put	Bond Future	1,622.3400	1.6223	1,650.4800	1.6505	1.735	0	0	0
2018/10/23	R023	02/05/2019			Bond Future	8.7046	98.3693	8.7208	98.3185	0.187	0.0000	0.0000	0
2018/10/23	R023	02/05/2019	8.46	Call	Bond Future	818.4700	0.8185	795.3200	0.7953	(2.828)	0	0	0
2018/10/23	R023	02/05/2019	8.46	Put	Bond Future	1,587.9000	1.5879	1,615.5700	1.6156	1.743	0	0	0
2018/10/23	R023	02/05/2019	8.45	Put	Bond Future	1,605.0500	1.6050	1,632.9500	1.6329	1.738	0	0	0
2018/10/23	R023	02/05/2019	8.44	Call	Bond Future	789.6700	0.7897	766.9900	0.7670	(2.872)	0	0	0
2018/10/23	R023	01/08/2019	8.95	Call	Bond Future	1,800.9800	1.8010	1,769.1400	1.7691	(1.768)	0	0	0
2018/10/23	R023	01/08/2019			Bond Future	8.8092	100.1550	8.8273	100.1018	0.205	0.0000	0.0000	0
2018/10/23	R023	01/08/2019	8.93	Call	Bond Future	1,763.5600	1.7636	1,732.0300	1.7320	(1.788)	0	0	0
2018/10/23	R023	01/08/2019	8.93	Put	Bond Future	1,408.3600	1.4084	1,429.9600	1.4300	1.534	0	0	0
2018/10/23	R023	01/08/2019	8.95	Put	Bond Future	1,387.1200	1.3871	1,408.4100	1.4084	1.535	0	0	0
2018/10/23	R023	01/08/2019	8.94	Call	Bond Future	1,782.2300	1.7822	1,750.5500	1.7506	(1.778)	0	0	0
2018/10/23	R023	01/08/2019	8.94	Put	Bond Future	1,397.7000	1.3977	1,419.1500	1.4191	1.535	0	0	0
2018/10/23	R035	01/11/2018	8.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	R035	01/11/2018	8.92	Put	Bond Future	7,916.0900	7.9161	7,909.1800	7.9092	(0.087)	0	0	0
2018/10/23	R035	01/11/2018			Bond Future	9.9111	93.3210	9.9102	93.3279	(0.009)	0.0000	0.0000	41,542
2018/10/23	R035	01/11/2018	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/23	R035	01/11/2018	8.94	Put	Bond Future	7,746.5100	7.7465	7,739.6000	7.7396	(0.089)	0	0	0
2018/10/23	R035	01/11/2018	8.93	Put	Bond Future	7,831.2500	7.8313	7,824.3400	7.8243	(0.088)	0	0	0
2018/10/23	R035	01/11/2018	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	R035	07/02/2019	8.98	Call	Bond Future	160.9400	0.1609	158.1700	0.1582	(1.721)	0	0	0
2018/10/23	R035	07/02/2019			Bond Future	10.0030	95.1150	10.0021	95.1221	(0.010)	0.0000	0.0000	40,480
2018/10/23	R035	07/02/2019	8.96	Call	Bond Future	150.4600	0.1505	147.8100	0.1478	(1.761)	0	0	0
2018/10/23	R035	07/02/2019	8.96	Put	Bond Future	8,356.6200	8.3566	8,346.8900	8.3469	(0.116)	0	0	0
2018/10/23	R035	07/02/2019	8.98	Put	Bond Future	8,199.6500	8.1997	8,189.8000	8.1898	(0.120)	0	0	0
2018/10/23	R035	07/02/2019	8.97	Call	Bond Future	155.6200	0.1556	152.9200	0.1529	(1.735)	0	0	0
2018/10/23	R035	07/02/2019	8.97	Put	Bond Future	8,278.0000	8.2780	8,268.2200	8.2682	(0.118)	0	0	0
2018/10/23	R035	02/05/2019	9.74	Put	Bond Future	4,597.0000	4.5970	4,584.6800	4.5847	(0.268)	0	0	0
2018/10/23	R035	02/05/2019			Bond Future	10.0780	92.1983	10.0771	92.2056	(0.010)	0.0000	0.0000	0
2018/10/23	R035	02/05/2019	9.74	Call	Bond Future	2,087.2100	2.0872	2,082.1700	2.0822	(0.241)	0	0	0
2018/10/23	R035	02/05/2019	9.75	Call	Bond Future	2,117.9900	2.1180	2,112.9500	2.1129	(0.238)	0	0	0
2018/10/23	R035	02/05/2019	9.75	Put	Bond Future	4,552.0600	4.5521	4,539.7400	4.5397	(0.271)	0	0	0
2018/10/23	R035	02/05/2019	9.73	Call	Bond Future	2,056.6700	2.0567	2,051.6300	2.0516	(0.245)	0	0	0
2018/10/23	R035	02/05/2019	9.73	Put	Bond Future	4,642.2700	4.6423	4,629.9500	4.6300	(0.265)	0	0	0
2018/10/23	R035	01/08/2019	10.23	Call	Bond Future	4,397.5000	4.3975	4,393.4800	4.3935	(0.091)	0	0	0
2018/10/23	R035	01/08/2019	10.22	Put	Bond Future	3,937.3700	3.9374	3,927.2400	3.9272	(0.257)	0	0	0
2018/10/23	R035	01/08/2019			Bond Future	10.1608	93.8718	10.1600	93.8779	(0.008)	0.0000	0.0000	0
2018/10/23	R035	01/08/2019	10.24	Call	Bond Future	4,435.8100	4.4358	4,431.8000	4.4318	(0.090)	0	0	0
2018/10/23	R035	01/08/2019	10.24	Put	Bond Future	3,871.4600	3.8715	3,861.3600	3.8614	(0.261)	0	0	0
2018/10/23	R035	01/08/2019	10.23	Put	Bond Future	3,904.1300	3.9041	3,894.0200	3.8940	(0.259)	0	0	0
