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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/11/2018 TO 01/11/2018

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
2018/11/01	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	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
2018/11/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	2025	01/11/2018			Bond Future	131.9310	131.9310	131.9122	131.9122	(0.014)	0.0000	0.0000	0
2018/11/01	2025	07/02/2019			Bond Future	133.2010	133.2010	133.1798	133.1798	(0.016)	0.0000	0.0000	355
2018/11/01	2025	02/05/2019			Bond Future	135.5954	135.5954	135.5709	135.5709	(0.018)	0.0000	0.0000	0
2018/11/01	2025	01/08/2019			Bond Future	138.3216	138.3216	138.2961	138.2961	(0.018)	0.0000	0.0000	0
2018/11/01	2029	01/11/2018			Bond Future	100.0853	100.0853	100.0711	100.0711	(0.014)	0.0000	0.0000	0
2018/11/01	2029	07/02/2019			Bond Future	102.1219	102.1219	102.1059	102.1059	(0.016)	0.0000	0.0000	2,954
2018/11/01	2029	02/05/2019			Bond Future	102.8844	102.8844	102.8660	102.8660	(0.018)	0.0000	0.0000	0
2018/11/01	2029	01/08/2019			Bond Future	104.9885	104.9885	104.9692	104.9692	(0.018)	0.0000	0.0000	0
2018/11/01	2030	01/11/2018	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2030	01/11/2018	8.58	Put	Bond Future	8,069.3900	8.0694	7,724.0900	7.7241	(4.279)	0	0	0
2018/11/01	2030	01/11/2018	9.60	Put	Bond Future	1,342.3000	1.3423	996.9500	0.9969	(25.728)	0	0	0
2018/11/01	2030	01/11/2018			Bond Future	9.8160	89.9109	9.7600	90.2563	(0.570)	0.0000	0.0000	0
2018/11/01	2030	01/11/2018	8.60	Put	Bond Future	7,931.0400	7.9310	7,585.7400	7.5857	(4.354)	0	0	0
2018/11/01	2030	01/11/2018	8.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2030	01/11/2018	8.90	Put	Bond Future	5,887.5900	5.8876	5,542.2900	5.5423	(5.865)	0	0	0
2018/11/01	2030	01/11/2018	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2030	01/11/2018	8.59	Put	Bond Future	8,000.1800	8.0002	7,654.8800	7.6549	(4.316)	0	0	0
2018/11/01	2030	01/11/2018	9.60	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/11/01	2030	01/11/2018	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2030	07/02/2019	8.62	Call	Bond Future	33.7600	0.0338	48.2700	0.0483	42.980	0	0	0
2018/11/01	2030	07/02/2019	10.20	Put	Bond Future	1,090.2700	1.0903	899.6900	0.8997	(17.480)	0	0	4,000
2018/11/01	2030	07/02/2019			Bond Future	9.9020	87.7065	9.8075	88.2785	(0.954)	0.0000	0.0000	53,834
2018/11/01	2030	07/02/2019	9.68	Put	Bond Future	2,515.9000	2.5159	2,172.0500	2.1721	(13.667)	0	0	0
2018/11/01	2030	07/02/2019	9.68	Call	Bond Future	1,163.7500	1.1638	1,391.9600	1.3920	19.610	0	0	4,000
2018/11/01	2030	07/02/2019	9.18	Put	Bond Future	4,808.2700	4.8083	4,324.7100	4.3247	(10.057)	0	0	0
2018/11/01	2030	07/02/2019	9.18	Call	Bond Future	305.7100	0.3057	394.2100	0.3942	28.949	0	0	4,000
2018/11/01	2030	07/02/2019	8.62	Put	Bond Future	8,245.2600	8.2453	7,687.7100	7.6877	(6.762)	0	0	0
2018/11/01	2030	07/02/2019	8.63	Call	Bond Future	35.2200	0.0352	50.2800	0.0503	42.760	0	0	0
2018/11/01	2030	07/02/2019	8.90	Call	Bond Future	107.6000	0.1076	146.4800	0.1465	36.134	0	0	1,320
2018/11/01	2030	07/02/2019	10.20	Call	Bond Future	2,862.0200	2.8620	3,243.5000	3.2435	13.329	0	0	0
2018/11/01	2030	07/02/2019	8.63	Put	Bond Future	8,178.7600	8.1788	7,621.7600	7.6218	(6.810)	0	0	0
2018/11/01	2030	07/02/2019	8.64	Call	Bond Future	36.7400	0.0367	52.3600	0.0524	42.515	0	0	0
2018/11/01	2030	07/02/2019	8.64	Put	Bond Future	8,112.3700	8.1124	7,555.9300	7.5559	(6.859)	0	0	0
2018/11/01	2030	07/02/2019	9.60	Put	Bond Future	2,824.4800	2.8245	2,455.8600	2.4559	(13.051)	0	0	0
2018/11/01	2030	07/02/2019	9.60	Call	Bond Future	978.1300	0.9781	1,181.5700	1.1816	20.799	0	0	1,320
2018/11/01	2030	07/02/2019	8.90	Put	Bond Future	6,440.1300	6.4401	5,906.9500	5.9070	(8.279)	0	0	0
2018/11/01	2030	07/02/2019	9.40	Put	Bond Future	3,694.3200	3.6943	3,266.7100	3.2667	(11.575)	0	0	0
2018/11/01	2030	07/02/2019	9.40	Call	Bond Future	596.1600	0.5962	740.6100	0.7406	24.230	0	0	0
2018/11/01	2030	07/02/2019	8.70	Put	Bond Future	7,716.6500	7.7166	7,163.9900	7.1640	(7.162)	0	0	0
2018/11/01	2030	07/02/2019	8.70	Call	Bond Future	47.0800	0.0471	66.4800	0.0665	41.206	0	0	0

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2018/11/01	2030	02/05/2019	8.90	Put	Bond Future	7,033.2000	7.0332	6,529.5800	6.5296	(7.161)	0	0	0
