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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/10/2018 TO 29/10/2018

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
2018/10/29	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	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
2018/10/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	2025	01/11/2018			Bond Future	132.1381	132.1381	132.1586	132.1586	0.016	0.0000	0.0000	171
2018/10/29	2025	07/02/2019			Bond Future	133.4203	133.4203	133.4390	133.4390	0.014	0.0000	0.0000	355
2018/10/29	2025	02/05/2019			Bond Future	135.8243	135.8243	135.8390	135.8390	0.011	0.0000	0.0000	0
2018/10/29	2025	01/08/2019			Bond Future	138.5589	138.5589	138.5740	138.5740	0.011	0.0000	0.0000	0
2018/10/29	2029	01/11/2018			Bond Future	100.1265	100.1265	100.1421	100.1421	0.016	0.0000	0.0000	1,568
2018/10/29	2029	07/02/2019			Bond Future	102.1699	102.1699	102.1842	102.1842	0.014	0.0000	0.0000	2,954
2018/10/29	2029	02/05/2019			Bond Future	102.9377	102.9377	102.9489	102.9489	0.011	0.0000	0.0000	0
2018/10/29	2029	01/08/2019			Bond Future	105.0456	105.0456	105.0572	105.0572	0.011	0.0000	0.0000	0
2018/10/29	2030	01/11/2018	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	2030	01/11/2018	8.58	Put	Bond Future	7,698.1700	7.6982	7,163.1200	7.1631	(6.950)	0	0	0
2018/10/29	2030	01/11/2018	9.60	Put	Bond Future	1,077.0000	1.0770	569.3400	0.5693	(47.136)	0	0	0
2018/10/29	2030	01/11/2018			Bond Future	9.7558	90.2822	9.6697	90.8172	(0.883)	0.0000	0.0000	23,867
2018/10/29	2030	01/11/2018	8.60	Put	Bond Future	7,559.8200	7.5598	7,024.7700	7.0248	(7.078)	0	0	0
2018/10/29	2030	01/11/2018	8.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	2030	01/11/2018	8.90	Put	Bond Future	5,516.3700	5.5164	4,981.3200	4.9813	(9.699)	0	0	0
2018/10/29	2030	01/11/2018	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	2030	01/11/2018	8.59	Put	Bond Future	7,628.9600	7.6290	7,093.9100	7.0939	(7.013)	0	0	0
2018/10/29	2030	01/11/2018	9.60	Call	Bond Future	105.9700	0.1060	133.3600	0.1334	25.847	0	0	0
2018/10/29	2030	01/11/2018	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	2030	07/02/2019	8.62	Call	Bond Future	66.0000	0.0660	84.3500	0.0844	27.803	0	0	0
2018/10/29	2030	07/02/2019	10.20	Put	Bond Future	1,080.6300	1.0806	891.3700	0.8914	(17.514)	0	0	4,000
2018/10/29	2030	07/02/2019			Bond Future	9.8385	88.0906	9.7491	88.6350	(0.909)	0.0000	0.0000	53,754
2018/10/29	2030	07/02/2019	9.68	Put	Bond Future	2,415.8200	2.4158	2,090.2800	2.0903	(13.475)	0	0	0
2018/10/29	2030	07/02/2019	9.68	Call	Bond Future	1,447.8300	1.4478	1,666.6200	1.6666	15.112	0	0	4,000
2018/10/29	2030	07/02/2019	9.18	Put	Bond Future	4,571.2000	4.5712	4,119.9700	4.1200	(9.871)	0	0	0
2018/10/29	2030	07/02/2019	9.18	Call	Bond Future	452.8000	0.4528	545.9000	0.5459	20.561	0	0	4,000
2018/10/29	2030	07/02/2019	8.62	Put	Bond Future	7,893.3400	7.8933	7,367.3600	7.3674	(6.664)	0	0	0
2018/10/29	2030	07/02/2019	8.63	Call	Bond Future	68.4600	0.0685	87.4300	0.0874	27.710	0	0	0
2018/10/29	2030	07/02/2019	8.90	Call	Bond Future	182.9700	0.1830	227.7700	0.2278	24.485	0	0	1,320
2018/10/29	2030	07/02/2019	10.20	Call	Bond Future	3,236.5400	3.2365	3,591.6100	3.5916	10.971	0	0	0
2018/10/29	2030	07/02/2019	8.63	Put	Bond Future	7,827.8400	7.8278	7,302.4800	7.3025	(6.711)	0	0	0
2018/10/29	2030	07/02/2019	8.64	Call	Bond Future	71.0000	0.0710	90.6100	0.0906	27.620	0	0	0
2018/10/29	2030	07/02/2019	8.64	Put	Bond Future	7,762.4700	7.7625	7,237.7500	7.2377	(6.760)	0	0	0
2018/10/29	2030	07/02/2019	9.60	Put	Bond Future	2,704.7000	2.7047	2,357.1800	2.3572	(12.849)	0	0	0
2018/10/29	2030	07/02/2019	9.60	Call	Bond Future	1,242.5100	1.2425	1,439.3200	1.4393	15.840	0	0	1,320
2018/10/29	2030	07/02/2019	8.90	Put	Bond Future	6,131.3400	6.1313	5,631.8100	5.6318	(8.147)	0	0	0
2018/10/29	2030	07/02/2019	9.40	Put	Bond Future	3,520.2100	3.5202	3,120.0300	3.1200	(11.368)	0	0	0
2018/10/29	2030	07/02/2019	9.40	Call	Bond Future	806.2100	0.8062	950.3600	0.9504	17.880	0	0	0
2018/10/29	2030	07/02/2019	8.70	Put	Bond Future	7,373.4200	7.3734	6,852.9100	6.8529	(7.059)	0	0	0
2018/10/29	2030	07/02/2019	8.70	Call	Bond Future	88.0100	0.0880	111.8300	0.1118	27.065	0	0	0

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2018/10/29	2030	02/05/2019	8.90	Put	Bond Future	6,747.0400	6.7470	6,274.8600	6.2749	(6.998)	0	0	0
2018/10/29	2030	02/05/2019	9.41	Call	Bond Future	1,251.5100	1.2515	1,421.0600	1.4211	13.548	0	0	0
2018/10/29	2030	02/05/2019			Bond Future	9.9081	89.6590	9.8161	90.2100	(0.929)	0.0000	0.0000	0
2018/10/29	2030	02/05/2019	10.20	Call	Bond Future	3,573.2900	3.5733	3,902.0800	3.9021	9.201	0	0	0
2018/10/29	2030	02/05/2019	10.20	Put	Bond Future	1,855.8700	1.8559	1,633.6600	1.6337	(11.973)	0	0	3,000
2018/10/29	2030	02/05/2019	9.39	Call	Bond Future	1,208.4200	1.2084	1,373.9100	1.3739	13.695	0	0	0
2018/10/29	2030	02/05/2019	9.39	Put	Bond Future	4,372.8500	4.3729	3,987.3400	3.9873	(8.816)	0	0	0
2018/10/29	2030	02/05/2019	8.90	Call	Bond Future	447.5900	0.4476	526.4100	0.5264	17.610	0	0	3,000
2018/10/29	2030	02/05/2019	9.41	Put	Bond Future	4,290.9700	4.2910	3,909.5200	3.9095	(8.890)	0	0	0
2018/10/29	2030	02/05/2019	9.40	Call	Bond Future	1,229.8500	1.2298	1,397.3700	1.3974	13.621	0	0	3,000
2018/10/29	2030	02/05/2019	9.40	Put	Bond Future	4,331.7700	4.3318	3,948.2900	3.9483	(8.853)	0	0	0
2018/10/29	2030	01/08/2019	9.91	Put	Bond Future	3,286.4300	3.2864	2,995.7900	2.9958	(8.844)	0	0	0
2018/10/29	2030	01/08/2019			Bond Future	9.9740	87.4699	9.8784	88.0321	(0.958)	0.0000	0.0000	0
2018/10/29	2030	01/08/2019	9.92	Call	Bond Future	2,941.4100	2.9414	3,214.7000	3.2147	9.291	0	0	0
2018/10/29	2030	01/08/2019	9.90	Put	Bond Future	3,315.1100	3.3151	3,022.7700	3.0228	(8.818)	0	0	0
2018/10/29	2030	01/08/2019	9.91	Call	Bond Future	2,910.7000	2.9107	3,182.2900	3.1823	9.331	0	0	0
2018/10/29	2030	01/08/2019	9.92	Put	Bond Future	3,258.2700	3.2583	2,969.3300	2.9693	(8.868)	0	0	0
2018/10/29	2030	01/08/2019	9.90	Call	Bond Future	2,880.4500	2.8805	3,150.3400	3.1503	9.370	0	0	0
2018/10/29	2032	01/11/2018	8.77	Put	Bond Future	8,423.3900	8.4234	7,847.3500	7.8474	(6.839)	0	0	0
2018/10/29	2032	01/11/2018			Bond Future	9.9559	88.3491	9.8698	88.9251	(0.865)	0.0000	0.0000	18,203
2018/10/29	2032	01/11/2018	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	2032	01/11/2018	8.76	Put	Bond Future	8,499.1600	8.4992	7,923.1200	7.9231	(6.778)	0	0	0
2018/10/29	2032	01/11/2018	8.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	2032	01/11/2018	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	2032	01/11/2018	8.75	Put	Bond Future	8,575.0100	8.5750	7,998.9700	7.9990	(6.718)	0	0	0
2018/10/29	2032	07/02/2019	8.81	Call	Bond Future	59.7000	0.0597	76.9600	0.0770	28.911	0	0	0
2018/10/29	2032	07/02/2019	8.80	Put	Bond Future	8,739.2400	8.7392	8,169.8000	8.1698	(6.516)	0	0	0
2018/10/29	2032	07/02/2019			Bond Future	10.0415	90.1285	9.9523	90.7146	(0.888)	0.0000	0.0000	41,633
2018/10/29	2032	07/02/2019	8.82	Call	Bond Future	62.0400	0.0620	79.9200	0.0799	28.820	0	0	0
2018/10/29	2032	07/02/2019	8.82	Put	Bond Future	8,594.6000	8.5946	8,026.3800	8.0264	(6.611)	0	0	0
2018/10/29	2032	07/02/2019	8.81	Put	Bond Future	8,666.8400	8.6668	8,098.0000	8.0980	(6.563)	0	0	0
2018/10/29	2032	07/02/2019	8.80	Call	Bond Future	57.4400	0.0574	74.1000	0.0741	29.004	0	0	0
2018/10/29	2032	02/05/2019	9.62	Put	Bond Future	4,673.2100	4.6732	4,266.5400	4.2665	(8.702)	0	0	0
2018/10/29	2032	02/05/2019	9.61	Call	Bond Future	1,409.1700	1.4092	1,593.9400	1.5939	13.112	0	0	0
2018/10/29	2032	02/05/2019			Bond Future	10.1100	87.5755	10.0183	88.1691	(0.907)	0.0000	0.0000	0
2018/10/29	2032	02/05/2019	9.62	Call	Bond Future	1,433.0000	1.4330	1,619.9200	1.6199	13.044	0	0	0