2018/10/23	R035	01/08/2019	10.22	Call	Bond Future	4,359.6700	4.3597	4,355.6300	4.3556	(0.093)	0	0	0
2018/10/23	R186	01/11/2018	8.54	Put	Bond Future	3,736.0000	3.7360	3,789.5900	3.7896	1.434	0	0	0
2018/10/23	R186	01/11/2018	8.90	Call	Bond Future	70.4200	0.0704	53.0100	0.0530	(24.723)	0	0	0
2018/10/23	R186	01/11/2018	9.14	Call	Bond Future	470.7900	0.4708	419.4000	0.4194	(10.916)	0	0	0
2018/10/23	R186	01/11/2018	7.96	Put	Bond Future	7,405.0500	7.4050	7,458.8800	7.4589	0.727	0	0	0
2018/10/23	R186	01/11/2018			Bond Future	9.1567	111.5184	9.1658	111.4646	0.099	0.0000	0.0000	39,407
2018/10/23	R186	01/11/2018	8.53	Call	Bond Future	0.3600	0.0004	0.1600	0.0002	(55.556)	0	0	0
2018/10/23	R186	01/11/2018	8.53	Put	Bond Future	3,797.8900	3.7979	3,851.5200	3.8515	1.412	0	0	0
2018/10/23	R186	01/11/2018	8.46	Put	Bond Future	4,232.6400	4.2326	4,286.4100	4.2864	1.270	0	0	0
2018/10/23	R186	01/11/2018	8.46	Call	Bond Future	0.1000	0.0001	0.0400	0.0000	(60.000)	0	0	5,000
2018/10/23	R186	01/11/2018	8.54	Call	Bond Future	0.4300	0.0004	0.1900	0.0002	(55.814)	0	0	0
2018/10/23	R186	01/11/2018	8.90	Put	Bond Future	1,605.0200	1.6050	1,641.4400	1.6414	2.269	0	0	2,500
2018/10/23	R186	01/11/2018	9.14	Put	Bond Future	569.6500	0.5697	572.0900	0.5721	0.428	0	0	5,000
2018/10/23	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/23	R186	01/11/2018	8.52	Call	Bond Future	0.3000	0.0003	0.1300	0.0001	(56.667)	0	0	0
2018/10/23	R186	01/11/2018	8.52	Put	Bond Future	3,859.8400	3.8598	3,913.5000	3.9135	1.390	0	0	0
2018/10/23	R186	07/02/2019	8.20	Call	Bond Future	106.5300	0.1065	100.9200	0.1009	(5.266)	0	0	0
2018/10/23	R186	07/02/2019	8.50	Call	Bond Future	291.0700	0.2911	279.1400	0.2791	(4.099)	0	0	1,000
2018/10/23	R186	07/02/2019	9.10	Put	Bond Future	2,196.8300	2.1968	2,220.5900	2.2206	1.082	0	0	1,000
2018/10/23	R186	07/02/2019	8.21	Put	Bond Future	6,326.1100	6.3261	6,375.1100	6.3751	0.775	0	0	0
2018/10/23	R186	07/02/2019	9.92	Put	Bond Future	553.6000	0.5536	558.6100	0.5586	0.905	0	0	1,170
2018/10/23	R186	07/02/2019			Bond Future	9.2531	108.3577	9.2627	108.3029	0.103	0.0000	0.0000	23,911
2018/10/23	R186	07/02/2019	8.20	Put	Bond Future	6,384.2600	6.3843	6,433.4100	6.4334	0.770	0	0	0
2018/10/23	R186	07/02/2019	8.50	Put	Bond Future	4,732.6600	4.7327	4,775.4900	4.7755	0.905	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
2018/10/23	R186	07/02/2019	9.10	Call	Bond Future	1,312.7300	1.3127	1,281.7300	1.2817	(2.361)	0	0	0
2018/10/23	R186	07/02/2019	8.21	Call	Bond Future	110.2100	0.1102	104.4500	0.1045	(5.226)	0	0	0
2018/10/23	R186	07/02/2019	9.92	Call	Bond Future	4,294.8900	4.2949	4,245.1400	4.2451	(1.158)	0	0	0
2018/10/23	R186	07/02/2019	8.30	Put	Bond Future	5,812.1900	5.8122	5,859.6100	5.8596	0.816	0	0	0
2018/10/23	R186	07/02/2019	8.22	Call	Bond Future	114.0000	0.1140	108.0900	0.1081	(5.184)	0	0	0
2018/10/23	R186	07/02/2019	8.22	Put	Bond Future	6,268.1100	6.2681	6,316.9600	6.3170	0.779	0	0	0
2018/10/23	R186	07/02/2019	9.27	Put	Bond Future	1,687.4500	1.6875	1,705.9900	1.7060	1.099	0	0	0
2018/10/23	R186	07/02/2019	9.27	Call	Bond Future	1,784.2600	1.7843	1,748.0400	1.7480	(2.030)	0	0	1,170
2018/10/23	R186	07/02/2019	8.30	Call	Bond Future	150.8400	0.1508	143.5000	0.1435	(4.866)	0	0	210
2018/10/23	R186	07/02/2019	8.77	Put	Bond Future	3,453.1500	3.4531	3,487.7800	3.4878	1.003	0	0	0
2018/10/23	R186	07/02/2019	8.77	Call	Bond Future	631.0800	0.6311	610.9500	0.6109	(3.190)	0	0	1,170
2018/10/23	R186	07/02/2019	9.90	Call	Bond Future	4,205.2900	4.2053	4,155.7800	4.1558	(1.177)	0	0	0
2018/10/23	R186	07/02/2019	9.90	Put	Bond Future	573.6800	0.5737	578.9300	0.5789	0.915	0	0	1,000
2018/10/23	R186	02/05/2019	10.07	Call	Bond Future	5,031.3000	5.0313	4,984.5800	4.9846	(0.929)	0	0	0
2018/10/23	R186	02/05/2019	9.01	Put	Bond Future	3,350.5500	3.3506	3,379.2900	3.3793	0.858	0	0	0
2018/10/23	R186	02/05/2019	9.96	Put	Bond Future	1,186.3400	1.1863	1,196.6100	1.1966	0.866	0	0	90