2018/11/01	2030	02/05/2019	9.41	Call	Bond Future	1,065.3200	1.0653	1,240.9300	1.2409	16.484	0	0	0
2018/11/01	2030	02/05/2019			Bond Future	9.9746	89.2641	9.8771	89.8444	(0.977)	0.0000	0.0000	0
2018/11/01	2030	02/05/2019	10.20	Call	Bond Future	3,275.2400	3.2752	3,624.2000	3.6242	10.654	0	0	0
2018/11/01	2030	02/05/2019	10.20	Put	Bond Future	1,952.7500	1.9528	1,721.4200	1.7214	(11.846)	0	0	3,000
2018/11/01	2030	02/05/2019	9.39	Call	Bond Future	1,026.8700	1.0269	1,198.1100	1.1981	16.676	0	0	0
2018/11/01	2030	02/05/2019	9.39	Put	Bond Future	4,586.2300	4.5862	4,177.1800	4.1772	(8.919)	0	0	0
2018/11/01	2030	02/05/2019	8.90	Call	Bond Future	338.8200	0.3388	415.4900	0.4155	22.629	0	0	3,000
2018/11/01	2030	02/05/2019	9.41	Put	Bond Future	4,499.7100	4.4997	4,095.0300	4.0950	(8.993)	0	0	0
2018/11/01	2030	02/05/2019	9.40	Call	Bond Future	1,045.9800	1.0460	1,219.4000	1.2194	16.580	0	0	3,000
2018/11/01	2030	02/05/2019	9.40	Put	Bond Future	4,542.8300	4.5428	4,135.9600	4.1360	(8.956)	0	0	0
2018/11/01	2030	01/08/2019	9.91	Put	Bond Future	3,328.2100	3.3282	3,021.3700	3.0214	(9.219)	0	0	0
2018/11/01	2030	01/08/2019			Bond Future	10.0434	87.0645	9.9422	87.6560	(1.008)	0.0000	0.0000	0
2018/11/01	2030	01/08/2019	9.92	Call	Bond Future	2,576.4800	2.5765	2,863.0900	2.8631	11.124	0	0	0
2018/11/01	2030	01/08/2019	9.90	Put	Bond Future	3,358.2400	3.3582	3,049.4900	3.0495	(9.194)	0	0	0
2018/11/01	2030	01/08/2019	9.91	Call	Bond Future	2,547.1200	2.5471	2,831.8300	2.8318	11.178	0	0	0
2018/11/01	2030	01/08/2019	9.92	Put	Bond Future	3,298.7000	3.2987	2,993.7600	2.9938	(9.244)	0	0	0
2018/11/01	2030	01/08/2019	9.90	Call	Bond Future	2,518.2200	2.5182	2,801.0200	2.8010	11.230	0	0	0
2018/11/01	2032	01/11/2018	8.77	Put	Bond Future	8,821.9600	8.8220	8,417.2000	8.4172	(4.588)	0	0	0
2018/11/01	2032	01/11/2018			Bond Future	10.0160	87.9505	9.9550	88.3552	(0.609)	0.0000	0.0000	0
2018/11/01	2032	01/11/2018	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2032	01/11/2018	8.76	Put	Bond Future	8,897.7300	8.8977	8,492.9700	8.4930	(4.549)	0	0	0
2018/11/01	2032	01/11/2018	8.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2032	01/11/2018	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2032	01/11/2018	8.75	Put	Bond Future	8,973.5800	8.9736	8,568.8200	8.5688	(4.511)	0	0	0
2018/11/01	2032	07/02/2019	8.81	Call	Bond Future	29.1100	0.0291	45.1100	0.0451	54.964	0	0	0
2018/11/01	2032	07/02/2019	8.80	Put	Bond Future	9,121.6100	9.1216	8,419.1900	8.4192	(7.701)	0	0	0
2018/11/01	2032	07/02/2019			Bond Future	10.1047	89.7165	9.9949	90.4343	(1.087)	0.0000	0.0000	41,733
2018/11/01	2032	07/02/2019	8.82	Call	Bond Future	30.4400	0.0304	47.0800	0.0471	54.665	0	0	0
2018/11/01	2032	07/02/2019	8.82	Put	Bond Future	8,974.9800	8.9750	8,273.8100	8.2738	(7.812)	0	0	0
2018/11/01	2032	07/02/2019	8.81	Put	Bond Future	9,048.2300	9.0482	8,346.4200	8.3464	(7.756)	0	0	0
2018/11/01	2032	07/02/2019	8.80	Call	Bond Future	27.8300	0.0278	43.2200	0.0432	55.300	0	0	0
2018/11/01	2032	02/05/2019	9.62	Put	Bond Future	4,883.9500	4.8839	4,384.9300	4.3849	(10.218)	0	0	0
2018/11/01	2032	02/05/2019	9.61	Call	Bond Future	1,198.9900	1.1990	1,425.8800	1.4259	18.923	0	0	0
2018/11/01	2032	02/05/2019			Bond Future	10.1759	87.1523	10.0627	87.8810	(1.112)	0.0000	0.0000	0
2018/11/01	2032	02/05/2019	9.62	Call	Bond Future	1,220.5900	1.2206	1,450.2300	1.4502	18.814	0	0	0
2018/11/01	2032	02/05/2019	9.61	Put	Bond Future	4,930.2400	4.9302	4,428.4700	4.4285	(10.177)	0	0	0
2018/11/01	2032	02/05/2019	9.63	Call	Bond Future	1,242.2100	1.2422	1,474.5800	1.4746	18.706	0	0	0
2018/11/01	2032	02/05/2019	9.63	Put	Bond Future	4,837.7600	4.8378	4,341.4700	4.3415	(10.259)	0	0	0
2018/11/01	2032	01/08/2019	10.10	Call	Bond Future	2,852.4400	2.8524	3,212.6500	3.2126	12.628	0	0	0
2018/11/01	2032	01/08/2019	10.11	Put	Bond Future	3,716.9300	3.7169	3,336.5000	3.3365	(10.235)	0	0	0
2018/11/01	2032	01/08/2019			Bond Future	10.2413	88.9159	10.1242	89.6589	(1.144)	0.0000	0.0000	0
2018/11/01	2032	01/08/2019	10.10	Put	Bond Future	3,749.9800	3.7500	3,367.2400	3.3672	(10.206)	0	0	0
2018/11/01	2032	01/08/2019	10.11	Call	Bond Future	2,883.3400	2.8833	3,245.8600	3.2459	12.573	0	0	0
2018/11/01	2032	01/08/2019	10.09	Call	Bond Future	2,821.7200	2.8217	3,179.6100	3.1796	12.683	0	0	0