2018/10/29	2032	02/05/2019	9.61	Put	Bond Future	4,717.2700	4.7173	4,308.4500	4.3085	(8.666)	0	0	0
2018/10/29	2032	02/05/2019	9.63	Call	Bond Future	1,457.2900	1.4573	1,646.3800	1.6464	12.975	0	0	0
2018/10/29	2032	02/05/2019	9.63	Put	Bond Future	4,629.6900	4.6297	4,225.1900	4.2252	(8.737)	0	0	0
2018/10/29	2032	01/08/2019	10.10	Call	Bond Future	3,183.3700	3.1834	3,474.8200	3.4748	9.155	0	0	0
2018/10/29	2032	01/08/2019	10.11	Put	Bond Future	3,615.1200	3.6151	3,302.6200	3.3026	(8.644)	0	0	0
2018/10/29	2032	01/08/2019			Bond Future	10.1727	89.3500	10.0778	89.9558	(0.933)	0.0000	0.0000	0
2018/10/29	2032	01/08/2019	10.10	Put	Bond Future	3,646.7900	3.6468	3,332.4800	3.3325	(8.619)	0	0	0
2018/10/29	2032	01/08/2019	10.11	Call	Bond Future	3,215.6500	3.2156	3,508.9100	3.5089	9.120	0	0	0
2018/10/29	2032	01/08/2019	10.09	Call	Bond Future	3,151.2400	3.1512	3,440.8900	3.4409	9.192	0	0	0
2018/10/29	2032	01/08/2019	10.09	Put	Bond Future	3,678.6800	3.6787	3,362.5700	3.3626	(8.593)	0	0	0

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2018/10/29	2033	01/11/2018			Bond Future	102.7074	102.7074	102.7237	102.7237	0.016	0.0000	0.0000	603
2018/10/29	2033	07/02/2019			Bond Future	104.8036	104.8036	104.8183	104.8183	0.014	0.0000	0.0000	5,770
2018/10/29	2033	02/05/2019			Bond Future	105.5463	105.5463	105.5579	105.5579	0.011	0.0000	0.0000	0
2018/10/29	2033	01/08/2019			Bond Future	107.7076	107.7076	107.7196	107.7196	0.011	0.0000	0.0000	0
2018/10/29	2037	01/11/2018	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	2037	01/11/2018			Bond Future	10.1355	88.7610	10.0444	89.4367	(0.899)	0.0000	0.0000	48,881
2018/10/29	2037	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	2037	01/11/2018	9.01	Put	Bond Future	8,953.8000	8.9538	8,278.0900	8.2781	(7.547)	0	0	0
2018/10/29	2037	01/11/2018	9.03	Put	Bond Future	8,782.6000	8.7826	8,106.8900	8.1069	(7.694)	0	0	0
2018/10/29	2037	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	2037	01/11/2018	9.02	Put	Bond Future	8,868.1400	8.8681	8,192.4300	8.1924	(7.620)	0	0	0
2018/10/29	2037	07/02/2019	9.06	Put	Bond Future	9,151.1300	9.1511	8,489.8600	8.4899	(7.226)	0	0	0
2018/10/29	2037	07/02/2019	9.05	Call	Bond Future	83.3100	0.0833	108.9100	0.1089	30.729	0	0	0
2018/10/29	2037	07/02/2019			Bond Future	10.2151	86.2883	10.1211	86.9760	(0.921)	0.0000	0.0000	49,200
2018/10/29	2037	07/02/2019	9.06	Call	Bond Future	86.5200	0.0865	113.0000	0.1130	30.606	0	0	0
2018/10/29	2037	07/02/2019	9.05	Put	Bond Future	9,232.6300	9.2326	8,570.4800	8.5705	(7.172)	0	0	0
2018/10/29	2037	07/02/2019	9.07	Call	Bond Future	89.8400	0.0898	117.2300	0.1172	30.488	0	0	0
2018/10/29	2037	07/02/2019	9.07	Put	Bond Future	9,069.8600	9.0699	8,409.5000	8.4095	(7.281)	0	0	0
2018/10/29	2037	02/05/2019	9.81	Put	Bond Future	5,215.1100	5.2151	4,747.0400	4.7470	(8.975)	0	0	0
2018/10/29	2037	02/05/2019			Bond Future	10.2820	87.8246	10.1855	88.5216	(0.939)	0.0000	0.0000	0
2018/10/29	2037	02/05/2019	9.80	Call	Bond Future	1,694.2400	1.6942	1,920.7200	1.9207	13.368	0	0	0
2018/10/29	2037	02/05/2019	9.80	Put	Bond Future	5,264.3800	5.2644	4,793.8200	4.7938	(8.939)	0	0	0
2018/10/29	2037	02/05/2019	9.81	Call	Bond Future	1,721.3400	1.7213	1,950.3100	1.9503	13.302	0	0	0
2018/10/29	2037	02/05/2019	9.79	Call	Bond Future	1,667.6200	1.6676	1,891.6200	1.8916	13.432	0	0	0
2018/10/29	2037	02/05/2019	9.79	Put	Bond Future	5,314.2300	5.3142	4,841.1900	4.8412	(8.901)	0	0	0
2018/10/29	2037	01/08/2019	10.31	Call	Bond Future	3,680.7100	3.6807	4,034.5000	4.0345	9.612	0	0	0
2018/10/29	2037	01/08/2019			Bond Future	10.3465	85.3479	10.2467	86.0593	(0.964)	0.0000	0.0000	0
2018/10/29	2037	01/08/2019	10.29	Call	Bond Future	3,608.5900	3.6086	3,958.1500	3.9581	9.687	0	0	0
2018/10/29	2037	01/08/2019	10.29	Put	Bond Future	4,010.2300	4.0102	3,648.4400	3.6484	(9.022)	0	0	0
2018/10/29	2037	01/08/2019	10.31	Put	Bond Future	3,939.7500	3.9398	3,582.1900	3.5822	(9.076)	0	0	0
2018/10/29	2037	01/08/2019	10.30	Call	Bond Future	3,644.5600	3.6446	3,996.2400	3.9962	9.649	0	0	0
2018/10/29	2037	01/08/2019	10.30	Put	Bond Future	3,974.8600	3.9749	3,615.1900	3.6152	(9.049)	0	0	0
2018/10/29	2038	01/11/2018			Bond Future	122.7940	122.7940	122.8133	122.8133	0.016	0.0000	0.0000	517
2018/10/29	2038	07/02/2019			Bond Future	123.7087	123.7087	123.7263	123.7263	0.014	0.0000	0.0000	9,848
2018/10/29	2038	02/05/2019			Bond Future	125.9379	125.9379	125.9517	125.9517	0.011	0.0000	0.0000	0
2018/10/29	2038	01/08/2019			Bond Future	128.4641	128.4641	128.4784	128.4784	0.011	0.0000	0.0000	0
2018/10/29	2040	01/11/2018	9.09	Put	Bond Future	9,705.5800	9.7056	8,984.4800	8.9845	(7.430)	0	0	0
2018/10/29	2040	01/11/2018	9.80	Call	Bond Future	1.9500	0.0020	0.5200	0.0005	(73.333)	0	0	1,770
2018/10/29	2040	01/11/2018	10.00	Put	Bond Future	1,862.8800	1.8629	1,146.6300	1.1466	(38.449)	0	0	0
2018/10/29	2040	01/11/2018			Bond Future	10.2255	91.8261	10.1344	92.5472	(0.891)	0.0000	0.0000	15,207
2018/10/29	2040	01/11/2018	9.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	2040	01/11/2018	9.08	Put	Bond Future	9,798.4000	9.7984	9,077.3000	9.0773	(7.359)	0	0	0
2018/10/29	2040	01/11/2018	9.20	Put	Bond Future	8,693.4700	8.6935	7,972.3700	7.9724	(8.295)	0	0	0
2018/10/29	2040	01/11/2018	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,940
2018/10/29	2040	01/11/2018	9.80	Put	Bond Future	3,453.0100	3.4530	2,730.4800	2.7305	(20.925)	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
2018/10/29	2040	01/11/2018	9.60	Put	Bond Future	5,147.8500	5.1478	4,426.7400	4.4267	(14.008)	0	0	0
2018/10/29	2040	01/11/2018	9.60	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/29	2040	01/11/2018	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	2040	01/11/2018	9.10	Put	Bond Future	9,612.8900	9.6129	8,891.7900	8.8918	(7.501)	0	0	0
2018/10/29	2040	01/11/2018	10.00	Call	Bond Future	60.2300	0.0602	65.0800	0.0651	8.052	0	0	2,690
2018/10/29	2040	01/11/2018	9.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	2040	01/11/2018	9.07	Put	Bond Future	9,891.3700	9.8914	9,170.2700	9.1703	(7.290)	0	0	0
2018/10/29	2040	01/11/2018	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/29	2040	01/11/2018	8.50	Put	Bond Future	15,425.2700	15.4253	14,704.1700	14.7042	(4.675)	0	0	0
2018/10/29	2040	01/11/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/29	2040	07/02/2019	9.13	Call	Bond Future	83.7900	0.0838	109.7000	0.1097	30.923	0	0	0
2018/10/29	2040	07/02/2019	9.11	Put	Bond Future	10,184.2800	10.1843	9,474.4400	9.4744	(6.970)	0	0	0
2018/10/29	2040	07/02/2019			Bond Future	10.3054	89.1645	10.2114	89.8984	(0.913)	0.0000	0.0000	31,385
2018/10/29	2040	07/02/2019	9.13	Put	Bond Future	10,006.6600	10.0067	9,298.5800	9.2986	(7.076)	0	0	0
2018/10/29	2040	07/02/2019	9.11	Call	Bond Future	77.5300	0.0775	101.6800	0.1017	31.149	0	0	0
2018/10/29	2040	07/02/2019	9.12	Put	Bond Future	10,095.3500	10.0953	9,386.3800	9.3864	(7.023)	0	0	0
2018/10/29	2040	07/02/2019	9.12	Call	Bond Future	80.6100	0.0806	105.6300	0.1056	31.038	0	0	0
2018/10/29	2040	02/05/2019	9.89	Call	Bond Future	1,747.3400	1.7473	1,987.2200	1.9872	13.728	0	0	0
2018/10/29	2040	02/05/2019	9.88	Put	Bond Future	5,625.2300	5.6252	5,118.3400	5.1183	(9.011)	0	0	0
2018/10/29	2040	02/05/2019			Bond Future	10.3725	90.7520	10.2760	91.4960	(0.930)	0.0000	0.0000	0
2018/10/29	2040	02/05/2019	9.90	Call	Bond Future	1,776.6900	1.7767	2,019.3000	2.0193	13.655	0	0	0
2018/10/29	2040	02/05/2019	9.90	Put	Bond Future	5,519.4000	5.5194	5,017.9600	5.0180	(9.085)	0	0	0
2018/10/29	2040	02/05/2019	9.89	Put	Bond Future	5,572.0000	5.5720	5,067.8300	5.0678	(9.048)	0	0	0
2018/10/29	2040	02/05/2019	9.88	Call	Bond Future	1,718.5000	1.7185	1,955.6600	1.9557	13.800	0	0	0
2018/10/29	2040	01/08/2019	10.37	Put	Bond Future	4,358.9700	4.3590	3,970.8700	3.9709	(8.903)	0	0	0