2018/10/23	R186	02/05/2019	9.02	Call	Bond Future	1,510.8200	1.5108	1,483.7000	1.4837	(1.795)	0	0	0
2018/10/23	R186	02/05/2019			Bond Future	9.3397	110.1583	9.3497	110.1027	0.107	0.0000	0.0000	0
2018/10/23	R186	02/05/2019	9.03	Call	Bond Future	1,534.0500	1.5341	1,506.6900	1.5067	(1.784)	0	0	0
2018/10/23	R186	02/05/2019	9.03	Put	Bond Future	3,282.5800	3.2826	3,310.8400	3.3108	0.861	0	0	0
2018/10/23	R186	02/05/2019	9.30	Call	Bond Future	2,241.2000	2.2412	2,207.6200	2.2076	(1.498)	0	0	200
2018/10/23	R186	02/05/2019	10.07	Put	Bond Future	1,051.8400	1.0518	1,060.7400	1.0607	0.846	0	0	200
2018/10/23	R186	02/05/2019	9.20	Put	Bond Future	2,745.8400	2.7458	2,770.1200	2.7701	0.884	0	0	0
2018/10/23	R186	02/05/2019	9.01	Call	Bond Future	1,487.8100	1.4878	1,460.9300	1.4609	(1.807)	0	0	0
2018/10/23	R186	02/05/2019	9.96	Call	Bond Future	4,579.0300	4.5790	4,533.6800	4.5337	(0.990)	0	0	0
2018/10/23	R186	02/05/2019	9.02	Put	Bond Future	3,316.4400	3.3164	3,344.9400	3.3449	0.859	0	0	0
2018/10/23	R186	02/05/2019	9.30	Put	Bond Future	2,463.2200	2.4632	2,485.2600	2.4853	0.895	0	0	0
2018/10/23	R186	02/05/2019	9.20	Call	Bond Future	1,961.7400	1.9617	1,930.4000	1.9304	(1.598)	0	0	90
2018/10/23	R186	02/05/2019	8.62	Put	Bond Future	4,858.9100	4.8589	4,897.1200	4.8971	0.786	0	0	0
2018/10/23	R186	02/05/2019	8.62	Call	Bond Future	737.4500	0.7375	720.0400	0.7200	(2.361)	0	0	90
2018/10/23	R186	02/05/2019	8.70	Put	Bond Future	4,519.3000	4.5193	4,555.5900	4.5556	0.803	0	0	0
2018/10/23	R186	02/05/2019	8.70	Call	Bond Future	866.1300	0.8661	846.8000	0.8468	(2.232)	0	0	200
2018/10/23	R186	01/08/2019	9.54	Call	Bond Future	3,250.9600	3.2510	3,214.1900	3.2142	(1.131)	0	0	0
2018/10/23	R186	01/08/2019			Bond Future	9.4361	106.8595	9.4468	106.8013	0.114	0.0000	0.0000	0
2018/10/23	R186	01/08/2019	9.52	Call	Bond Future	3,187.8400	3.1878	3,151.4100	3.1514	(1.143)	0	0	0
2018/10/23	R186	01/08/2019	9.52	Put	Bond Future	2,734.4500	2.7344	2,756.1800	2.7562	0.795	0	0	0
2018/10/23	R186	01/08/2019	9.54	Put	Bond Future	2,689.8900	2.6899	2,711.2800	2.7113	0.795	0	0	0
2018/10/23	R186	01/08/2019	9.53	Call	Bond Future	3,219.1500	3.2192	3,182.5500	3.1825	(1.137)	0	0	0
2018/10/23	R186	01/08/2019	9.53	Put	Bond Future	2,711.9000	2.7119	2,733.4600	2.7335	0.795	0	0	0
2018/10/23	R197	01/11/2018			Bond Future	301.4361	301.4361	301.6150	301.6150	0.059	0.0000	0.0000	3
2018/10/23	R197	07/02/2019			Bond Future	299.9606	299.9606	300.1433	300.1433	0.061	0.0000	0.0000	2,350
2018/10/23	R197	02/05/2019			Bond Future	304.9903	304.9903	305.1764	305.1764	0.061	0.0000	0.0000	0
2018/10/23	R197	01/08/2019			Bond Future	303.0317	303.0317	303.2181	303.2181	0.062	0.0000	0.0000	0
2018/10/23	R202	01/11/2018			Bond Future	235.5621	235.5621	236.1487	236.1487	0.249	0.0000	0.0000	2,075
2018/10/23	R202	07/02/2019			Bond Future	236.2482	236.2482	236.8463	236.8463	0.253	0.0000	0.0000	8,070
2018/10/23	R202	02/05/2019			Bond Future	240.2095	240.2095	240.8183	240.8183	0.253	0.0000	0.0000	0

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2018/10/23	R202	01/08/2019			Bond Future	240.6041	240.6041	241.2214	241.2214	0.257	0.0000	0.0000	0
2018/10/23	R207	01/11/2018	6.76	Put	Bond Future	46.2400	0.0462	49.2800	0.0493	6.574	0	0	0
2018/10/23	R207	01/11/2018			Bond Future	6.7830	102.7572	6.7891	102.7502	0.091	0.0000	0.0000	18,449
2018/10/23	R207	01/11/2018	6.75	Call	Bond Future	16.0500	0.0161	12.5800	0.0126	(21.620)	0	0	0
2018/10/23	R207	01/11/2018	6.75	Put	Bond Future	53.3600	0.0534	56.8900	0.0569	6.615	0	0	0
2018/10/23	R207	01/11/2018	6.76	Call	Bond Future	20.2500	0.0202	16.2900	0.0163	(19.556)	0	0	0
2018/10/23	R207	01/11/2018	6.74	Call	Bond Future	12.9700	0.0130	9.9400	0.0099	(23.362)	0	0	0
2018/10/23	R207	01/11/2018	6.74	Put	Bond Future	61.6000	0.0616	65.5700	0.0656	6.445	0	0	0
2018/10/23	R207	07/02/2019	6.52	Call	Bond Future	73.3200	0.0733	70.3100	0.0703	(4.105)	0	0	0