2018/11/01	2032	01/08/2019	10.09	Put	Bond Future	3,783.2800	3.7833	3,398.2200	3.3982	(10.178)	0	0	0

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2018/11/01	2033	01/11/2018			Bond Future	102.2906	102.2906	102.2762	102.2762	(0.014)	0.0000	0.0000	0
2018/11/01	2033	07/02/2019			Bond Future	104.3719	104.3719	104.3557	104.3557	(0.016)	0.0000	0.0000	5,770
2018/11/01	2033	02/05/2019			Bond Future	105.1024	105.1024	105.0838	105.0838	(0.018)	0.0000	0.0000	0
2018/11/01	2033	01/08/2019			Bond Future	107.2518	107.2518	107.2323	107.2323	(0.018)	0.0000	0.0000	0
2018/11/01	2037	01/11/2018	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2037	01/11/2018			Bond Future	10.1859	88.3903	10.1150	88.9124	(0.696)	0.0000	0.0000	0
2018/11/01	2037	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2037	01/11/2018	9.01	Put	Bond Future	9,324.5400	9.3245	8,802.4200	8.8024	(5.599)	0	0	0
2018/11/01	2037	01/11/2018	9.03	Put	Bond Future	9,153.3400	9.1533	8,631.2200	8.6312	(5.704)	0	0	0
2018/11/01	2037	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2037	01/11/2018	9.02	Put	Bond Future	9,238.8800	9.2389	8,716.7600	8.7168	(5.651)	0	0	0
2018/11/01	2037	07/02/2019	9.06	Put	Bond Future	9,494.4700	9.4945	8,686.4300	8.6864	(8.511)	0	0	0
2018/11/01	2037	07/02/2019	9.05	Call	Bond Future	44.2900	0.0443	69.0500	0.0691	55.904	0	0	0
2018/11/01	2037	07/02/2019			Bond Future	10.2681	85.9047	10.1534	86.7384	(1.117)	0.0000	0.0000	49,551
2018/11/01	2037	07/02/2019	9.06	Call	Bond Future	46.2600	0.0463	71.9800	0.0720	55.599	0	0	0
2018/11/01	2037	07/02/2019	9.05	Put	Bond Future	9,577.2100	9.5772	8,768.2100	8.7682	(8.447)	0	0	0
2018/11/01	2037	07/02/2019	9.07	Call	Bond Future	48.3100	0.0483	75.0100	0.0750	55.268	0	0	0
2018/11/01	2037	07/02/2019	9.07	Put	Bond Future	9,411.9300	9.4119	8,604.8700	8.6049	(8.575)	0	0	0
2018/11/01	2037	02/05/2019	9.81	Put	Bond Future	5,304.4900	5.3045	4,734.8700	4.7349	(10.738)	0	0	0
2018/11/01	2037	02/05/2019			Bond Future	10.3371	87.4304	10.2192	88.2770	(1.140)	0.0000	0.0000	0
2018/11/01	2037	02/05/2019	9.80	Call	Bond Future	1,391.7500	1.3918	1,665.4800	1.6655	19.668	0	0	0
2018/11/01	2037	02/05/2019	9.80	Put	Bond Future	5,356.0800	5.3561	4,783.2100	4.7832	(10.696)	0	0	0
2018/11/01	2037	02/05/2019	9.81	Call	Bond Future	1,416.5300	1.4165	1,693.5100	1.6935	19.553	0	0	0
2018/11/01	2037	02/05/2019	9.79	Call	Bond Future	1,367.2300	1.3672	1,637.7200	1.6377	19.784	0	0	0
2018/11/01	2037	02/05/2019	9.79	Put	Bond Future	5,408.0300	5.4080	4,831.9200	4.8319	(10.653)	0	0	0
2018/11/01	2037	01/08/2019	10.31	Call	Bond Future	3,343.3300	3.3433	3,778.1500	3.7781	13.006	0	0	0
2018/11/01	2037	01/08/2019			Bond Future	10.4037	84.9434	10.2820	85.8067	(1.170)	0.0000	0.0000	0
2018/11/01	2037	01/08/2019	10.29	Call	Bond Future	3,273.7500	3.2738	3,703.2100	3.7032	13.118	0	0	0
2018/11/01	2037	01/08/2019	10.29	Put	Bond Future	4,079.9100	4.0799	3,646.0600	3.6461	(10.634)	0	0	0
2018/11/01	2037	01/08/2019	10.31	Put	Bond Future	4,006.8900	4.0069	3,578.4000	3.5784	(10.694)	0	0	0
2018/11/01	2037	01/08/2019	10.30	Call	Bond Future	3,308.4400	3.3084	3,740.5900	3.7406	13.062	0	0	0
2018/11/01	2037	01/08/2019	10.30	Put	Bond Future	4,043.2600	4.0433	3,612.1000	3.6121	(10.664)	0	0	0
2018/11/01	2038	01/11/2018			Bond Future	122.5593	122.5593	122.3574	122.3574	(0.165)	0.0000	0.0000	0
2018/11/01	2038	07/02/2019			Bond Future	123.4617	123.4617	123.2539	123.2539	(0.168)	0.0000	0.0000	9,848
2018/11/01	2038	02/05/2019			Bond Future	125.6810	125.6810	125.4669	125.4669	(0.170)	0.0000	0.0000	0
2018/11/01	2038	01/08/2019			Bond Future	128.1987	128.1987	127.9797	127.9797	(0.171)	0.0000	0.0000	0
2018/11/01	2040	01/11/2018	9.09	Put	Bond Future	10,100.8200	10.1008	9,544.0900	9.5441	(5.512)	0	0	0
2018/11/01	2040	01/11/2018	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2040	01/11/2018	10.00	Put	Bond Future	2,197.8900	2.1979	1,641.1600	1.6412	(25.330)	0	0	0
2018/11/01	2040	01/11/2018			Bond Future	10.2759	91.4309	10.2050	91.9876	(0.690)	0.0000	0.0000	0
2018/11/01	2040	01/11/2018	9.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2040	01/11/2018	9.08	Put	Bond Future	10,193.6400	10.1936	9,636.9100	9.6369	(5.462)	0	0	0
2018/11/01	2040	01/11/2018	9.20	Put	Bond Future	9,088.7100	9.0887	8,531.9800	8.5320	(6.126)	0	0	0