2018/10/29	2040	01/08/2019	10.36	Call	Bond Future	3,807.6500	3.8076	4,176.5500	4.1765	9.688	0	0	0
2018/10/29	2040	01/08/2019			Bond Future	10.4375	88.0844	10.3379	88.8437	(0.955)	0.0000	0.0000	0
2018/10/29	2040	01/08/2019	10.37	Call	Bond Future	3,845.8500	3.8458	4,217.0100	4.2170	9.651	0	0	0
2018/10/29	2040	01/08/2019	10.36	Put	Bond Future	4,397.2200	4.3972	4,006.8600	4.0069	(8.877)	0	0	0
2018/10/29	2040	01/08/2019	10.38	Call	Bond Future	3,883.9100	3.8839	4,257.3200	4.2573	9.614	0	0	0
2018/10/29	2040	01/08/2019	10.38	Put	Bond Future	4,320.7000	4.3207	3,934.8500	3.9349	(8.930)	0	0	0
2018/10/29	2044	01/11/2018	9.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	2044	01/11/2018			Bond Future	10.2303	89.0005	10.1392	89.7312	(0.890)	0.0000	0.0000	17,897
2018/10/29	2044	01/11/2018	9.12	Put	Bond Future	9,675.8400	9.6758	8,945.1400	8.9451	(7.552)	0	0	0
2018/10/29	2044	01/11/2018	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	2044	01/11/2018	9.14	Put	Bond Future	9,485.8000	9.4858	8,755.1000	8.7551	(7.703)	0	0	0
2018/10/29	2044	01/11/2018	9.13	Put	Bond Future	9,580.7400	9.5807	8,850.0400	8.8500	(7.627)	0	0	0
2018/10/29	2044	01/11/2018	9.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	2044	07/02/2019	9.18	Put	Bond Future	9,789.9000	9.7899	9,076.3600	9.0764	(7.289)	0	0	0
2018/10/29	2044	07/02/2019			Bond Future	10.3068	86.4073	10.2128	87.1510	(0.912)	0.0000	0.0000	39,122
2018/10/29	2044	07/02/2019	9.17	Call	Bond Future	95.3000	0.0953	124.5200	0.1245	30.661	0	0	0
2018/10/29	2044	07/02/2019	9.17	Put	Bond Future	9,880.2400	9.8802	9,165.6700	9.1657	(7.232)	0	0	0
2018/10/29	2044	07/02/2019	9.18	Call	Bond Future	99.0200	0.0990	129.2700	0.1293	30.549	0	0	0
2018/10/29	2044	07/02/2019	9.16	Call	Bond Future	91.7000	0.0917	119.9200	0.1199	30.774	0	0	0
2018/10/29	2044	07/02/2019	9.16	Put	Bond Future	9,970.8500	9.9709	9,255.2800	9.2553	(7.177)	0	0	0
2018/10/29	2044	02/05/2019	9.90	Call	Bond Future	1,798.6500	1.7987	2,044.9900	2.0450	13.696	0	0	0
2018/10/29	2044	02/05/2019			Bond Future	10.3709	87.9456	10.2745	88.6998	(0.929)	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
2018/10/29	2044	02/05/2019	9.90	Put	Bond Future	5,595.2800	5.5953	5,087.4800	5.0875	(9.076)	0	0	0
2018/10/29	2044	02/05/2019	9.91	Call	Bond Future	1,828.6100	1.8286	2,077.7500	2.0778	13.625	0	0	0
2018/10/29	2044	02/05/2019	9.92	Put	Bond Future	5,488.7200	5.4887	4,986.5200	4.9865	(9.150)	0	0	0
2018/10/29	2044	02/05/2019	9.91	Put	Bond Future	5,541.6700	5.5417	5,036.6700	5.0367	(9.113)	0	0	0
2018/10/29	2044	02/05/2019	9.92	Call	Bond Future	1,859.0900	1.8591	2,111.0300	2.1110	13.552	0	0	0
2018/10/29	2044	01/08/2019	10.40	Put	Bond Future	4,280.3800	4.2804	3,895.7100	3.8957	(8.987)	0	0	0
2018/10/29	2044	01/08/2019			Bond Future	10.4328	85.3464	10.3335	86.1159	(0.953)	0.0000	0.0000	0
2018/10/29	2044	01/08/2019	10.39	Call	Bond Future	3,988.2200	3.9882	4,370.8400	4.3708	9.594	0	0	0
2018/10/29	2044	01/08/2019	10.39	Put	Bond Future	4,318.4800	4.3185	3,931.5400	3.9315	(8.960)	0	0	0
2018/10/29	2044	01/08/2019	10.40	Call	Bond Future	4,027.4000	4.0274	4,412.2900	4.4123	9.557	0	0	0
2018/10/29	2044	01/08/2019	10.38	Call	Bond Future	3,949.2100	3.9492	4,329.5400	4.3295	9.631	0	0	0
2018/10/29	2044	01/08/2019	10.38	Put	Bond Future	4,356.8800	4.3569	3,967.6500	3.9676	(8.934)	0	0	0
2018/10/29	2046	01/11/2018			Bond Future	116.2520	116.2520	116.2704	116.2704	0.016	0.0000	0.0000	2,017
2018/10/29	2046	07/02/2019			Bond Future	118.6245	118.6245	118.6413	118.6413	0.014	0.0000	0.0000	11,065
2018/10/29	2046	02/05/2019			Bond Future	119.0757	119.0757	119.0889	119.0889	0.011	0.0000	0.0000	0
2018/10/29	2046	01/08/2019			Bond Future	121.5143	121.5143	121.5280	121.5280	0.011	0.0000	0.0000	0
2018/10/29	2050	01/11/2018			Bond Future	121.3697	121.3697	121.6424	121.6424	0.225	0.0000	0.0000	2,795
2018/10/29	2050	07/02/2019			Bond Future	122.0745	122.0745	122.3509	122.3509	0.226	0.0000	0.0000	10,049
2018/10/29	2050	02/05/2019			Bond Future	124.2743	124.2743	124.5515	124.5515	0.223	0.0000	0.0000	0
2018/10/29	2050	01/08/2019			Bond Future	125.0003	125.0003	125.2834	125.2834	0.226	0.0000	0.0000	0
2018/10/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	AL37	01/11/2018			Index Future	587.9690	587.9690	590.7210	590.7210	0.468	0.0000	0.0000	0
2018/10/29	AL37	07/02/2019			Index Future	599.8110	599.8110	602.5980	602.5980	0.465	0.0000	0.0000	0
2018/10/29	AL37	02/05/2019			Index Future	610.4860	610.4860	613.3010	613.3010	0.461	0.0000	0.0000	0
2018/10/29	AL37	01/08/2019			Index Future	622.8450	622.8450	625.7140	625.7140	0.461	0.0000	0.0000	0
2018/10/29	AL7T	01/11/2018			Index Future	673.0090	673.0090	676.5720	676.5720	0.529	0.0000	0.0000	0
2018/10/29	AL7T	07/02/2019			Index Future	686.5640	686.5640	690.1760	690.1760	0.526	0.0000	0.0000	0
2018/10/29	AL7T	02/05/2019			Index Future	698.7830	698.7830	702.4350	702.4350	0.523	0.0000	0.0000	0
2018/10/29	AL7T	01/08/2019			Index Future	712.9290	712.9290	716.6520	716.6520	0.522	0.0000	0.0000	0
2018/10/29	ALBI	01/11/2018			Index Future	607.8440	607.8440	611.8260	611.8260	0.655	0.0000	0.0000	199
2018/10/29	ALBI	07/02/2019			Index Future	620.0860	620.0860	624.1280	624.1280	0.652	0.0000	0.0000	902
2018/10/29	ALBI	02/05/2019			Index Future	631.1220	631.1220	635.2130	635.2130	0.648	0.0000	0.0000	0
2018/10/29	ALBI	01/08/2019			Index Future	643.8990	643.8990	648.0700	648.0700	0.648	0.0000	0.0000	0
2018/10/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/29	ES33	01/11/2018			Bond Future	11.3288	73.8342	11.2422	74.3247	(0.765)	0.0000	0.0000	7,037
2018/10/29	ES33	07/02/2019			Bond Future	11.4633	75.3213	11.3734	75.8203	(0.784)	0.0000	0.0000	494
2018/10/29	ES33	02/05/2019			Bond Future	11.5718	72.8700	11.4793	73.3755	(0.799)	0.0000	0.0000	0
2018/10/29	ES33	01/08/2019			Bond Future	11.6793	74.3466	11.5835	74.8624	(0.821)	0.0000	0.0000	0
2018/10/29	ES42	01/11/2018			Bond Future	11.5634	75.6753	11.4718	76.2581	(0.792)	0.0000	0.0000	0
2018/10/29	ES42	07/02/2019			Bond Future	11.6913	77.1994	11.5963	77.7928	(0.812)	0.0000	0.0000	5,169
2018/10/29	ES42	02/05/2019			Bond Future	11.8003	74.3127	11.7024	74.9139	(0.829)	0.0000	0.0000	0
2018/10/29	ES42	01/08/2019			Bond Future	11.9064	75.8190	11.8050	76.4327	(0.852)	0.0000	0.0000	0
2018/10/29	GOVI	01/11/2018	653.50	Put	GOVI	521,320.0000	52.1320	479,730.0000	47.9730	(7.978)	0	0	0
2018/10/29	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	GOVI	01/11/2018			GOVI	601.3680	601.3680	605.5270	605.5270	0.692	0.0000	0.0000	44
2018/10/29	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	GOVI	01/11/2018	653.49	Put	GOVI	521,220.0000	52.1220	479,630.0000	47.9630	(7.979)	0	0	0
2018/10/29	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	GOVI	01/11/2018	653.51	Put	GOVI	521,420.0000	52.1420	479,830.0000	47.9830	(7.976)	0	0	0
2018/10/29	GOVI	07/02/2019	666.53	Put	GOVI	530,500.0000	53.0500	488,280.0000	48.8280	(7.959)	0	0	0
2018/10/29	GOVI	07/02/2019			GOVI	613.4800	613.4800	617.7020	617.7020	0.688	0.0000	0.0000	452
2018/10/29	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	GOVI	07/02/2019	666.52	Put	GOVI	530,400.0000	53.0400	488,180.0000	48.8180	(7.960)	0	0	0
2018/10/29	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	GOVI	07/02/2019	666.51	Put	GOVI	530,300.0000	53.0300	488,080.0000	48.8080	(7.962)	0	0	0
2018/10/29	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	GOVI	02/05/2019	647.88	Put	GOVI	234,820.0000	23.4820	192,060.0000	19.2060	(18.210)	0	0	0
2018/10/29	GOVI	02/05/2019	647.86	Put	GOVI	234,620.0000	23.4620	191,860.0000	19.1860	(18.225)	0	0	0
2018/10/29	GOVI	02/05/2019			GOVI	624.3980	624.3980	628.6740	628.6740	0.685	0.0000	0.0000	0
2018/10/29	GOVI	02/05/2019	647.87	Put	GOVI	234,720.0000	23.4720	191,960.0000	19.1960	(18.217)	0	0	0