2018/10/23	R207	07/02/2019	6.51	Put	Bond Future	188.3500	0.1884	192.4400	0.1924	2.171	0	0	0
2018/10/23	R207	07/02/2019			Bond Future	6.6431	101.0877	6.6510	101.0807	0.119	0.0000	0.0000	62
2018/10/23	R207	07/02/2019	6.53	Call	Bond Future	76.1300	0.0761	73.0400	0.0730	(4.059)	0	0	0
2018/10/23	R207	07/02/2019	6.53	Put	Bond Future	176.3500	0.1764	180.2700	0.1803	2.223	0	0	0
2018/10/23	R207	07/02/2019	6.52	Put	Bond Future	182.4100	0.1824	186.4100	0.1864	2.193	0	0	0
2018/10/23	R207	07/02/2019	6.51	Call	Bond Future	70.3900	0.0704	67.4700	0.0675	(4.148)	0	0	0
2018/10/23	R207	02/05/2019	7.63	Call	Bond Future	803.3200	0.8033	796.5000	0.7965	(0.849)	0	0	0
2018/10/23	R207	02/05/2019			Bond Future	6.4411	102.7675	6.4517	102.7604	0.164	0.0000	0.0000	0
2018/10/23	R207	02/05/2019	7.61	Call	Bond Future	790.4200	0.7904	783.6100	0.7836	(0.862)	0	0	0
2018/10/23	R207	02/05/2019	7.61	Put	Bond Future	12.2300	0.0122	12.4900	0.0125	2.126	0	0	0
2018/10/23	R207	02/05/2019	7.63	Put	Bond Future	11.9000	0.0119	12.1500	0.0122	2.101	0	0	0
2018/10/23	R207	02/05/2019	7.62	Call	Bond Future	796.9100	0.7969	790.1000	0.7901	(0.855)	0	0	0
2018/10/23	R207	02/05/2019	7.62	Put	Bond Future	12.1000	0.0121	12.3600	0.0124	2.149	0	0	0
2018/10/23	R207	01/08/2019	7.34	Put	Bond Future	14.6300	0.0146	15.1700	0.0152	3.691	0	0	0
2018/10/23	R207	01/08/2019	7.33	Call	Bond Future	646.9300	0.6469	638.8300	0.6388	(1.252)	0	0	0
2018/10/23	R207	01/08/2019			Bond Future	5.8739	100.9921	5.8937	100.9834	0.337	0.0000	0.0000	0
2018/10/23	R207	01/08/2019	7.34	Call	Bond Future	651.0500	0.6511	642.9400	0.6429	(1.246)	0	0	0
2018/10/23	R207	01/08/2019	7.33	Put	Bond Future	14.8300	0.0148	15.3800	0.0154	3.709	0	0	0
2018/10/23	R207	01/08/2019	7.35	Call	Bond Future	655.1700	0.6552	647.0500	0.6470	(1.239)	0	0	0
2018/10/23	R207	01/08/2019	7.35	Put	Bond Future	14.4400	0.0144	14.9700	0.0150	3.670	0	0	0
2018/10/23	R208	01/11/2018	7.11	Put	Bond Future	1,260.5900	1.2606	1,323.7700	1.3238	5.012	0	0	0
2018/10/23	R208	01/11/2018			Bond Future	7.6982	98.6349	7.7279	98.5717	0.386	0.0000	0.0000	26,401
2018/10/23	R208	01/11/2018	7.11	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/23	R208	01/11/2018	7.12	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/10/23	R208	01/11/2018	7.10	Put	Bond Future	1,282.2000	1.2822	1,345.3800	1.3454	4.927	0	0	0
2018/10/23	R208	01/11/2018	7.12	Put	Bond Future	1,238.9900	1.2390	1,302.1800	1.3022	5.100	0	0	0
2018/10/23	R208	01/11/2018	7.10	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/23	R208	07/02/2019	7.07	Call	Bond Future	34.9700	0.0350	29.4600	0.0295	(15.756)	0	0	0
2018/10/23	R208	07/02/2019	7.08	Put	Bond Future	1,355.5400	1.3555	1,414.2000	1.4142	4.327	0	0	0
2018/10/23	R208	07/02/2019	7.06	Put	Bond Future	1,391.9500	1.3919	1,450.9400	1.4509	4.238	0	0	0
2018/10/23	R208	07/02/2019			Bond Future	7.7665	100.5311	7.8003	100.4667	0.435	0.0000	0.0000	14,112
2018/10/23	R208	07/02/2019	7.07	Put	Bond Future	1,373.6800	1.3737	1,432.5100	1.4325	4.283	0	0	0
2018/10/23	R208	07/02/2019	7.08	Call	Bond Future	36.2100	0.0362	30.5300	0.0305	(15.686)	0	0	0
2018/10/23	R208	07/02/2019	7.06	Call	Bond Future	33.8500	0.0338	28.5000	0.0285	(15.805)	0	0	0
2018/10/23	R208	02/05/2019	8.03	Put	Bond Future	434.6700	0.4347	460.2000	0.4602	5.873	0	0	0
2018/10/23	R208	02/05/2019	8.02	Call	Bond Future	766.5500	0.7666	727.0100	0.7270	(5.158)	0	0	0
2018/10/23	R208	02/05/2019			Bond Future	7.8289	98.8020	7.8670	98.7367	0.487	0.0000	0.0000	0

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2018/10/23	R208	02/05/2019	8.03	Call	Bond Future	778.5100	0.7785	738.6900	0.7387	(5.115)	0	0	0
2018/10/23	R208	02/05/2019	8.02	Put	Bond Future	439.7700	0.4398	465.5800	0.4656	5.869	0	0	0
2018/10/23	R208	02/05/2019	8.04	Call	Bond Future	790.5200	0.7905	750.4300	0.7504	(5.071)	0	0	0
2018/10/23	R208	02/05/2019	8.04	Put	Bond Future	429.6300	0.4296	454.8900	0.4549	5.879	0	0	0