2018/11/01	2040	01/11/2018	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2040	01/11/2018	9.80	Put	Bond Future	3,846.3000	3.8463	3,289.5700	3.2896	(14.474)	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
2018/11/01	2040	01/11/2018	9.60	Put	Bond Future	5,543.0800	5.5431	4,986.3500	4.9863	(10.044)	0	0	0
2018/11/01	2040	01/11/2018	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2040	01/11/2018	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2040	01/11/2018	9.10	Put	Bond Future	10,008.1300	10.0081	9,451.4000	9.4514	(5.563)	0	0	0
2018/11/01	2040	01/11/2018	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2040	01/11/2018	9.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2040	01/11/2018	9.07	Put	Bond Future	10,286.6100	10.2866	9,729.8800	9.7299	(5.412)	0	0	0
2018/11/01	2040	01/11/2018	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2040	01/11/2018	8.50	Put	Bond Future	15,820.5100	15.8205	15,263.7800	15.2638	(3.519)	0	0	0
2018/11/01	2040	01/11/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2040	07/02/2019	9.13	Call	Bond Future	44.0500	0.0441	70.3900	0.0704	59.796	0	0	0
2018/11/01	2040	07/02/2019	9.11	Put	Bond Future	10,555.8600	10.5559	9,650.3500	9.6503	(8.578)	0	0	0
2018/11/01	2040	07/02/2019			Bond Future	10.3584	88.7556	10.2385	89.6855	(1.157)	0.0000	0.0000	30,795
2018/11/01	2040	07/02/2019	9.13	Put	Bond Future	10,375.7600	10.3758	9,472.2100	9.4722	(8.708)	0	0	0
2018/11/01	2040	07/02/2019	9.11	Call	Bond Future	40.2700	0.0403	64.6500	0.0646	60.541	0	0	0
2018/11/01	2040	07/02/2019	9.12	Put	Bond Future	10,465.7000	10.4657	9,561.1600	9.5612	(8.643)	0	0	0
2018/11/01	2040	07/02/2019	9.12	Call	Bond Future	42.1200	0.0421	67.4700	0.0675	60.185	0	0	0
2018/11/01	2040	02/05/2019	9.60	Call	Bond Future	0.0000	0.0000	1,062.1700	1.0622	100.000	0	0	1,150
2018/11/01	2040	02/05/2019	9.89	Call	Bond Future	1,516.2800	1.5163	1,824.8800	1.8249	20.352	0	0	0
2018/11/01	2040	02/05/2019	9.88	Put	Bond Future	5,816.5200	5.8165	5,177.1400	5.1771	(10.992)	0	0	0
2018/11/01	2040	02/05/2019			Bond Future	10.4275	90.3320	10.3044	91.2763	(1.181)	0.0000	0.0000	0
2018/11/01	2040	02/05/2019	10.20	Put	Bond Future	0.0000	0.0000	3,689.2700	3.6893	100.000	0	0	0
2018/11/01	2040	02/05/2019	10.20	Call	Bond Future	0.0000	0.0000	2,876.1700	2.8762	100.000	0	0	1,150
2018/11/01	2040	02/05/2019	9.60	Put	Bond Future	0.0000	0.0000	6,790.6400	6.7906	100.000	0	0	0
2018/11/01	2040	02/05/2019	9.90	Call	Bond Future	1,542.8500	1.5428	1,855.0500	1.8550	20.235	0	0	0
2018/11/01	2040	02/05/2019	9.90	Put	Bond Future	5,705.5800	5.7056	5,073.4100	5.0734	(11.080)	0	0	0
2018/11/01	2040	02/05/2019	9.89	Put	Bond Future	5,760.9600	5.7610	5,125.1900	5.1252	(11.036)	0	0	0
2018/11/01	2040	02/05/2019	9.88	Call	Bond Future	1,489.7700	1.4898	1,794.7600	1.7948	20.472	0	0	0
2018/11/01	2040	01/08/2019	10.36	Call	Bond Future	3,369.9400	3.3699	3,844.1300	3.8441	14.071	0	0	0
2018/11/01	2040	01/08/2019	10.37	Put	Bond Future	4,350.8500	4.3508	3,865.0400	3.8650	(11.166)	0	0	0
2018/11/01	2040	01/08/2019			Bond Future	10.4947	87.6534	10.3675	88.6165	(1.212)	0.0000	0.0000	0
2018/11/01	2040	01/08/2019	10.36	Put	Bond Future	4,390.5000	4.3905	3,901.6300	3.9016	(11.135)	0	0	0
2018/11/01	2040	01/08/2019	10.37	Call	Bond Future	3,406.7400	3.4067	3,883.9900	3.8840	14.009	0	0	0
2018/11/01	2040	01/08/2019	10.38	Call	Bond Future	3,443.4300	3.4434	3,923.7100	3.9237	13.948	0	0	0
2018/11/01	2040	01/08/2019	10.38	Put	Bond Future	4,311.2100	4.3112	3,828.4300	3.8284	(11.198)	0	0	0
2018/11/01	2044	01/11/2018	9.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2044	01/11/2018			Bond Future	10.2759	88.6381	10.2000	89.2423	(0.739)	0.0000	0.0000	0
2018/11/01	2044	01/11/2018	9.12	Put	Bond Future	10,038.1700	10.0382	9,434.0400	9.4340	(6.018)	0	0	0
2018/11/01	2044	01/11/2018	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2044	01/11/2018	9.14	Put	Bond Future	9,848.1300	9.8481	9,244.0000	9.2440	(6.134)	0	0	0
2018/11/01	2044	01/11/2018	9.13	Put	Bond Future	9,943.0700	9.9431	9,338.9400	9.3389	(6.076)	0	0	0
2018/11/01	2044	01/11/2018	9.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	2044	07/02/2019	9.18	Put	Bond Future	10,120.6600	10.1207	9,209.9800	9.2100	(8.998)	0	0	0
2018/11/01	2044	07/02/2019			Bond Future	10.3547	86.0323	10.2350	86.9749	(1.156)	0.0000	0.0000	41,680
2018/11/01	2044	07/02/2019	9.17	Call	Bond Future	52.4400	0.0524	83.1600	0.0832	58.581	0	0	0