2018/10/29	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/29	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	GOVI	01/08/2019	638.68	Call	GOVI	0.0000	0.0000	27,180.0000	2.7180	100.000	0	0	0
2018/10/29	GOVI	01/08/2019	638.67	Put	GOVI	16,320.0000	1.6320	0.0000	0.0000	(100.000)	0	0	0
2018/10/29	GOVI	01/08/2019			GOVI	637.0380	637.0380	641.3980	641.3980	0.684	0.0000	0.0000	0
2018/10/29	GOVI	01/08/2019	638.69	Call	GOVI	0.0000	0.0000	27,080.0000	2.7080	100.000	0	0	0
2018/10/29	GOVI	01/08/2019	638.69	Put	GOVI	16,520.0000	1.6520	0.0000	0.0000	(100.000)	0	0	0
2018/10/29	GOVI	01/08/2019	638.68	Put	GOVI	16,420.0000	1.6420	0.0000	0.0000	(100.000)	0	0	0
2018/10/29	GOVI	01/08/2019	638.67	Call	GOVI	0.0000	0.0000	27,280.0000	2.7280	100.000	0	0	0
2018/10/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/29	IGOV	01/11/2018			Index Future	253.0300	253.0300	253.1730	253.1730	0.057	0.0000	0.0000	317
2018/10/29	IGOV	07/02/2019			Index Future	258.1930	258.1930	258.3310	258.3310	0.053	0.0000	0.0000	503
2018/10/29	IGOV	02/05/2019			Index Future	262.8450	262.8450	262.9760	262.9760	0.050	0.0000	0.0000	215
2018/10/29	IGOV	01/08/2019			Index Future	268.2270	268.2270	268.3590	268.3590	0.049	0.0000	0.0000	0
2018/10/29	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/29	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5800	99.5800	(0.010)	0.0000	0.0000	0
2018/10/29	IS01	20/06/2019			Interest Rate Swap	102.0700	102.0700	102.0700	102.0700	0.000	0.0000	0.0000	0
2018/10/29	IS01	19/09/2019			Interest Rate Swap	100.0200	100.0200	100.0100	100.0100	(0.010)	0.0000	0.0000	0
2018/10/29	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/29	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/10/29	IS02	21/06/2019			Interest Rate Swap	99.7900	99.7900	99.8000	99.8000	0.010	0.0000	0.0000	0
2018/10/29	IS02	20/09/2019			Interest Rate Swap	102.0200	102.0200	102.0100	102.0100	(0.010)	0.0000	0.0000	0
2018/10/29	IS02	20/12/2019			Interest Rate Swap	103.1100	103.1100	103.0800	103.0800	(0.029)	0.0000	0.0000	0
2018/10/29	IS02	23/03/2020			Interest Rate Swap	99.2500	99.2500	99.2000	99.2000	(0.050)	0.0000	0.0000	0
2018/10/29	IS02	22/06/2020			Interest Rate Swap	102.9600	102.9600	102.9000	102.9000	(0.058)	0.0000	0.0000	0
2018/10/29	IS02	21/09/2020			Interest Rate Swap	100.1100	100.1100	100.0300	100.0300	(0.080)	0.0000	0.0000	0
2018/10/29	IS05	17/12/2020			Interest Rate Swap	97.0600	97.0600	96.9700	96.9700	(0.093)	0.0000	0.0000	0
2018/10/29	IS05	16/03/2021			Interest Rate Swap	96.3800	96.3800	96.2700	96.2700	(0.114)	0.0000	0.0000	0
2018/10/29	IS05	15/06/2021			Interest Rate Swap	95.6600	95.6600	95.5400	95.5400	(0.125)	0.0000	0.0000	0
2018/10/29	IS05	21/09/2021			Interest Rate Swap	95.9300	95.9300	95.8000	95.8000	(0.136)	0.0000	0.0000	0
2018/10/29	IS05	21/12/2021			Interest Rate Swap	98.2000	98.2000	98.0700	98.0700	(0.132)	0.0000	0.0000	51
2018/10/29	IS05	15/03/2022			Interest Rate Swap	98.4100	98.4100	98.2800	98.2800	(0.132)	0.0000	0.0000	0
2018/10/29	IS05	21/06/2022			Interest Rate Swap	99.6800	99.6800	99.5500	99.5500	(0.130)	0.0000	0.0000	0
2018/10/29	IS05	20/09/2022			Interest Rate Swap	103.6700	103.6700	103.5500	103.5500	(0.116)	0.0000	0.0000	0
2018/10/29	IS05	20/12/2022			Interest Rate Swap	105.0100	105.0100	104.8700	104.8700	(0.133)	0.0000	0.0000	0
2018/10/29	IS05	22/03/2023			Interest Rate Swap	98.5200	98.5200	98.3600	98.3600	(0.162)	0.0000	0.0000	0
2018/10/29	IS05	20/06/2023			Interest Rate Swap	104.6400	104.6400	104.4600	104.4600	(0.172)	0.0000	0.0000	0
2018/10/29	IS05	19/09/2023			Interest Rate Swap	100.2700	100.2700	100.0600	100.0600	(0.209)	0.0000	0.0000	0
2018/10/29	IS10	17/12/2025			Interest Rate Swap	97.6400	97.6400	97.4400	97.4400	(0.205)	0.0000	0.0000	0
2018/10/29	IS10	16/03/2026			Interest Rate Swap	94.7500	94.7500	94.5400	94.5400	(0.222)	0.0000	0.0000	0
2018/10/29	IS10	15/06/2026			Interest Rate Swap	93.5900	93.5900	93.3800	93.3800	(0.224)	0.0000	0.0000	0
2018/10/29	IS10	21/09/2026			Interest Rate Swap	95.8100	95.8100	95.5900	95.5900	(0.230)	0.0000	0.0000	0
2018/10/29	IS10	21/12/2026			Interest Rate Swap	99.6200	99.6200	99.4000	99.4000	(0.221)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/29	IS10	15/03/2027			Interest Rate Swap	98.2700		98.2700	98.0500	98.0500	(0.224)	0.0000	0.0000	0
2018/10/29	IS10	21/06/2027			Interest Rate Swap	100.3900		100.3900	100.1500	100.1500	(0.239)	0.0000	0.0000	0
2018/10/29	IS10	20/09/2027			Interest Rate Swap	105.8400		105.8400	105.6000	105.6000	(0.227)	0.0000	0.0000	0
2018/10/29	IS10	20/12/2027			Interest Rate Swap	106.2500		106.2500	105.9900	105.9900	(0.245)	0.0000	0.0000	0
2018/10/29	IS10	22/03/2028			Interest Rate Swap	99.9100		99.9100	99.6200	99.6200	(0.290)	0.0000	0.0000	0
2018/10/29	IS10	20/06/2028			Interest Rate Swap	107.0500		107.0500	106.7400	106.7400	(0.290)	0.0000	0.0000	0
2018/10/29	IS10	19/09/2028			Interest Rate Swap	100.7700		100.7700	100.4200	100.4200	(0.347)	0.0000	0.0000	0
2018/10/29	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/29	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/29	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/29	JBAF	19/12/2018			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/29	JBAF	20/03/2019			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/29	JBAF	19/06/2019			Jibar Tradeable Future	7.0300		92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/29	JBAF	18/09/2019			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/29	R023	01/11/2018	10.58	Call	Bond Future	6,574.4300		6.5744	7,015.9600	7.0160	6.716	0	0	0
2018/10/29	R023	01/11/2018	10.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R023	01/11/2018			Bond Future	8.6068		98.3807	8.4802	98.8222	(1.471)	0.0000	0.0000	13,549
2018/10/29	R023	01/11/2018	10.59	Call	Bond Future	6,606.3300		6.6063	7,047.8600	7.0479	6.683	0	0	0
2018/10/29	R023	01/11/2018	10.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R023	01/11/2018	10.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R023	01/11/2018	10.57	Call	Bond Future	6,542.5200		6.5425	6,984.0500	6.9840	6.749	0	0	0
2018/10/29	R023	07/02/2019	10.59	Call	Bond Future	5,996.9400		5.9969	6,441.4200	6.4414	7.412	0	0	0
2018/10/29	R023	07/02/2019			Bond Future	8.6946		100.3621	8.5583	100.8109	(1.567)	0.0000	0.0000	51,459
2018/10/29	R023	07/02/2019	10.57	Call	Bond Future	5,936.8400		5.9368	6,381.0400	6.3810	7.482	0	0	0
2018/10/29	R023	07/02/2019	10.57	Put	Bond Future	9.7600		0.0098	5.2200	0.0052	(46.516)	0	0	0
2018/10/29	R023	07/02/2019	10.59	Put	Bond Future	9.0900		0.0091	4.8300	0.0048	(46.865)	0	0	0
2018/10/29	R023	07/02/2019	10.58	Call	Bond Future	5,966.8900		5.9669	6,411.2300	6.4112	7.447	0	0	0
2018/10/29	R023	07/02/2019	10.58	Put	Bond Future	9.4200		0.0094	5.0200	0.0050	(46.709)	0	0	0
2018/10/29	R023	02/05/2019	8.45	Call	Bond Future	717.3000		0.7173	891.8700	0.8919	24.337	0	0	0
2018/10/29	R023	02/05/2019	8.44	Put	Bond Future	1,687.8300		1.6878	1,406.9200	1.4069	(16.643)	0	0	0
2018/10/29	R023	02/05/2019			Bond Future	8.7530		98.2179	8.6083	98.6714	(1.653)	0.0000	0.0000	0
2018/10/29	R023	02/05/2019	8.46	Call	Bond Future	730.9900		0.7310	907.5700	0.9076	24.156	0	0	0
2018/10/29	R023	02/05/2019	8.46	Put	Bond Future	1,651.8200		1.6518	1,374.9300	1.3749	(16.763)	0	0	0
2018/10/29	R023	02/05/2019	8.45	Put	Bond Future	1,669.7500		1.6697	1,390.8500	1.3909	(16.703)	0	0	0
2018/10/29	R023	02/05/2019	8.44	Call	Bond Future	703.7600		0.7038	876.3200	0.8763	24.520	0	0	0
2018/10/29	R023	01/08/2019	8.95	Call	Bond Future	1,739.9000		1.7399	2,000.9600	2.0010	15.004	0	0	0
2018/10/29	R023	01/08/2019			Bond Future	8.7914		100.2075	8.6350	100.6703	(1.779)	0.0000	0.0000	0
2018/10/29	R023	01/08/2019	8.93	Call	Bond Future	1,702.3900		1.7024	1,960.7200	1.9607	15.175	0	0	0