2018/10/23	R208	01/08/2019	8.16	Call	Bond Future	915.2400	0.9152	874.4600	0.8745	(4.456)	0	0	0
2018/10/23	R208	01/08/2019	8.17	Put	Bond Future	524.4500	0.5245	551.3900	0.5514	5.137	0	0	0
2018/10/23	R208	01/08/2019			Bond Future	7.9028	100.5955	7.9480	100.5275	0.572	0.0000	0.0000	0
2018/10/23	R208	01/08/2019	8.16	Put	Bond Future	529.6300	0.5296	556.7900	0.5568	5.128	0	0	0
2018/10/23	R208	01/08/2019	8.17	Call	Bond Future	925.0100	0.9250	884.0100	0.8840	(4.432)	0	0	0
2018/10/23	R208	01/08/2019	8.15	Call	Bond Future	905.5200	0.9055	864.9500	0.8650	(4.480)	0	0	0
2018/10/23	R208	01/08/2019	8.15	Put	Bond Future	534.8600	0.5349	562.2300	0.5622	5.117	0	0	0
2018/10/23	R209	01/11/2018	1,016.00	Call	Bond Future	69,954.6500	69.9547	69,927.8200	69.9278	(0.038)	0	0	0
2018/10/23	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	R209	01/11/2018	9.34	Put	Bond Future	3,460.2900	3.4603	3,485.5800	3.4856	0.731	0	0	0
2018/10/23	R209	01/11/2018	9.97	Call	Bond Future	994.4100	0.9944	948.2000	0.9482	(4.647)	0	0	0
2018/10/23	R209	01/11/2018	9.98	Put	Bond Future	308.8900	0.3089	289.6300	0.2896	(6.235)	0	0	2,000
2018/10/23	R209	01/11/2018	8.98	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/23	R209	01/11/2018	10.00	Call	Bond Future	1,125.3400	1.1253	1,079.6300	1.0796	(4.062)	0	0	0
2018/10/23	R209	01/11/2018	9.64	Call	Bond Future	126.2800	0.1263	104.1800	0.1042	(17.501)	0	0	2,000
2018/10/23	R209	01/11/2018	9.47	Call	Bond Future	21.5900	0.0216	15.2200	0.0152	(29.504)	0	0	0
2018/10/23	R209	01/11/2018	9.82	Call	Bond Future	466.3800	0.4664	424.9800	0.4250	(8.877)	0	0	0
2018/10/23	R209	01/11/2018			Bond Future	9.8646	70.8425	9.8688	70.8157	0.043	0.0000	0.0000	118,073
2018/10/23	R209	01/11/2018	1,016.01	Call	Bond Future	69,954.6500	69.9547	69,927.8200	69.9278	(0.038)	0	0	0
2018/10/23	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	R209	01/11/2018	8.89	Put	Bond Future	6,623.9700	6.6240	6,650.8000	6.6508	0.405	0	0	0
2018/10/23	R209	01/11/2018	8.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/10/23	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	R209	01/11/2018	1,015.99	Call	Bond Future	69,954.6400	69.9546	69,927.8100	69.9278	(0.038)	0	0	0
2018/10/23	R209	01/11/2018	9.34	Call	Bond Future	3.8100	0.0038	2.2700	0.0023	(40.420)	0	0	0
2018/10/23	R209	01/11/2018	9.97	Put	Bond Future	328.7700	0.3288	309.3900	0.3094	(5.895)	0	0	0
2018/10/23	R209	01/11/2018	9.98	Call	Bond Future	1,037.1900	1.0372	991.1000	0.9911	(4.444)	0	0	0
2018/10/23	R209	01/11/2018	8.98	Put	Bond Future	5,974.8300	5.9748	6,001.6500	6.0016	0.449	0	0	0
2018/10/23	R209	01/11/2018	10.00	Put	Bond Future	271.9900	0.2720	253.1100	0.2531	(6.941)	0	0	5,850
2018/10/23	R209	01/11/2018	9.64	Put	Bond Future	1,576.1500	1.5762	1,580.8800	1.5809	0.300	0	0	0
2018/10/23	R209	01/11/2018	9.47	Put	Bond Future	2,598.5300	2.5985	2,618.9900	2.6190	0.787	0	0	760
2018/10/23	R209	01/11/2018	9.82	Put	Bond Future	750.7100	0.7507	736.1400	0.7361	(1.941)	0	0	760
2018/10/23	R209	01/11/2018	9.49	Call	Bond Future	27.2900	0.0273	19.6700	0.0197	(27.922)	0	0	0
2018/10/23	R209	01/11/2018	9.94	Call	Bond Future	871.2500	0.8713	824.9800	0.8250	(5.311)	0	0	0
2018/10/23	R209	01/11/2018	9.94	Put	Bond Future	394.0800	0.3941	374.6400	0.3746	(4.933)	0	0	0
2018/10/23	R209	01/11/2018	10.57	Call	Bond Future	4,282.7900	4.2828	4,255.2400	4.2552	(0.643)	0	0	0
2018/10/23	R209	01/11/2018	10.57	Put	Bond Future	1.9200	0.0019	1.2000	0.0012	(37.500)	0	0	0
2018/10/23	R209	01/11/2018	9.84	Call	Bond Future	523.6100	0.5236	480.8200	0.4808	(8.172)	0	0	0
2018/10/23	R209	01/11/2018	9.84	Put	Bond Future	680.1700	0.6802	664.2100	0.6642	(2.346)	0	0	0
2018/10/23	R209	01/11/2018	8.99	Put	Bond Future	5,903.1900	5.9032	5,930.0100	5.9300	0.454	0	0	0
2018/10/23	R209	01/11/2018	8.99	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	760