2018/11/01	2044	07/02/2019	9.17	Put	Bond Future	10,212.3600	10.2124	9,300.4900	9.3005	(8.929)	0	0	0
2018/11/01	2044	07/02/2019	9.18	Call	Bond Future	54.8000	0.0548	86.7100	0.0867	58.230	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
2018/11/01	2044	07/02/2019	9.16	Call	Bond Future	50.1700	0.0502	79.7400	0.0797	58.940	0	0	0
2018/11/01	2044	07/02/2019	9.16	Put	Bond Future	10,304.3000	10.3043	9,391.2800	9.3913	(8.861)	0	0	0
2018/11/01	2044	02/05/2019	9.90	Call	Bond Future	1,575.3600	1.5754	1,894.2100	1.8942	20.240	0	0	0
2018/11/01	2044	02/05/2019			Bond Future	10.4207	87.5601	10.2977	88.5176	(1.180)	0.0000	0.0000	0
2018/11/01	2044	02/05/2019	9.90	Put	Bond Future	5,757.4900	5.7575	5,118.8400	5.1188	(11.093)	0	0	0
2018/11/01	2044	02/05/2019	9.91	Call	Bond Future	1,602.9200	1.6029	1,925.4600	1.9255	20.122	0	0	0
2018/11/01	2044	02/05/2019	9.92	Put	Bond Future	5,646.1100	5.6461	5,014.8600	5.0149	(11.180)	0	0	0
2018/11/01	2044	02/05/2019	9.91	Put	Bond Future	5,701.4800	5.7015	5,066.5200	5.0665	(11.137)	0	0	0
2018/11/01	2044	02/05/2019	9.92	Call	Bond Future	1,630.9800	1.6310	1,957.2300	1.9572	20.003	0	0	0
2018/11/01	2044	01/08/2019	10.40	Put	Bond Future	4,250.3500	4.2504	3,771.0300	3.7710	(11.277)	0	0	0
2018/11/01	2044	01/08/2019			Bond Future	10.4845	84.9507	10.3577	85.9271	(1.210)	0.0000	0.0000	0
2018/11/01	2044	01/08/2019	10.39	Call	Bond Future	3,563.7200	3.5637	4,057.7400	4.0577	13.862	0	0	0
2018/11/01	2044	01/08/2019	10.39	Put	Bond Future	4,289.6800	4.2897	3,807.2900	3.8073	(11.245)	0	0	0
2018/11/01	2044	01/08/2019	10.40	Call	Bond Future	3,601.6700	3.6017	4,098.7600	4.0988	13.802	0	0	0
2018/11/01	2044	01/08/2019	10.38	Call	Bond Future	3,525.9500	3.5260	4,016.9000	4.0169	13.924	0	0	0
2018/11/01	2044	01/08/2019	10.38	Put	Bond Future	4,329.3200	4.3293	3,843.8600	3.8439	(11.213)	0	0	0
2018/11/01	2046	01/11/2018			Bond Future	116.2054	116.2054	115.9680	115.9680	(0.204)	0.0000	0.0000	0
2018/11/01	2046	07/02/2019			Bond Future	118.5701	118.5701	118.3260	118.3260	(0.206)	0.0000	0.0000	12,065
2018/11/01	2046	02/05/2019			Bond Future	119.0151	119.0151	118.7643	118.7643	(0.211)	0.0000	0.0000	0
2018/11/01	2046	01/08/2019			Bond Future	121.4494	121.4494	121.1927	121.1927	(0.211)	0.0000	0.0000	0
2018/11/01	2050	01/11/2018			Bond Future	121.3211	121.3211	121.3042	121.3042	(0.014)	0.0000	0.0000	0
2018/11/01	2050	07/02/2019			Bond Future	122.0178	122.0178	121.9987	121.9987	(0.016)	0.0000	0.0000	10,049
2018/11/01	2050	02/05/2019			Bond Future	124.2111	124.2111	124.1891	124.1891	(0.018)	0.0000	0.0000	0
2018/11/01	2050	01/08/2019			Bond Future	124.9326	124.9326	124.9095	124.9095	(0.018)	0.0000	0.0000	0
2018/11/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	AL37	01/11/2018			Index Future	587.2290	587.2290	587.6700	587.6700	0.075	0.0000	0.0000	0
2018/11/01	AL37	07/02/2019			Index Future	599.0200	599.0200	599.9710	599.9710	0.159	0.0000	0.0000	0
2018/11/01	AL37	02/05/2019			Index Future	609.6550	609.6550	610.6100	610.6100	0.157	0.0000	0.0000	0
2018/11/01	AL37	01/08/2019			Index Future	621.9810	621.9810	622.9520	622.9520	0.156	0.0000	0.0000	0
2018/11/01	AL7T	01/11/2018			Index Future	671.3330	671.3330	673.6310	673.6310	0.342	0.0000	0.0000	0
2018/11/01	AL7T	07/02/2019			Index Future	684.8130	684.8130	688.4070	688.4070	0.525	0.0000	0.0000	0
2018/11/01	AL7T	02/05/2019			Index Future	696.9710	696.9710	700.6140	700.6140	0.523	0.0000	0.0000	0
2018/11/01	AL7T	01/08/2019			Index Future	711.0620	711.0620	714.7750	714.7750	0.522	0.0000	0.0000	0
2018/11/01	ALBI	01/11/2018			Index Future	605.8350	605.8350	608.6550	608.6550	0.465	0.0000	0.0000	0
2018/11/01	ALBI	07/02/2019			Index Future	618.0000	618.0000	622.5410	622.5410	0.735	0.0000	0.0000	906
2018/11/01	ALBI	02/05/2019			Index Future	628.9710	628.9710	633.5800	633.5800	0.733	0.0000	0.0000	0
2018/11/01	ALBI	01/08/2019			Index Future	641.6870	641.6870	646.3870	646.3870	0.732	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C213	28/02/2031			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
2018/11/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/01	ES33	01/11/2018			Bond Future	11.3765	73.5663	11.3050	73.9684	(0.628)	0.0000	0.0000	0
2018/11/01	ES33	07/02/2019			Bond Future	11.5137	75.0435	11.3980	75.6836	(1.006)	0.0000	0.0000	494
2018/11/01	ES33	02/05/2019			Bond Future	11.6245	72.5841	11.5051	73.2340	(1.027)	0.0000	0.0000	0