2018/10/29	R023	01/08/2019	8.93	Put	Bond Future	1,294.6500		1.2947	1,090.2100	1.0902	(15.791)	0	0	0
2018/10/29	R023	01/08/2019	8.95	Put	Bond Future	1,273.5000		1.2735	1,071.7900	1.0718	(15.839)	0	0	0
2018/10/29	R023	01/08/2019	8.94	Call	Bond Future	1,720.9300		1.7209	1,980.6300	1.9806	15.091	0	0	0
2018/10/29	R023	01/08/2019	8.94	Put	Bond Future	1,283.8600		1.2839	1,080.7900	1.0808	(15.817)	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
2018/10/29	R035	01/11/2018	8.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R035	01/11/2018	8.92	Put	Bond Future	8,993.7900	8.9938	8,355.0200	8.3550	(7.102)	0	0	0
2018/10/29	R035	01/11/2018			Bond Future	10.0559	92.2433	9.9698	92.8821	(0.857)	0.0000	0.0000	10,103
2018/10/29	R035	01/11/2018	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R035	01/11/2018	8.94	Put	Bond Future	8,824.2100	8.8242	8,185.4400	8.1854	(7.239)	0	0	0
2018/10/29	R035	01/11/2018	8.93	Put	Bond Future	8,908.9500	8.9089	8,270.1800	8.2702	(7.170)	0	0	0
2018/10/29	R035	01/11/2018	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R035	07/02/2019	8.98	Call	Bond Future	81.6900	0.0817	105.0800	0.1051	28.633	0	0	0
2018/10/29	R035	07/02/2019			Bond Future	10.1416	94.1011	10.0525	94.7512	(0.879)	0.0000	0.0000	71,469
2018/10/29	R035	07/02/2019	8.96	Call	Bond Future	75.6600	0.0757	97.4800	0.0975	28.840	0	0	0
2018/10/29	R035	07/02/2019	8.96	Put	Bond Future	9,295.7200	9.2957	8,667.4600	8.6675	(6.759)	0	0	0
2018/10/29	R035	07/02/2019	8.98	Put	Bond Future	9,134.3000	9.1343	8,507.6100	8.5076	(6.861)	0	0	0
2018/10/29	R035	07/02/2019	8.97	Call	Bond Future	78.6300	0.0786	101.2200	0.1012	28.729	0	0	0
2018/10/29	R035	07/02/2019	8.97	Put	Bond Future	9,214.9100	9.2149	8,587.4200	8.5874	(6.810)	0	0	0
2018/10/29	R035	02/05/2019	9.74	Put	Bond Future	5,123.1900	5.1232	4,679.0300	4.6790	(8.670)	0	0	0
2018/10/29	R035	02/05/2019			Bond Future	10.2059	91.2750	10.1145	91.9335	(0.896)	0.0000	0.0000	0
2018/10/29	R035	02/05/2019	9.74	Call	Bond Future	1,690.1200	1.6901	1,904.5100	1.9045	12.685	0	0	0
2018/10/29	R035	02/05/2019	9.75	Call	Bond Future	1,717.7200	1.7177	1,934.5000	1.9345	12.620	0	0	0
2018/10/29	R035	02/05/2019	9.75	Put	Bond Future	5,075.0700	5.0751	4,633.3000	4.6333	(8.705)	0	0	0
2018/10/29	R035	02/05/2019	9.73	Call	Bond Future	1,662.7700	1.6628	1,874.7800	1.8748	12.750	0	0	0
2018/10/29	R035	02/05/2019	9.73	Put	Bond Future	5,171.6500	5.1716	4,725.1100	4.7251	(8.634)	0	0	0
2018/10/29	R035	01/08/2019	10.23	Call	Bond Future	3,698.1700	3.6982	4,029.5500	4.0295	8.961	0	0	0
2018/10/29	R035	01/08/2019	10.22	Put	Bond Future	3,987.0000	3.9870	3,644.4300	3.6444	(8.592)	0	0	0
2018/10/29	R035	01/08/2019			Bond Future	10.2659	93.1242	10.1714	93.7962	(0.920)	0.0000	0.0000	0
2018/10/29	R035	01/08/2019	10.24	Call	Bond Future	3,734.4900	3.7345	4,067.8400	4.0678	8.926	0	0	0
2018/10/29	R035	01/08/2019	10.24	Put	Bond Future	3,917.7400	3.9177	3,579.1300	3.5791	(8.643)	0	0	0
2018/10/29	R035	01/08/2019	10.23	Put	Bond Future	3,952.4000	3.9524	3,611.8200	3.6118	(8.617)	0	0	0
2018/10/29	R035	01/08/2019	10.22	Call	Bond Future	3,661.7000	3.6617	3,991.0900	3.9911	8.996	0	0	0
2018/10/29	R186	01/11/2018	8.54	Put	Bond Future	4,734.8000	4.7348	4,198.8300	4.1988	(11.320)	0	0	0
2018/10/29	R186	01/11/2018	8.90	Call	Bond Future	1.1700	0.0012	0.3000	0.0003	(74.359)	0	0	0
2018/10/29	R186	01/11/2018	9.14	Call	Bond Future	63.6300	0.0636	81.2500	0.0813	27.691	0	0	0
2018/10/29	R186	01/11/2018	7.96	Put	Bond Future	8,404.2800	8.4043	7,868.3100	7.8683	(6.377)	0	0	0
2018/10/29	R186	01/11/2018			Bond Future	9.3264	110.5192	9.2351	111.0551	(0.979)	0.0000	0.0000	13,723
2018/10/29	R186	01/11/2018	8.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R186	01/11/2018	8.53	Put	Bond Future	4,796.7600	4.7968	4,260.7900	4.2608	(11.174)	0	0	0
2018/10/29	R186	01/11/2018	8.46	Put	Bond Future	5,231.7700	5.2318	4,695.8000	4.6958	(10.245)	0	0	0
2018/10/29	R186	01/11/2018	8.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/29	R186	01/11/2018	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R186	01/11/2018	8.90	Put	Bond Future	2,535.0000	2.5350	1,998.1600	1.9982	(21.177)	0	0	2,500
2018/10/29	R186	01/11/2018	9.14	Put	Bond Future	1,161.7200	1.1617	643.3700	0.6434	(44.619)	0	0	5,000
2018/10/29	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/29	R186	01/11/2018	8.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R186	01/11/2018	8.52	Put	Bond Future	4,858.7700	4.8588	4,322.8000	4.3228	(11.031)	0	0	0
2018/10/29	R186	07/02/2019	8.21	Put	Bond Future	7,195.7800	7.1958	6,669.7100	6.6697	(7.311)	0	0	0
2018/10/29	R186	07/02/2019	8.20	Call	Bond Future	58.0700	0.0581	76.3000	0.0763	31.393	0	0	0
2018/10/29	R186	07/02/2019	8.50	Call	Bond Future	163.5600	0.1636	209.2800	0.2093	27.953	0	0	1,000
2018/10/29	R186	07/02/2019	9.10	Put	Bond Future	2,711.2700	2.7113	2,341.4100	2.3414	(13.642)	0	0	1,000

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
2018/10/29	R186	07/02/2019	9.92	Put	Bond Future	698.8400	0.6988	551.2400	0.5512	(21.121)	0	0	1,170
2018/10/29	R186	07/02/2019			Bond Future	9.4142	107.4381	9.3185	107.9830	(1.016)	0.0000	0.0000	62,298
2018/10/29	R186	07/02/2019	9.38	Put	Bond Future	1,786.0800	1.7861	1,497.4000	1.4974	(16.163)	0	0	0
2018/10/29	R186	07/02/2019	9.38	Call	Bond Future	1,591.7800	1.5918	1,848.0200	1.8480	16.098	0	0	6,000
2018/10/29	R186	07/02/2019	8.21	Call	Bond Future	60.2700	0.0603	79.1200	0.0791	31.276	0	0	0
2018/10/29	R186	07/02/2019	8.20	Put	Bond Future	7,255.4100	7.2554	6,728.7200	6.7287	(7.259)	0	0	0
2018/10/29	R186	07/02/2019	8.30	Put	Bond Future	6,664.4600	6.6645	6,144.8100	6.1448	(7.797)	0	0	0
2018/10/29	R186	07/02/2019	8.50	Put	Bond Future	5,524.7600	5.5248	5,025.5600	5.0256	(9.036)	0	0	0
2018/10/29	R186	07/02/2019	9.10	Call	Bond Future	907.5600	0.9076	1,082.6200	1.0826	19.289	0	0	0
2018/10/29	R186	07/02/2019	9.92	Call	Bond Future	3,520.5200	3.5205	3,917.8400	3.9178	11.286	0	0	0
2018/10/29	R186	07/02/2019	8.22	Call	Bond Future	62.5400	0.0625	82.0300	0.0820	31.164	0	0	0
2018/10/29	R186	07/02/2019	8.22	Put	Bond Future	7,136.2600	7.1363	6,610.8300	6.6108	(7.363)	0	0	0
2018/10/29	R186	07/02/2019	8.30	Call	Bond Future	83.5000	0.0835	108.7700	0.1088	30.263	0	0	210
2018/10/29	R186	07/02/2019	9.90	Call	Bond Future	3,436.6000	3.4366	3,829.6900	3.8297	11.438	0	0	0
2018/10/29	R186	07/02/2019	9.90	Put	Bond Future	724.6000	0.7246	572.7700	0.5728	(20.954)	0	0	1,000
2018/10/29	R186	07/02/2019	9.27	Put	Bond Future	2,120.3300	2.1203	1,799.3800	1.7994	(15.137)	0	0	0
2018/10/29	R186	07/02/2019	9.27	Call	Bond Future	1,297.5300	1.2975	1,521.5000	1.5215	17.261	0	0	1,170
2018/10/29	R186	07/02/2019	8.77	Put	Bond Future	4,126.9600	4.1270	3,674.2600	3.6743	(10.969)	0	0	0
2018/10/29	R186	07/02/2019	8.77	Call	Bond Future	385.2800	0.3853	477.5000	0.4775	23.936	0	0	1,170
2018/10/29	R186	02/05/2019	10.07	Call	Bond Future	4,337.9600	4.3380	4,720.4100	4.7204	8.816	0	0	0
2018/10/29	R186	02/05/2019	9.96	Put	Bond Future	1,322.1700	1.3222	1,136.0100	1.1360	(14.080)	0	0	90
2018/10/29	R186	02/05/2019	9.75	Call	Bond Future	3,133.0700	3.1331	3,460.3800	3.4604	10.447	0	0	0
2018/10/29	R186	02/05/2019	9.02	Call	Bond Future	1,133.6000	1.1336	1,307.2500	1.3072	15.318	0	0	0
2018/10/29	R186	02/05/2019	9.01	Put	Bond Future	3,784.0400	3.7840	3,404.5900	3.4046	(10.028)	0	0	0
2018/10/29	R186	02/05/2019			Bond Future	9.4850	109.3506	9.3857	109.9015	(1.047)	0.0000	0.0000	0
2018/10/29	R186	02/05/2019	9.03	Call	Bond Future	1,153.6000	1.1536	1,329.3600	1.3294	15.236	0	0	0
2018/10/29	R186	02/05/2019	9.03	Put	Bond Future	3,709.9000	3.7099	3,334.6700	3.3347	(10.114)	0	0	0
2018/10/29	R186	02/05/2019	9.30	Call	Bond Future	1,776.3100	1.7763	2,010.1700	2.0102	13.165	0	0	200
2018/10/29	R186	02/05/2019	10.07	Put	Bond Future	1,166.2700	1.1663	997.7300	0.9977	(14.451)	0	0	200