2018/10/23	R209	01/11/2018	9.49	Put	Bond Future	2,470.2800	2.4703	2,489.4900	2.4895	0.778	0	0	0
2018/10/23	R209	07/02/2019	8.97	Put	Bond Future	6,702.3700	6.7024	6,723.9500	6.7239	0.322	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/23	R209	07/02/2019	10.20	Put	Bond Future	1,373.5500	1.3735	1,374.4000	1.3744	0.062	0	0	4,000
2018/10/23	R209	07/02/2019			Bond Future	9.9437	72.2044	9.9480	72.1771	0.044	0.0000	0.0000	95,876
2018/10/23	R209	07/02/2019	8.96	Call	Bond Future	174.0700	0.1741	168.4900	0.1685	(3.206)	0	0	0
2018/10/23	R209	07/02/2019	8.96	Put	Bond Future	6,768.3400	6.7683	6,790.0400	6.7900	0.321	0	0	0
2018/10/23	R209	07/02/2019	8.97	Call	Bond Future	179.6200	0.1796	173.9200	0.1739	(3.173)	0	0	0
2018/10/23	R209	07/02/2019	10.20	Call	Bond Future	2,954.6500	2.9546	2,928.2200	2.9282	(0.895)	0	0	0
2018/10/23	R209	07/02/2019	8.95	Call	Bond Future	168.6600	0.1687	163.2100	0.1632	(3.231)	0	0	0
2018/10/23	R209	07/02/2019	8.95	Put	Bond Future	6,834.5500	6.8346	6,856.3800	6.8564	0.319	0	0	0
2018/10/23	R209	07/02/2019	9.54	Put	Bond Future	3,545.6100	3.5456	3,556.4400	3.5564	0.305	0	0	0
2018/10/23	R209	07/02/2019	9.54	Call	Bond Future	944.1700	0.9442	927.7200	0.9277	(1.742)	0	0	4,000
2018/10/23	R209	07/02/2019	9.04	Put	Bond Future	6,251.4100	6.2514	6,271.9600	6.2720	0.329	0	0	0
2018/10/23	R209	07/02/2019	9.04	Call	Bond Future	226.5900	0.2266	219.8600	0.2199	(2.970)	0	0	4,000
2018/10/23	R209	02/05/2019	9.70	Put	Bond Future	3,826.1700	3.8262	3,835.8700	3.8359	0.254	0	0	0
2018/10/23	R209	02/05/2019			Bond Future	10.0116	70.2564	10.0161	70.2287	0.045	0.0000	0.0000	0
2018/10/23	R209	02/05/2019	9.69	Call	Bond Future	1,827.0600	1.8271	1,809.1900	1.8092	(0.978)	0	0	0
2018/10/23	R209	02/05/2019	9.69	Put	Bond Future	3,864.1600	3.8642	3,873.9900	3.8740	0.254	0	0	0
2018/10/23	R209	02/05/2019	9.70	Call	Bond Future	1,853.7100	1.8537	1,835.7100	1.8357	(0.971)	0	0	0
2018/10/23	R209	02/05/2019	9.68	Call	Bond Future	1,800.6200	1.8006	1,782.8800	1.7829	(0.985)	0	0	0
2018/10/23	R209	02/05/2019	9.68	Put	Bond Future	3,902.4500	3.9025	3,912.4100	3.9124	0.255	0	0	0
2018/10/23	R209	01/08/2019	10.17	Call	Bond Future	3,800.1400	3.8001	3,777.9200	3.7779	(0.585)	0	0	0
2018/10/23	R209	01/08/2019	10.15	Put	Bond Future	3,338.1900	3.3382	3,345.3400	3.3453	0.214	0	0	0
2018/10/23	R209	01/08/2019			Bond Future	10.0851	71.5316	10.0899	71.5024	0.047	0.0000	0.0000	0
2018/10/23	R209	01/08/2019	10.17	Put	Bond Future	3,283.2700	3.2833	3,290.2500	3.2902	0.213	0	0	0
2018/10/23	R209	01/08/2019	10.15	Call	Bond Future	3,733.7700	3.7338	3,711.7200	3.7117	(0.591)	0	0	0
2018/10/23	R209	01/08/2019	10.16	Put	Bond Future	3,310.5100	3.3105	3,317.5700	3.3176	0.213	0	0	0
2018/10/23	R209	01/08/2019	10.16	Call	Bond Future	3,766.7700	3.7668	3,744.6300	3.7446	(0.588)	0	0	0
2018/10/23	R210	01/11/2018			Bond Future	186.0235	186.0235	186.2061	186.2061	0.098	0.0000	0.0000	1,706
2018/10/23	R210	07/02/2019			Bond Future	189.6470	189.6470	189.8333	189.8333	0.098	0.0000	0.0000	1,238
2018/10/23	R210	02/05/2019			Bond Future	190.2723	190.2723	190.4618	190.4618	0.100	0.0000	0.0000	0
2018/10/23	R210	01/08/2019			Bond Future	193.7625	193.7625	193.9536	193.9536	0.099	0.0000	0.0000	0
2018/10/23	R212	01/11/2018			Bond Future	155.6591	155.6591	155.6343	155.6343	(0.016)	0.0000	0.0000	2,920
2018/10/23	R212	07/02/2019			Bond Future	156.5361	156.5361	156.5109	156.5109	(0.016)	0.0000	0.0000	1,526
2018/10/23	R212	02/05/2019			Bond Future	159.1609	159.1609	159.1354	159.1354	(0.016)	0.0000	0.0000	0
2018/10/23	R212	01/08/2019			Bond Future	162.0095	162.0095	161.9819	161.9819	(0.017)	0.0000	0.0000	0
2018/10/23	R213	01/11/2018	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	R213	01/11/2018	8.64	Put	Bond Future	6,674.0100	6.6740	6,730.3900	6.7304	0.845	0	0	0
2018/10/23	R213	01/11/2018			Bond Future	9.6659	82.3208	9.6750	82.2644	0.095	0.0000	0.0000	26,421