2018/11/01	ES33	01/08/2019			Bond Future	11.7344	74.0529	11.6107	74.7155	(1.054)	0.0000	0.0000	0
2018/11/01	ES42	01/11/2018			Bond Future	11.6114	75.3724	11.5400	75.8232	(0.615)	0.0000	0.0000	0
2018/11/01	ES42	07/02/2019			Bond Future	11.7420	76.8859	11.6264	77.6041	(0.985)	0.0000	0.0000	5,169
2018/11/01	ES42	02/05/2019			Bond Future	11.8534	73.9902	11.7339	74.7195	(1.007)	0.0000	0.0000	0
2018/11/01	ES42	01/08/2019			Bond Future	11.9617	75.4880	11.8381	76.2318	(1.034)	0.0000	0.0000	0
2018/11/01	GOVI	01/11/2018	653.50	Put	GOVI	542,930.0000	54.2930	512,930.0000	51.2930	(5.526)	0	0	0
2018/11/01	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	GOVI	01/11/2018			GOVI	599.2070	599.2070	602.2070	602.2070	0.501	0.0000	0.0000	0
2018/11/01	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	GOVI	01/11/2018	653.49	Put	GOVI	542,830.0000	54.2830	512,830.0000	51.2830	(5.527)	0	0	0
2018/11/01	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	GOVI	01/11/2018	653.51	Put	GOVI	543,030.0000	54.3030	513,030.0000	51.3030	(5.525)	0	0	0
2018/11/01	GOVI	07/02/2019	666.53	Put	GOVI	552,910.0000	55.2910	505,680.0000	50.5680	(8.542)	0	0	0
2018/11/01	GOVI	07/02/2019			GOVI	611.2390	611.2390	615.9620	615.9620	0.773	0.0000	0.0000	460
2018/11/01	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	GOVI	07/02/2019	666.52	Put	GOVI	552,810.0000	55.2810	505,580.0000	50.5580	(8.544)	0	0	0
2018/11/01	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	GOVI	07/02/2019	666.51	Put	GOVI	552,710.0000	55.2710	505,480.0000	50.5480	(8.545)	0	0	0
2018/11/01	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	GOVI	02/05/2019	647.88	Put	GOVI	257,890.0000	25.7890	209,960.0000	20.9960	(18.585)	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
2018/11/01	GOVI	02/05/2019	647.86	Put	GOVI	257,690.0000	25.7690	209,760.0000	20.9760	(18.600)	0	0	0
2018/11/01	GOVI	02/05/2019			GOVI	622.0910	622.0910	626.8840	626.8840	0.770	0.0000	0.0000	0
2018/11/01	GOVI	02/05/2019	647.87	Put	GOVI	257,790.0000	25.7790	209,860.0000	20.9860	(18.593)	0	0	0
2018/11/01	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	GOVI	01/08/2019	638.68	Call	GOVI	0.0000	0.0000	8,750.0000	0.8750	100.000	0	0	0
2018/11/01	GOVI	01/08/2019	638.67	Put	GOVI	40,020.0000	4.0020	0.0000	0.0000	(100.000)	0	0	0
2018/11/01	GOVI	01/08/2019			GOVI	634.6680	634.6680	639.5550	639.5550	0.770	0.0000	0.0000	0
2018/11/01	GOVI	01/08/2019	638.69	Call	GOVI	0.0000	0.0000	8,650.0000	0.8650	100.000	0	0	0
2018/11/01	GOVI	01/08/2019	638.69	Put	GOVI	40,220.0000	4.0220	0.0000	0.0000	(100.000)	0	0	0
2018/11/01	GOVI	01/08/2019	638.68	Put	GOVI	40,120.0000	4.0120	0.0000	0.0000	(100.000)	0	0	0
2018/11/01	GOVI	01/08/2019	638.67	Call	GOVI	0.0000	0.0000	8,850.0000	0.8850	100.000	0	0	0
2018/11/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/01	IGOV	01/11/2018			Index Future	253.0510	253.0510	253.0210	253.0210	(0.012)	0.0000	0.0000	0
2018/11/01	IGOV	07/02/2019			Index Future	258.2010	258.2010	258.1660	258.1660	(0.014)	0.0000	0.0000	507
2018/11/01	IGOV	02/05/2019			Index Future	262.8420	262.8420	262.8010	262.8010	(0.016)	0.0000	0.0000	215
2018/11/01	IGOV	01/08/2019			Index Future	268.2160	268.2160	268.1730	268.1730	(0.016)	0.0000	0.0000	0
2018/11/01	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/01	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5900	99.5900	0.000	0.0000	0.0000	0
2018/11/01	IS01	20/06/2019			Interest Rate Swap	102.0900	102.0900	102.0800	102.0800	(0.010)	0.0000	0.0000	0
2018/11/01	IS01	19/09/2019			Interest Rate Swap	100.0500	100.0500	100.0400	100.0400	(0.010)	0.0000	0.0000	0
2018/11/01	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/01	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/11/01	IS02	21/06/2019			Interest Rate Swap	99.8200	99.8200	99.8100	99.8100	(0.010)	0.0000	0.0000	0
2018/11/01	IS02	20/09/2019			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2018/11/01	IS02	20/12/2019			Interest Rate Swap	103.1100	103.1100	103.1100	103.1100	0.000	0.0000	0.0000	0
2018/11/01	IS02	23/03/2020			Interest Rate Swap	99.2500	99.2500	99.2400	99.2400	(0.010)	0.0000	0.0000	0
2018/11/01	IS02	22/06/2020			Interest Rate Swap	102.9600	102.9600	102.9600	102.9600	0.000	0.0000	0.0000	0
2018/11/01	IS02	21/09/2020			Interest Rate Swap	100.1200	100.1200	100.1000	100.1000	(0.020)	0.0000	0.0000	0