2018/10/29	R186	02/05/2019	9.96	Call	Bond Future	3,907.0900	3.9071	4,271.9200	4.2719	9.338	0	0	0
2018/10/29	R186	02/05/2019	9.20	Put	Bond Future	3,120.5800	3.1206	2,781.8100	2.7818	(10.856)	0	0	0
2018/10/29	R186	02/05/2019	9.75	Put	Bond Future	1,680.6400	1.6806	1,456.9600	1.4570	(13.309)	0	0	7,000
2018/10/29	R186	02/05/2019	9.02	Put	Bond Future	3,746.9900	3.7470	3,369.6500	3.3696	(10.070)	0	0	0
2018/10/29	R186	02/05/2019	9.01	Call	Bond Future	1,113.5300	1.1135	1,285.0700	1.2851	15.405	0	0	0
2018/10/29	R186	02/05/2019	8.70	Put	Bond Future	5,057.9600	5.0580	4,616.9200	4.6169	(8.720)	0	0	0
2018/10/29	R186	02/05/2019	8.70	Call	Bond Future	597.0200	0.5970	706.9700	0.7070	18.416	0	0	200
2018/10/29	R186	02/05/2019	9.30	Put	Bond Future	2,806.1000	2.8061	2,488.9700	2.4890	(11.301)	0	0	0
2018/10/29	R186	02/05/2019	9.20	Call	Bond Future	1,528.7100	1.5287	1,740.9300	1.7409	13.882	0	0	90
2018/10/29	R186	02/05/2019	8.62	Put	Bond Future	5,425.3300	5.4253	4,970.1200	4.9701	(8.390)	0	0	0
2018/10/29	R186	02/05/2019	8.62	Call	Bond Future	496.1000	0.4961	591.8800	0.5919	19.307	0	0	90
2018/10/29	R186	02/05/2019	8.50	Put	Bond Future	6,004.5600	6.0046	5,529.8700	5.5299	(7.905)	0	0	0
2018/10/29	R186	02/05/2019	8.50	Call	Bond Future	368.0300	0.3680	444.3300	0.4443	20.732	0	0	7,000
2018/10/29	R186	02/05/2019	9.00	Put	Bond Future	3,821.6300	3.8216	3,440.0800	3.4401	(9.984)	0	0	0
2018/10/29	R186	02/05/2019	9.00	Call	Bond Future	1,093.9600	1.0940	1,263.4000	1.2634	15.489	0	0	7,000
2018/10/29	R186	01/08/2019	9.54	Call	Bond Future	2,731.4800	2.7315	3,013.0300	3.0130	10.308	0	0	0
2018/10/29	R186	01/08/2019			Bond Future	9.5467	106.2626	9.4425	106.8249	(1.091)	0.0000	0.0000	0
2018/10/29	R186	01/08/2019	9.52	Call	Bond Future	2,672.5500	2.6725	2,950.6200	2.9506	10.405	0	0	0
2018/10/29	R186	01/08/2019	9.52	Put	Bond Future	2,816.0600	2.8161	2,531.8400	2.5318	(10.093)	0	0	0

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2018/10/29	R186	01/08/2019	9.54	Put	Bond Future	2,767.3100	2.7673	2,486.5700	2.4866	(10.145)	0	0	0
2018/10/29	R186	01/08/2019	9.53	Call	Bond Future	2,702.1300	2.7021	2,981.9400	2.9819	10.355	0	0	0
2018/10/29	R186	01/08/2019	9.53	Put	Bond Future	2,791.7800	2.7918	2,509.3000	2.5093	(10.118)	0	0	0
2018/10/29	R197	01/11/2018			Bond Future	301.5776	301.5776	301.0929	301.0929	(0.161)	0.0000	0.0000	0
2018/10/29	R197	07/02/2019			Bond Future	300.3808	300.3808	299.8811	299.8811	(0.166)	0.0000	0.0000	2,355
2018/10/29	R197	02/05/2019			Bond Future	305.7934	305.7934	305.2747	305.2747	(0.170)	0.0000	0.0000	0
2018/10/29	R197	01/08/2019			Bond Future	304.4941	304.4941	303.9652	303.9652	(0.174)	0.0000	0.0000	0
2018/10/29	R202	01/11/2018			Bond Future	234.9622	234.9622	235.2727	235.2727	0.132	0.0000	0.0000	1,351
2018/10/29	R202	07/02/2019			Bond Future	235.8527	235.8527	236.1656	236.1656	0.133	0.0000	0.0000	8,979
2018/10/29	R202	02/05/2019			Bond Future	240.1024	240.1024	240.4129	240.4129	0.129	0.0000	0.0000	0
2018/10/29	R202	01/08/2019			Bond Future	241.0028	241.0028	241.3200	241.3200	0.132	0.0000	0.0000	0
2018/10/29	R207	01/11/2018	6.76	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/29	R207	01/11/2018			Bond Future	6.5508	103.0204	6.4562	103.1279	(1.444)	0.0000	0.0000	2,383
2018/10/29	R207	01/11/2018	6.75	Call	Bond Future	225.9900	0.2260	333.4600	0.3335	47.555	0	0	0
2018/10/29	R207	01/11/2018	6.75	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/10/29	R207	01/11/2018	6.76	Call	Bond Future	237.3000	0.2373	344.7800	0.3448	45.293	0	0	0
2018/10/29	R207	01/11/2018	6.74	Call	Bond Future	214.7000	0.2147	322.1400	0.3221	50.042	0	0	0
2018/10/29	R207	01/11/2018	6.74	Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/10/29	R207	07/02/2019	6.52	Call	Bond Future	280.9000	0.2809	373.1900	0.3732	32.855	0	0	0
2018/10/29	R207	07/02/2019	6.51	Put	Bond Future	29.1100	0.0291	12.9300	0.0129	(55.582)	0	0	0
2018/10/29	R207	07/02/2019			Bond Future	6.2357	101.4495	6.1146	101.5574	(1.942)	0.0000	0.0000	17,278
2018/10/29	R207	07/02/2019	6.53	Call	Bond Future	288.7400	0.2887	381.5800	0.3816	32.153	0	0	0
2018/10/29	R207	07/02/2019	6.53	Put	Bond Future	27.1400	0.0271	12.0400	0.0120	(55.637)	0	0	0
2018/10/29	R207	07/02/2019	6.52	Put	Bond Future	28.1700	0.0282	12.5200	0.0125	(55.556)	0	0	0
2018/10/29	R207	07/02/2019	6.51	Call	Bond Future	272.9700	0.2730	364.7300	0.3647	33.615	0	0	0
2018/10/29	R207	02/05/2019	7.63	Call	Bond Future	1,280.4700	1.2805	1,386.3500	1.3863	8.269	0	0	0
2018/10/29	R207	02/05/2019			Bond Future	5.7161	103.2554	5.5587	103.3619	(2.753)	0.0000	0.0000	0
2018/10/29	R207	02/05/2019	7.61	Call	Bond Future	1,267.3300	1.2673	1,373.1600	1.3732	8.351	0	0	0
2018/10/29	R207	02/05/2019	7.61	Put	Bond Future	1.1800	0.0012	0.5700	0.0006	(51.695)	0	0	0
2018/10/29	R207	02/05/2019	7.63	Put	Bond Future	1.0900	0.0011	0.5300	0.0005	(51.376)	0	0	0
2018/10/29	R207	02/05/2019	7.62	Call	Bond Future	1,273.9100	1.2739	1,379.7600	1.3798	8.309	0	0	0
2018/10/29	R207	02/05/2019	7.62	Put	Bond Future	1.1400	0.0011	0.5500	0.0006	(51.754)	0	0	0
2018/10/29	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R207	01/08/2019	7.33	Call	Bond Future	1,344.1900	1.3442	1,452.9500	1.4529	8.091	0	0	0
2018/10/29	R207	01/08/2019			Bond Future	4.2553	101.7042	4.0101	101.8129	(5.762)	0.0000	0.0000	0
2018/10/29	R207	01/08/2019	7.34	Call	Bond Future	1,348.5100	1.3485	1,457.2700	1.4573	8.065	0	0	0
2018/10/29	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R207	01/08/2019	7.35	Call	Bond Future	1,352.8200	1.3528	1,461.5800	1.4616	8.040	0	0	0
2018/10/29	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R208	01/11/2018	7.11	Put	Bond Future	1,508.6400	1.5086	1,261.2500	1.2613	(16.398)	0	0	0
2018/10/29	R208	01/11/2018			Bond Future	7.8150	98.3868	7.6985	98.6342	(1.491)	0.0000	0.0000	16,029
2018/10/29	R208	01/11/2018	7.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R208	01/11/2018	7.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R208	01/11/2018	7.10	Put	Bond Future	1,530.2500	1.5303	1,282.8600	1.2829	(16.167)	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
2018/10/29	R208	01/11/2018	7.12	Put	Bond Future	1,487.0400	1.4870	1,239.6500	1.2397	(16.636)	0	0	0
2018/10/29	R208	01/11/2018	7.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R208	07/02/2019	7.07	Call	Bond Future	32.1700	0.0322	52.1100	0.0521	61.983	0	0	0
2018/10/29	R208	07/02/2019	7.08	Put	Bond Future	1,514.9700	1.5150	1,284.7300	1.2847	(15.198)	0	0	0
2018/10/29	R208	07/02/2019	7.06	Put	Bond Future	1,552.1900	1.5522	1,320.9400	1.3209	(14.898)	0	0	0
2018/10/29	R208	07/02/2019			Bond Future	7.8520	100.3684	7.7203	100.6191	(1.676)	0.0000	0.0000	21,597
2018/10/29	R208	07/02/2019	7.07	Put	Bond Future	1,533.5700	1.5336	1,302.8100	1.3028	(15.047)	0	0	0
2018/10/29	R208	07/02/2019	7.08	Call	Bond Future	32.9500	0.0329	53.4100	0.0534	62.094	0	0	0
2018/10/29	R208	07/02/2019	7.06	Call	Bond Future	31.4000	0.0314	50.8500	0.0508	61.943	0	0	0
2018/10/29	R208	02/05/2019	8.03	Put	Bond Future	425.6600	0.4257	325.8400	0.3258	(23.451)	0	0	0
2018/10/29	R208	02/05/2019	8.02	Call	Bond Future	709.4000	0.7094	860.3400	0.8603	21.277	0	0	0
2018/10/29	R208	02/05/2019			Bond Future	7.8572	98.7535	7.7104	99.0053	(1.869)	0.0000	0.0000	0
2018/10/29	R208	02/05/2019	8.03	Call	Bond Future	720.9200	0.7209	872.9500	0.8730	21.088	0	0	0
2018/10/29	R208	02/05/2019	8.02	Put	Bond Future	431.2000	0.4312	330.2900	0.3303	(23.402)	0	0	0
2018/10/29	R208	02/05/2019	8.04	Call	Bond Future	732.2300	0.7322	885.3600	0.8854	20.913	0	0	0
2018/10/29	R208	02/05/2019	8.04	Put	Bond Future	419.9200	0.4199	321.2000	0.3212	(23.509)	0	0	0
2018/10/29	R208	01/08/2019	8.16	Call	Bond Future	955.7800	0.9558	1,123.2300	1.1232	17.520	0	0	0