2018/10/23	R213	01/11/2018	8.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	R213	01/11/2018	8.66	Put	Bond Future	6,536.9400	6.5369	6,593.3200	6.5933	0.862	0	0	0
2018/10/23	R213	01/11/2018	8.65	Put	Bond Future	6,605.4400	6.6054	6,661.8200	6.6618	0.854	0	0	0
2018/10/23	R213	01/11/2018	8.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	R213	07/02/2019	8.68	Call	Bond Future	122.2900	0.1223	116.0500	0.1161	(5.103)	0	0	0
2018/10/23	R213	07/02/2019			Bond Future	9.7561	83.9033	9.7656	83.8459	0.097	0.0000	0.0000	17,711
2018/10/23	R213	07/02/2019	8.68	Put	Bond Future	7,004.3600	7.0044	7,055.5100	7.0555	0.730	0	0	0
2018/10/23	R213	07/02/2019	8.69	Call	Bond Future	126.3800	0.1264	119.9700	0.1200	(5.072)	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
2018/10/23	R213	07/02/2019	8.70	Put	Bond Future	6,877.6800	6.8777	6,928.5000	6.9285	0.739	0	0	0
2018/10/23	R213	07/02/2019	8.69	Put	Bond Future	6,940.9300	6.9409	6,991.9100	6.9919	0.734	0	0	0
2018/10/23	R213	07/02/2019	8.70	Call	Bond Future	130.5800	0.1306	124.0100	0.1240	(5.031)	0	0	0
2018/10/23	R213	02/05/2019	9.49	Call	Bond Future	1,682.7200	1.6827	1,653.7200	1.6537	(1.723)	0	0	0
2018/10/23	R213	02/05/2019	9.48	Put	Bond Future	3,779.1200	3.7791	3,808.6100	3.8086	0.780	0	0	0
2018/10/23	R213	02/05/2019			Bond Future	9.8298	81.7504	9.8396	81.6922	0.099	0.0000	0.0000	0
2018/10/23	R213	02/05/2019	9.50	Call	Bond Future	1,708.0100	1.7080	1,678.7600	1.6788	(1.713)	0	0	0
2018/10/23	R213	02/05/2019	9.50	Put	Bond Future	3,705.9500	3.7060	3,734.9500	3.7350	0.783	0	0	0
2018/10/23	R213	02/05/2019	9.49	Put	Bond Future	3,742.2800	3.7423	3,771.5300	3.7715	0.782	0	0	0
2018/10/23	R213	02/05/2019	9.48	Call	Bond Future	1,657.8700	1.6579	1,629.1100	1.6291	(1.735)	0	0	0
2018/10/23	R213	01/08/2019	9.99	Put	Bond Future	3,117.8100	3.1178	3,139.6800	3.1397	0.701	0	0	0
2018/10/23	R213	01/08/2019	9.98	Call	Bond Future	3,544.5100	3.5445	3,506.1200	3.5061	(1.083)	0	0	0
2018/10/23	R213	01/08/2019			Bond Future	9.9113	83.2343	9.9216	83.1739	0.104	0.0000	0.0000	0
2018/10/23	R213	01/08/2019	9.99	Call	Bond Future	3,577.0900	3.5771	3,538.5400	3.5385	(1.078)	0	0	0
2018/10/23	R213	01/08/2019	9.98	Put	Bond Future	3,143.3800	3.1434	3,165.4100	3.1654	0.701	0	0	0
2018/10/23	R213	01/08/2019	10.00	Call	Bond Future	3,609.8000	3.6098	3,571.0800	3.5711	(1.073)	0	0	0
2018/10/23	R213	01/08/2019	10.00	Put	Bond Future	3,092.4300	3.0924	3,114.1300	3.1141	0.702	0	0	0
2018/10/23	R214	01/11/2018	8.99	Put	Bond Future	7,394.3800	7.3944	7,388.9800	7.3890	(0.073)	0	0	0
2018/10/23	R214	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	R214	01/11/2018			Bond Future	10.0249	69.9869	10.0240	69.9923	(0.008)	0.0000	0.0000	22,092
2018/10/23	R214	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	R214	01/11/2018	8.98	Put	Bond Future	7,471.8900	7.4719	7,466.4900	7.4665	(0.072)	0	0	0
2018/10/23	R214	01/11/2018	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	R214	01/11/2018	9.00	Put	Bond Future	7,316.9800	7.3170	7,311.5800	7.3116	(0.074)	0	0	0
2018/10/23	R214	07/02/2019	9.05	Put	Bond Future	7,594.2000	7.5942	7,586.1400	7.5861	(0.106)	0	0	0
2018/10/23	R214	07/02/2019			Bond Future	10.1064	71.3324	10.1055	71.3380	(0.008)	0.0000	0.0000	15,733
2018/10/23	R214	07/02/2019	9.04	Call	Bond Future	137.7900	0.1378	135.3000	0.1353	(1.807)	0	0	0
2018/10/23	R214	07/02/2019	9.04	Put	Bond Future	7,666.1400	7.6661	7,658.1300	7.6581	(0.104)	0	0	0
2018/10/23	R214	07/02/2019	9.05	Call	Bond Future	142.4500	0.1424	139.9100	0.1399	(1.783)	0	0	0
2018/10/23	R214	07/02/2019	9.03	Call	Bond Future	133.2500	0.1332	130.8200	0.1308	(1.824)	0	0	0
2018/10/23	R214	07/02/2019	9.03	Put	Bond Future	7,738.3200	7.7383	7,730.3700	7.7304	(0.103)	0	0	0
2018/10/23	R214	02/05/2019	9.87	Call	Bond Future	1,957.9300	1.9579	1,953.1500	1.9531	(0.244)	0	0	0
2018/10/23	R214	02/05/2019	9.85	Call	Bond Future	1,902.4300	1.9024	1,897.6500	1.8976	(0.251)	0	0	0