2018/11/01	IS05	17/12/2020			Interest Rate Swap	97.0800	97.0800	97.0400	97.0400	(0.041)	0.0000	0.0000	0
2018/11/01	IS05	16/03/2021			Interest Rate Swap	96.4100	96.4100	96.3600	96.3600	(0.052)	0.0000	0.0000	0
2018/11/01	IS05	15/06/2021			Interest Rate Swap	95.7200	95.7200	95.6500	95.6500	(0.073)	0.0000	0.0000	0
2018/11/01	IS05	21/09/2021			Interest Rate Swap	96.0000	96.0000	95.9300	95.9300	(0.073)	0.0000	0.0000	0
2018/11/01	IS05	21/12/2021			Interest Rate Swap	98.2900	98.2900	98.2100	98.2100	(0.081)	0.0000	0.0000	51
2018/11/01	IS05	15/03/2022			Interest Rate Swap	98.5100	98.5100	98.4200	98.4200	(0.091)	0.0000	0.0000	0
2018/11/01	IS05	21/06/2022			Interest Rate Swap	99.7800	99.7800	99.6900	99.6900	(0.090)	0.0000	0.0000	0
2018/11/01	IS05	20/09/2022			Interest Rate Swap	103.7800	103.7800	103.6800	103.6800	(0.096)	0.0000	0.0000	0
2018/11/01	IS05	20/12/2022			Interest Rate Swap	105.1100	105.1100	105.0000	105.0000	(0.105)	0.0000	0.0000	0
2018/11/01	IS05	22/03/2023			Interest Rate Swap	98.6200	98.6200	98.5000	98.5000	(0.122)	0.0000	0.0000	0
2018/11/01	IS05	20/06/2023			Interest Rate Swap	104.7300	104.7300	104.5900	104.5900	(0.134)	0.0000	0.0000	0
2018/11/01	IS05	19/09/2023			Interest Rate Swap	100.3600	100.3600	100.2100	100.2100	(0.149)	0.0000	0.0000	0
2018/11/01	IS10	17/12/2025			Interest Rate Swap	97.7600	97.7600	97.5500	97.5500	(0.215)	0.0000	0.0000	0

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2018/11/01	IS10	16/03/2026			Interest Rate Swap	94.8800	94.8800	94.6500	94.6500	(0.242)	0.0000	0.0000	0
2018/11/01	IS10	15/06/2026			Interest Rate Swap	93.7200	93.7200	93.4900	93.4900	(0.245)	0.0000	0.0000	0
2018/11/01	IS10	21/09/2026			Interest Rate Swap	95.9500	95.9500	95.7100	95.7100	(0.250)	0.0000	0.0000	0
2018/11/01	IS10	21/12/2026			Interest Rate Swap	99.7600	99.7600	99.5200	99.5200	(0.241)	0.0000	0.0000	0
2018/11/01	IS10	15/03/2027			Interest Rate Swap	98.4200	98.4200	98.1700	98.1700	(0.254)	0.0000	0.0000	0
2018/11/01	IS10	21/06/2027			Interest Rate Swap	100.5400	100.5400	100.2900	100.2900	(0.249)	0.0000	0.0000	0
2018/11/01	IS10	20/09/2027			Interest Rate Swap	106.0000	106.0000	105.7500	105.7500	(0.236)	0.0000	0.0000	0
2018/11/01	IS10	20/12/2027			Interest Rate Swap	106.4100	106.4100	106.1500	106.1500	(0.244)	0.0000	0.0000	0
2018/11/01	IS10	22/03/2028			Interest Rate Swap	100.0600	100.0600	99.7900	99.7900	(0.270)	0.0000	0.0000	0
2018/11/01	IS10	20/06/2028			Interest Rate Swap	107.1800	107.1800	106.9100	106.9100	(0.252)	0.0000	0.0000	0
2018/11/01	IS10	19/09/2028			Interest Rate Swap	100.9000	100.9000	100.6100	100.6100	(0.287)	0.0000	0.0000	0
2018/11/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/01	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/11/01	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/01	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/11/01	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/01	R023	01/11/2018	10.58	Call	Bond Future	6,437.7400	6.4377	6,511.2700	6.5113	1.142	0	0	0
2018/11/01	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R023	01/11/2018			Bond Future	8.6462	98.2440	8.6250	98.3175	(0.245)	0.0000	0.0000	0
2018/11/01	R023	01/11/2018	10.59	Call	Bond Future	6,469.6400	6.4696	6,543.1700	6.5432	1.137	0	0	0
2018/11/01	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R023	01/11/2018	10.57	Call	Bond Future	6,405.8300	6.4058	6,479.3600	6.4794	1.148	0	0	0
2018/11/01	R023	07/02/2019	10.59	Call	Bond Future	5,849.3000	5.8493	5,992.3900	5.9924	2.446	0	0	0
2018/11/01	R023	07/02/2019			Bond Future	8.7389	100.2167	8.6949	100.3611	(0.504)	0.0000	0.0000	51,739
2018/11/01	R023	07/02/2019	10.57	Call	Bond Future	5,789.0800	5.7891	5,932.0800	5.9321	2.470	0	0	0
2018/11/01	R023	07/02/2019	10.57	Put	Bond Future	7.4500	0.0075	6.0200	0.0060	(19.195)	0	0	0
2018/11/01	R023	07/02/2019	10.59	Put	Bond Future	6.9000	0.0069	5.5600	0.0056	(19.420)	0	0	0
2018/11/01	R023	07/02/2019	10.58	Call	Bond Future	5,819.1900	5.8192	5,962.2400	5.9622	2.458	0	0	0
2018/11/01	R023	07/02/2019	10.58	Put	Bond Future	7.1700	0.0072	5.7900	0.0058	(19.247)	0	0	0
2018/11/01	R023	02/05/2019	8.45	Call	Bond Future	604.2900	0.6043	652.9700	0.6530	8.056	0	0	0
2018/11/01	R023	02/05/2019	8.44	Put	Bond Future	1,728.1100	1.7281	1,631.2200	1.6312	(5.607)	0	0	0