2018/10/29	R208	01/08/2019	8.17	Put	Bond Future	407.1000	0.4071	318.2700	0.3183	(21.820)	0	0	0
2018/10/29	R208	01/08/2019			Bond Future	7.7974	100.7540	7.6271	101.0111	(2.185)	0.0000	0.0000	0
2018/10/29	R208	01/08/2019	8.16	Put	Bond Future	411.6400	0.4116	322.0100	0.3220	(21.774)	0	0	0
2018/10/29	R208	01/08/2019	8.17	Call	Bond Future	966.1900	0.9662	1,134.4400	1.1344	17.414	0	0	0
2018/10/29	R208	01/08/2019	8.15	Call	Bond Future	945.0800	0.9451	1,111.7400	1.1117	17.634	0	0	0
2018/10/29	R208	01/08/2019	8.15	Put	Bond Future	415.8900	0.4159	325.4700	0.3255	(21.741)	0	0	0
2018/10/29	R209	01/11/2018	1,016.00	Call	Bond Future	69,007.0400	69.0070	69,546.0200	69.5460	0.781	0	0	0
2018/10/29	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R209	01/11/2018	9.34	Put	Bond Future	4,404.0900	4.4041	3,865.1100	3.8651	(12.238)	0	0	0
2018/10/29	R209	01/11/2018	9.97	Call	Bond Future	319.7400	0.3197	461.9800	0.4620	44.486	0	0	0
2018/10/29	R209	01/11/2018	9.98	Put	Bond Future	565.1300	0.5651	182.7100	0.1827	(67.669)	0	0	2,000
2018/10/29	R209	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R209	01/11/2018	10.00	Call	Bond Future	401.9900	0.4020	588.3300	0.5883	46.354	0	0	0
2018/10/29	R209	01/11/2018	9.64	Call	Bond Future	5.3000	0.0053	2.0800	0.0021	(60.755)	0	0	2,000
2018/10/29	R209	01/11/2018	9.47	Call	Bond Future	0.1400	0.0001	0.0100	0.0000	(92.857)	0	0	0
2018/10/29	R209	01/11/2018	9.82	Call	Bond Future	74.2900	0.0743	81.7900	0.0818	10.096	0	0	0
2018/10/29	R209	01/11/2018			Bond Future	10.0151	69.8949	9.9291	70.4339	(0.859)	0.0000	0.0000	84,218
2018/10/29	R209	01/11/2018	1,016.01	Call	Bond Future	69,007.0400	69.0070	69,546.0200	69.5460	0.781	0	0	0
2018/10/29	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R209	01/11/2018	8.89	Put	Bond Future	7,571.5800	7.5716	7,032.6000	7.0326	(7.118)	0	0	0
2018/10/29	R209	01/11/2018	8.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/10/29	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R209	01/11/2018	1,015.99	Call	Bond Future	69,007.0300	69.0070	69,546.0100	69.5460	0.781	0	0	0
2018/10/29	R209	01/11/2018	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R209	01/11/2018	9.97	Put	Bond Future	601.7100	0.6017	204.9700	0.2050	(65.935)	0	0	0
2018/10/29	R209	01/11/2018	9.98	Call	Bond Future	345.8200	0.3458	502.3800	0.5024	45.272	0	0	0
2018/10/29	R209	01/11/2018	8.98	Put	Bond Future	6,922.4300	6.9224	6,383.4500	6.3835	(7.786)	0	0	0
2018/10/29	R209	01/11/2018	10.00	Put	Bond Future	496.2500	0.4963	143.6100	0.1436	(71.061)	0	0	5,850
2018/10/29	R209	01/11/2018	9.64	Put	Bond Future	2,402.7800	2.4028	1,860.5800	1.8606	(22.566)	0	0	0
2018/10/29	R209	01/11/2018	9.47	Put	Bond Future	3,524.6900	3.5247	2,985.5800	2.9856	(15.295)	0	0	760

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
2018/10/29	R209	01/11/2018	9.82	Put	Bond Future	1,306.2300		1.3062	774.7500	0.7747	(40.688)	0	0	760
2018/10/29	R209	01/11/2018	9.49	Call	Bond Future	0.2200		0.0002	0.0200	0.0000	(90.909)	0	0	0
2018/10/29	R209	01/11/2018	9.94	Call	Bond Future	249.4500		0.2495	351.8400	0.3518	41.046	0	0	0
2018/10/29	R209	01/11/2018	9.94	Put	Bond Future	719.8900		0.7199	283.3000	0.2833	(60.647)	0	0	0
2018/10/29	R209	01/11/2018	10.57	Call	Bond Future	3,334.1800		3.3342	3,872.2400	3.8722	16.138	0	0	0
2018/10/29	R209	01/11/2018	10.57	Put	Bond Future	0.9200		0.0009	0.0000	0.0000	(100.000)	0	0	0
2018/10/29	R209	01/11/2018	9.84	Call	Bond Future	93.3300		0.0933	109.2300	0.1092	17.036	0	0	0
2018/10/29	R209	01/11/2018	9.84	Put	Bond Future	1,197.5000		1.1975	674.4200	0.6744	(43.681)	0	0	0
2018/10/29	R209	01/11/2018	8.99	Put	Bond Future	6,850.7900		6.8508	6,311.8100	6.3118	(7.867)	0	0	0
2018/10/29	R209	01/11/2018	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	760
2018/10/29	R209	01/11/2018	9.49	Put	Bond Future	3,390.8200		3.3908	2,851.6400	2.8516	(15.901)	0	0	0
2018/10/29	R209	07/02/2019	8.97	Put	Bond Future	7,527.0900		7.5271	7,004.9400	7.0049	(6.937)	0	0	0
2018/10/29	R209	07/02/2019	10.20	Put	Bond Future	1,633.8200		1.6338	1,381.5000	1.3815	(15.444)	0	0	4,000
2018/10/29	R209	07/02/2019			Bond Future	10.0888		71.3026	10.0002	71.8513	(0.878)	0.0000	0.0000	124,475
2018/10/29	R209	07/02/2019	8.96	Call	Bond Future	99.1000		0.0991	124.7400	0.1247	25.873	0	0	0
2018/10/29	R209	07/02/2019	8.96	Put	Bond Future	7,595.1100		7.5951	7,072.1300	7.0721	(6.886)	0	0	0
2018/10/29	R209	07/02/2019	8.97	Call	Bond Future	102.6000		0.1026	129.0700	0.1291	25.799	0	0	0
2018/10/29	R209	07/02/2019	10.20	Call	Bond Future	2,313.1800		2.3132	2,609.4800	2.6095	12.809	0	0	0
2018/10/29	R209	07/02/2019	8.95	Call	Bond Future	95.6900		0.0957	120.5400	0.1205	25.969	0	0	0
2018/10/29	R209	07/02/2019	8.95	Put	Bond Future	7,663.3200		7.6633	7,139.5500	7.1396	(6.835)	0	0	0
2018/10/29	R209	07/02/2019	9.54	Put	Bond Future	4,104.5600		4.1046	3,673.0900	3.6731	(10.512)	0	0	0
2018/10/29	R209	07/02/2019	9.54	Call	Bond Future	601.3800		0.6014	718.5300	0.7185	19.480	0	0	4,000
2018/10/29	R209	07/02/2019	9.04	Put	Bond Future	7,056.7500		7.0567	6,540.9000	6.5409	(7.310)	0	0	0
2018/10/29	R209	07/02/2019	9.04	Call	Bond Future	130.1900		0.1302	162.9600	0.1630	25.171	0	0	4,000
2018/10/29	R209	02/05/2019	9.70	Put	Bond Future	4,264.0200		4.2640	3,892.8000	3.8928	(8.706)	0	0	0
2018/10/29	R209	02/05/2019			Bond Future	10.1474		69.4223	10.0566	69.9784	(0.894)	0.0000	0.0000	0
2018/10/29	R209	02/05/2019	9.69	Call	Bond Future	1,433.8900		1.4339	1,616.6400	1.6166	12.745	0	0	0
2018/10/29	R209	02/05/2019	9.69	Put	Bond Future	4,305.0700		4.3051	3,931.8100	3.9318	(8.670)	0	0	0
2018/10/29	R209	02/05/2019	9.70	Call	Bond Future	1,457.4800		1.4575	1,642.2700	1.6423	12.679	0	0	0
2018/10/29	R209	02/05/2019	9.68	Call	Bond Future	1,410.5200		1.4105	1,591.2300	1.5912	12.812	0	0	0
2018/10/29	R209	02/05/2019	9.68	Put	Bond Future	4,346.4300		4.3464	3,971.1300	3.9711	(8.635)	0	0	0
2018/10/29	R209	01/08/2019	10.17	Call	Bond Future	3,174.1500		3.1742	3,455.9700	3.4560	8.879	0	0	0
2018/10/29	R209	01/08/2019	10.15	Put	Bond Future	3,418.6200		3.4186	3,129.6700	3.1297	(8.452)	0	0	0
2018/10/29	R209	01/08/2019			Bond Future	10.2007		70.8290	10.1072	71.3964	(0.917)	0.0000	0.0000	0
2018/10/29	R209	01/08/2019	10.17	Put	Bond Future	3,359.9000		3.3599	3,074.3000	3.0743	(8.500)	0	0	0
2018/10/29	R209	01/08/2019	10.15	Call	Bond Future	3,111.5800		3.1116	3,390.0500	3.3900	8.949	0	0	0
2018/10/29	R209	01/08/2019	10.16	Put	Bond Future	3,389.0300		3.3890	3,101.7600	3.1018	(8.476)	0	0	0
2018/10/29	R209	01/08/2019	10.16	Call	Bond Future	3,142.6700		3.1427	3,422.8200	3.4228	8.914	0	0	0
2018/10/29	R210	01/11/2018			Bond Future	186.1963		186.1963	186.2251	186.2251	0.015	0.0000	0.0000	526
2018/10/29	R210	07/02/2019			Bond Future	189.9962		189.9962	190.0224	190.0224	0.014	0.0000	0.0000	2,708
2018/10/29	R210	02/05/2019			Bond Future	190.8636		190.8636	190.8840	190.8840	0.011	0.0000	0.0000	0
2018/10/29	R210	01/08/2019			Bond Future	194.7722		194.7722	194.7933	194.7933	0.011	0.0000	0.0000	0
2018/10/29	R212	01/11/2018			Bond Future	155.4162		155.4162	155.4396	155.4396	0.015	0.0000	0.0000	2,920
2018/10/29	R212	07/02/2019			Bond Future	156.4326		156.4326	156.4539	156.4539	0.014	0.0000	0.0000	4,946
2018/10/29	R212	02/05/2019			Bond Future	159.2515		159.2515	159.2679	159.2679	0.010	0.0000	0.0000	0
2018/10/29	R212	01/08/2019			Bond Future	162.4414		162.4414	162.4583	162.4583	0.010	0.0000	0.0000	0

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2018/10/29	R213	01/11/2018	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R213	01/11/2018	8.64	Put	Bond Future	7,833.9900	7.8340	7,280.4400	7.2804	(7.066)	0	0	0
2018/10/29	R213	01/11/2018			Bond Future	9.8559	81.1608	9.7648	81.7144	(0.925)	0.0000	0.0000	11,532
2018/10/29	R213	01/11/2018	8.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R213	01/11/2018	8.66	Put	Bond Future	7,696.9200	7.6969	7,143.3700	7.1434	(7.192)	0	0	0