2018/10/23	R214	02/05/2019			Bond Future	10.1726	69.2240	10.1717	69.2297	(0.009)	0.0000	0.0000	0
2018/10/23	R214	02/05/2019	9.85	Put	Bond Future	4,026.1900	4.0262	4,015.6900	4.0157	(0.261)	0	0	0
2018/10/23	R214	02/05/2019	9.87	Put	Bond Future	3,946.9600	3.9470	3,936.4600	3.9365	(0.266)	0	0	0
2018/10/23	R214	02/05/2019	9.86	Call	Bond Future	1,930.1700	1.9302	1,925.3900	1.9254	(0.248)	0	0	0
2018/10/23	R214	02/05/2019	9.86	Put	Bond Future	3,986.5100	3.9865	3,976.0100	3.9760	(0.263)	0	0	0
2018/10/23	R214	01/08/2019	10.34	Put	Bond Future	3,477.2200	3.4772	3,468.4200	3.4684	(0.253)	0	0	0
2018/10/23	R214	01/08/2019			Bond Future	10.2452	70.4805	10.2444	70.4853	(0.007)	0.0000	0.0000	0
2018/10/23	R214	01/08/2019	10.33	Call	Bond Future	4,040.8400	4.0408	4,036.8400	4.0368	(0.099)	0	0	0
2018/10/23	R214	01/08/2019	10.33	Put	Bond Future	3,506.0100	3.5060	3,497.1900	3.4972	(0.252)	0	0	0
2018/10/23	R214	01/08/2019	10.34	Call	Bond Future	4,074.6500	4.0746	4,070.6700	4.0707	(0.098)	0	0	0
2018/10/23	R214	01/08/2019	10.32	Call	Bond Future	4,007.3900	4.0074	4,003.3800	4.0034	(0.100)	0	0	0
2018/10/23	R214	01/08/2019	10.32	Put	Bond Future	3,535.2500	3.5352	3,526.4200	3.5264	(0.250)	0	0	0
2018/10/23	R248	01/11/2018	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/23	R248	01/11/2018			Bond Future	10.0550	89.3474	10.0491	89.3964	(0.058)	0.0000	0.0000	79,205
2018/10/23	R248	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	R248	01/11/2018	9.01	Put	Bond Future	9,581.8200	9.5818	9,532.8200	9.5328	(0.511)	0	0	0
2018/10/23	R248	01/11/2018	9.03	Put	Bond Future	9,381.6100	9.3816	9,332.6100	9.3326	(0.522)	0	0	0
2018/10/23	R248	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/23	R248	01/11/2018	9.02	Put	Bond Future	9,481.6300	9.4816	9,432.6300	9.4326	(0.517)	0	0	0
2018/10/23	R248	07/02/2019	9.06	Put	Bond Future	9,893.8400	9.8938	9,843.6300	9.8436	(0.507)	0	0	0
2018/10/23	R248	07/02/2019			Bond Future	10.1377	91.0650	10.1317	91.1150	(0.060)	0.0000	0.0000	42,924
2018/10/23	R248	07/02/2019	9.06	Call	Bond Future	139.1700	0.1392	138.9600	0.1390	(0.151)	0	0	0
2018/10/23	R248	07/02/2019	9.05	Put	Bond Future	9,988.1700	9.9882	9,937.9400	9.9379	(0.503)	0	0	0
2018/10/23	R248	07/02/2019	9.07	Call	Bond Future	144.2800	0.1443	144.0900	0.1441	(0.132)	0	0	0
2018/10/23	R248	07/02/2019	9.07	Put	Bond Future	9,799.8300	9.7998	9,749.6400	9.7496	(0.512)	0	0	0
2018/10/23	R248	07/02/2019	9.05	Call	Bond Future	134.2100	0.1342	133.9800	0.1340	(0.171)	0	0	0
2018/10/23	R248	02/05/2019	9.90	Put	Bond Future	4,954.5500	4.9545	4,915.5200	4.9155	(0.788)	0	0	0
2018/10/23	R248	02/05/2019			Bond Future	10.2049	88.1444	10.1987	88.1953	(0.061)	0.0000	0.0000	0
2018/10/23	R248	02/05/2019	9.90	Call	Bond Future	2,405.3000	2.4053	2,417.1500	2.4172	0.493	0	0	0
2018/10/23	R248	02/05/2019	9.91	Call	Bond Future	2,440.7100	2.4407	2,452.7300	2.4527	0.492	0	0	0
2018/10/23	R248	02/05/2019	9.89	Put	Bond Future	5,005.2400	5.0052	4,966.0500	4.9661	(0.783)	0	0	0
2018/10/23	R248	02/05/2019	9.91	Put	Bond Future	4,904.2800	4.9043	4,865.4200	4.8654	(0.792)	0	0	0
2018/10/23	R248	02/05/2019	9.89	Call	Bond Future	2,370.1600	2.3702	2,381.8500	2.3819	0.493	0	0	0
2018/10/23	R248	01/08/2019	10.35	Call	Bond Future	4,977.8900	4.9779	4,997.2200	4.9972	0.388	0	0	0
2018/10/23	R248	01/08/2019	10.34	Put	Bond Future	4,444.8000	4.4448	4,413.4700	4.4135	(0.705)	0	0	0
2018/10/23	R248	01/08/2019			Bond Future	10.2787	89.7443	10.2724	89.7948	(0.061)	0.0000	0.0000	0
2018/10/23	R248	01/08/2019	10.36	Call	Bond Future	5,020.2900	5.0203	5,039.7600	5.0398	0.388	0	0	0
2018/10/23	R248	01/08/2019	10.36	Put	Bond Future	4,370.5000	4.3705	4,339.4500	4.3394	(0.710)	0	0	0
2018/10/23	R248	01/08/2019	10.35	Put	Bond Future	4,407.5100	4.4075	4,376.3200	4.3763	(0.708)	0	0	0
2018/10/23	R248	01/08/2019	10.34	Call	Bond Future	4,935.6500	4.9356	4,954.8400	4.9548	0.389	0	0	0

Total

1186802