2018/10/29	R213	01/11/2018	8.65	Put	Bond Future	7,765.4200	7.7654	7,211.8700	7.2119	(7.128)	0	0	0
2018/10/29	R213	01/11/2018	8.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R213	07/02/2019	8.68	Call	Bond Future	61.2200	0.0612	79.2600	0.0793	29.467	0	0	0
2018/10/29	R213	07/02/2019			Bond Future	9.9409	82.7954	9.8465	83.3587	(0.950)	0.0000	0.0000	32,324
2018/10/29	R213	07/02/2019	8.68	Put	Bond Future	8,051.2000	8.0512	7,505.9300	7.5059	(6.773)	0	0	0
2018/10/29	R213	07/02/2019	8.69	Call	Bond Future	63.5000	0.0635	82.1500	0.0821	29.370	0	0	0
2018/10/29	R213	07/02/2019	8.70	Put	Bond Future	7,920.8600	7.9209	7,376.8200	7.3768	(6.868)	0	0	0
2018/10/29	R213	07/02/2019	8.69	Put	Bond Future	7,985.9600	7.9860	7,441.3000	7.4413	(6.820)	0	0	0
2018/10/29	R213	07/02/2019	8.70	Call	Bond Future	65.8500	0.0659	85.1200	0.0851	29.263	0	0	0
2018/10/29	R213	02/05/2019	9.49	Call	Bond Future	1,237.6100	1.2376	1,413.3700	1.4134	14.202	0	0	0
2018/10/29	R213	02/05/2019	9.48	Put	Bond Future	4,369.2400	4.3692	3,972.2800	3.9723	(9.085)	0	0	0
2018/10/29	R213	02/05/2019			Bond Future	10.0044	80.7190	9.9074	81.2896	(0.969)	0.0000	0.0000	0
2018/10/29	R213	02/05/2019	9.50	Call	Bond Future	1,258.9200	1.2589	1,436.7500	1.4368	14.126	0	0	0
2018/10/29	R213	02/05/2019	9.50	Put	Bond Future	4,288.3300	4.2883	3,895.5100	3.8955	(9.160)	0	0	0
2018/10/29	R213	02/05/2019	9.49	Put	Bond Future	4,328.6400	4.3286	3,933.7500	3.9338	(9.123)	0	0	0
2018/10/29	R213	02/05/2019	9.48	Call	Bond Future	1,216.5200	1.2165	1,390.2100	1.3902	14.278	0	0	0
2018/10/29	R213	01/08/2019	9.99	Put	Bond Future	3,317.6700	3.3177	3,016.8100	3.0168	(9.068)	0	0	0
2018/10/29	R213	01/08/2019	9.98	Call	Bond Future	2,866.9700	2.8670	3,146.7100	3.1467	9.757	0	0	0
2018/10/29	R213	01/08/2019			Bond Future	10.0627	82.3542	9.9623	82.9365	(0.998)	0.0000	0.0000	0
2018/10/29	R213	01/08/2019	9.99	Call	Bond Future	2,896.7800	2.8968	3,178.2500	3.1782	9.717	0	0	0
2018/10/29	R213	01/08/2019	9.98	Put	Bond Future	3,346.0100	3.3460	3,043.4200	3.0434	(9.043)	0	0	0
2018/10/29	R213	01/08/2019	10.00	Call	Bond Future	2,927.0100	2.9270	3,210.2200	3.2102	9.676	0	0	0
2018/10/29	R213	01/08/2019	10.00	Put	Bond Future	3,289.8100	3.2898	2,990.6900	2.9907	(9.092)	0	0	0
2018/10/29	R214	01/11/2018	8.99	Put	Bond Future	8,469.5100	8.4695	7,881.2000	7.8812	(6.946)	0	0	0
2018/10/29	R214	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R214	01/11/2018			Bond Future	10.1903	68.9118	10.0992	69.5001	(0.893)	0.0000	0.0000	21,187
2018/10/29	R214	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R214	01/11/2018	8.98	Put	Bond Future	8,547.0200	8.5470	7,958.7100	7.9587	(6.883)	0	0	0
2018/10/29	R214	01/11/2018	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R214	01/11/2018	9.00	Put	Bond Future	8,392.1100	8.3921	7,803.8000	7.8038	(7.010)	0	0	0
2018/10/29	R214	07/02/2019	9.05	Put	Bond Future	8,557.4900	8.5575	7,979.6400	7.9796	(6.753)	0	0	0
2018/10/29	R214	07/02/2019			Bond Future	10.2674	70.2997	10.1735	70.8987	(0.914)	0.0000	0.0000	29,130
2018/10/29	R214	07/02/2019	9.04	Call	Bond Future	70.3600	0.0704	90.7800	0.0908	29.022	0	0	0
2018/10/29	R214	07/02/2019	9.04	Put	Bond Future	8,631.4100	8.6314	8,052.8600	8.0529	(6.703)	0	0	0
2018/10/29	R214	07/02/2019	9.05	Call	Bond Future	73.0400	0.0730	94.1600	0.0942	28.916	0	0	0
2018/10/29	R214	07/02/2019	9.03	Call	Bond Future	67.7700	0.0678	87.5000	0.0875	29.113	0	0	0
2018/10/29	R214	07/02/2019	9.03	Put	Bond Future	8,705.5400	8.7055	8,126.3000	8.1263	(6.654)	0	0	0
2018/10/29	R214	02/05/2019	9.87	Call	Bond Future	1,509.0700	1.5091	1,711.9300	1.7119	13.443	0	0	0
2018/10/29	R214	02/05/2019	9.85	Call	Bond Future	1,460.5300	1.4605	1,658.9200	1.6589	13.583	0	0	0
2018/10/29	R214	02/05/2019			Bond Future	10.3253	68.2545	10.2292	68.8618	(0.930)	0.0000	0.0000	0
2018/10/29	R214	02/05/2019	9.85	Put	Bond Future	4,553.7700	4.5538	4,144.8800	4.1449	(8.979)	0	0	0

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2018/10/29	R214	02/05/2019	9.87	Put	Bond Future	4,467.5800	4.4676	4,063.1600	4.0632	(9.052)	0	0	0
2018/10/29	R214	02/05/2019	9.86	Call	Bond Future	1,484.6900	1.4847	1,685.3200	1.6853	13.513	0	0	0
2018/10/29	R214	02/05/2019	9.86	Put	Bond Future	4,510.5100	4.5105	4,103.8600	4.1039	(9.016)	0	0	0
2018/10/29	R214	01/08/2019	10.34	Put	Bond Future	3,528.1700	3.5282	3,216.8800	3.2169	(8.823)	0	0	0
2018/10/29	R214	01/08/2019			Bond Future	10.3794	69.6373	10.2805	70.2570	(0.953)	0.0000	0.0000	0
2018/10/29	R214	01/08/2019	10.33	Call	Bond Future	3,250.4500	3.2505	3,557.0500	3.5570	9.433	0	0	0
2018/10/29	R214	01/08/2019	10.33	Put	Bond Future	3,558.8900	3.5589	3,245.7900	3.2458	(8.798)	0	0	0
2018/10/29	R214	01/08/2019	10.34	Call	Bond Future	3,282.3300	3.2823	3,590.7400	3.5907	9.396	0	0	0
2018/10/29	R214	01/08/2019	10.32	Call	Bond Future	3,218.7100	3.2187	3,523.4900	3.5235	9.469	0	0	0
2018/10/29	R214	01/08/2019	10.32	Put	Bond Future	3,589.8400	3.5898	3,274.9200	3.2749	(8.773)	0	0	0
2018/10/29	R248	01/11/2018	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R248	01/11/2018			Bond Future	10.2103	88.0635	10.1193	88.8119	(0.892)	0.0000	0.0000	76,877
2018/10/29	R248	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R248	01/11/2018	9.01	Put	Bond Future	10,865.7900	10.8658	10,117.3300	10.1173	(6.888)	0	0	0
2018/10/29	R248	01/11/2018	9.03	Put	Bond Future	10,665.5800	10.6656	9,917.1200	9.9171	(7.018)	0	0	0
2018/10/29	R248	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/29	R248	01/11/2018	9.02	Put	Bond Future	10,765.6000	10.7656	10,017.1400	10.0171	(6.952)	0	0	0
2018/10/29	R248	07/02/2019	9.06	Put	Bond Future	11,045.7000	11.0457	10,304.0100	10.3040	(6.715)	0	0	0
2018/10/29	R248	07/02/2019			Bond Future	10.2885	89.8371	10.1945	90.5992	(0.914)	0.0000	0.0000	108,446
2018/10/29	R248	07/02/2019	9.06	Call	Bond Future	63.1100	0.0631	83.4400	0.0834	32.214	0	0	0
2018/10/29	R248	07/02/2019	9.05	Put	Bond Future	11,142.4000	11.1424	10,399.9500	10.3999	(6.663)	0	0	0
2018/10/29	R248	07/02/2019	9.07	Call	Bond Future	65.7900	0.0658	86.9100	0.0869	32.102	0	0	0
2018/10/29	R248	07/02/2019	9.07	Put	Bond Future	10,949.2600	10.9493	10,208.3600	10.2084	(6.767)	0	0	0
2018/10/29	R248	07/02/2019	9.05	Call	Bond Future	60.5200	0.0605	80.0900	0.0801	32.336	0	0	0
2018/10/29	R248	02/05/2019	9.90	Put	Bond Future	5,582.3900	5.5824	5,068.3500	5.0683	(9.208)	0	0	0
2018/10/29	R248	02/05/2019			Bond Future	10.3472	86.9985	10.2509	87.7711	(0.931)	0.0000	0.0000	0
2018/10/29	R248	02/05/2019	9.90	Call	Bond Future	1,887.2300	1.8872	2,145.8200	2.1458	13.702	0	0	0
2018/10/29	R248	02/05/2019	9.91	Call	Bond Future	1,918.6400	1.9186	2,180.1400	2.1801	13.629	0	0	0
2018/10/29	R248	02/05/2019	9.89	Put	Bond Future	5,637.1000	5.6371	5,120.1600	5.1202	(9.170)	0	0	0
2018/10/29	R248	02/05/2019	9.91	Put	Bond Future	5,528.1200	5.5281	5,016.9900	5.0170	(9.246)	0	0	0
2018/10/29	R248	02/05/2019	9.89	Call	Bond Future	1,856.1100	1.8561	2,111.8000	2.1118	13.776	0	0	0
2018/10/29	R248	01/08/2019	10.35	Call	Bond Future	4,013.9200	4.0139	4,403.4300	4.4034	9.704	0	0	0
2018/10/29	R248	01/08/2019	10.34	Put	Bond Future	4,466.3600	4.4664	4,065.1300	4.0651	(8.983)	0	0	0
2018/10/29	R248	01/08/2019			Bond Future	10.4022	88.7611	10.3029	89.5495	(0.954)	0.0000	0.0000	0
2018/10/29	R248	01/08/2019	10.36	Call	Bond Future	4,054.0400	4.0540	4,445.9100	4.4459	9.666	0	0	0
2018/10/29	R248	01/08/2019	10.36	Put	Bond Future	4,387.4700	4.3875	3,990.9700	3.9910	(9.037)	0	0	0
2018/10/29	R248	01/08/2019	10.35	Put	Bond Future	4,426.7600	4.4268	4,027.9000	4.0279	(9.010)	0	0	0
2018/10/29	R248	01/08/2019	10.34	Call	Bond Future	3,973.9900	3.9740	4,361.1300	4.3611	9.742	0	0	0

Total

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