2018/11/01	R023	02/05/2019			Bond Future	8.8018	98.0656	8.7554	98.2105	(0.527)	0.0000	0.0000	0
2018/11/01	R023	02/05/2019	8.46	Call	Bond Future	617.0000	0.6170	666.3400	0.6663	7.997	0	0	0
2018/11/01	R023	02/05/2019	8.46	Put	Bond Future	1,690.1300	1.6901	1,594.5700	1.5946	(5.654)	0	0	0
2018/11/01	R023	02/05/2019	8.45	Put	Bond Future	1,709.0400	1.7090	1,612.8200	1.6128	(5.630)	0	0	0
2018/11/01	R023	02/05/2019	8.44	Call	Bond Future	591.7400	0.5917	639.7500	0.6398	8.113	0	0	0
2018/11/01	R023	01/08/2019	8.95	Call	Bond Future	1,530.4100	1.5304	1,609.1500	1.6091	5.145	0	0	0
2018/11/01	R023	01/08/2019			Bond Future	8.8450	100.0494	8.7950	100.1968	(0.566)	0.0000	0.0000	0
2018/11/01	R023	01/08/2019	8.93	Call	Bond Future	1,494.0700	1.4941	1,571.8400	1.5718	5.205	0	0	0
2018/11/01	R023	01/08/2019	8.93	Put	Bond Future	1,244.4100	1.2444	1,174.7700	1.1748	(5.596)	0	0	0

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2018/11/01	R023	01/08/2019	8.95	Put	Bond Future	1,222.0900	1.2221	1,153.4200	1.1534	(5.619)	0	0	0
2018/11/01	R023	01/08/2019	8.94	Call	Bond Future	1,512.1900	1.5122	1,590.4500	1.5904	5.175	0	0	0
2018/11/01	R023	01/08/2019	8.94	Put	Bond Future	1,233.2000	1.2332	1,164.0500	1.1641	(5.607)	0	0	0
2018/11/01	R035	01/11/2018	8.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R035	01/11/2018	8.92	Put	Bond Future	9,435.5600	9.4356	8,913.4000	8.9134	(5.534)	0	0	0
2018/11/01	R035	01/11/2018			Bond Future	10.1160	91.8015	10.0450	92.3237	(0.702)	0.0000	0.0000	0
2018/11/01	R035	01/11/2018	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R035	01/11/2018	8.94	Put	Bond Future	9,265.9800	9.2660	8,743.8200	8.7438	(5.635)	0	0	0
2018/11/01	R035	01/11/2018	8.93	Put	Bond Future	9,350.7200	9.3507	8,828.5600	8.8286	(5.584)	0	0	0
2018/11/01	R035	01/11/2018	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R035	07/02/2019	8.98	Call	Bond Future	41.3200	0.0413	63.4700	0.0635	53.606	0	0	0
2018/11/01	R035	07/02/2019			Bond Future	10.2047	93.6448	10.0950	94.4404	(1.076)	0.0000	0.0000	71,509
2018/11/01	R035	07/02/2019	8.96	Call	Bond Future	37.8000	0.0378	58.3100	0.0583	54.259	0	0	0
2018/11/01	R035	07/02/2019	8.96	Put	Bond Future	9,714.1400	9.7141	8,939.1100	8.9391	(7.978)	0	0	0
2018/11/01	R035	07/02/2019	8.98	Put	Bond Future	9,550.2100	9.5502	8,776.8200	8.7768	(8.098)	0	0	0
2018/11/01	R035	07/02/2019	8.97	Call	Bond Future	39.5300	0.0395	60.8400	0.0608	53.908	0	0	0
2018/11/01	R035	07/02/2019	8.97	Put	Bond Future	9,632.0900	9.6321	8,857.8600	8.8579	(8.038)	0	0	0
2018/11/01	R035	02/05/2019	9.74	Put	Bond Future	5,263.8600	5.2639	4,715.5300	4.7155	(10.417)	0	0	0
2018/11/01	R035	02/05/2019			Bond Future	10.2716	90.8066	10.1587	91.6142	(1.099)	0.0000	0.0000	0
2018/11/01	R035	02/05/2019	9.74	Call	Bond Future	1,362.3600	1.3624	1,621.7100	1.6217	19.037	0	0	0
2018/11/01	R035	02/05/2019	9.75	Call	Bond Future	1,387.3200	1.3873	1,649.8100	1.6498	18.921	0	0	0
2018/11/01	R035	02/05/2019	9.75	Put	Bond Future	5,213.1000	5.2131	4,667.9100	4.6679	(10.458)	0	0	0
2018/11/01	R035	02/05/2019	9.73	Call	Bond Future	1,337.4400	1.3374	1,593.6400	1.5936	19.156	0	0	0
2018/11/01	R035	02/05/2019	9.73	Put	Bond Future	5,314.7500	5.3148	4,763.2700	4.7633	(10.376)	0	0	0
2018/11/01	R035	01/08/2019	10.23	Call	Bond Future	3,247.7600	3.2478	3,657.2100	3.6572	12.607	0	0	0
2018/11/01	R035	01/08/2019	10.22	Put	Bond Future	4,018.5100	4.0185	3,601.7400	3.6017	(10.371)	0	0	0
2018/11/01	R035	01/08/2019			Bond Future	10.3341	92.6438	10.2175	93.4674	(1.128)	0.0000	0.0000	0
2018/11/01	R035	01/08/2019	10.24	Call	Bond Future	3,282.5700	3.2826	3,694.6100	3.6946	12.552	0	0	0
2018/11/01	R035	01/08/2019	10.24	Put	Bond Future	3,946.2200	3.9462	3,534.6400	3.5346	(10.430)	0	0	0
2018/11/01	R035	01/08/2019	10.23	Put	Bond Future	3,982.3900	3.9824	3,568.2200	3.5682	(10.400)	0	0	0
2018/11/01	R035	01/08/2019	10.22	Call	Bond Future	3,212.8100	3.2128	3,619.6600	3.6197	12.663	0	0	0
2018/11/01	R186	01/11/2018	8.54	Put	Bond Future	4,937.4700	4.9375	4,580.1300	4.5801	(7.237)	0	0	0
2018/11/01	R186	01/11/2018	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R186	01/11/2018	9.14	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/11/01	R186	01/11/2018	7.96	Put	Bond Future	8,606.9500	8.6070	8,249.6100	8.2496	(4.152)	0	0	0
2018/11/01	R186	01/11/2018			Bond Future	9.3611	110.3165	9.3000	110.6738	(0.653)	0.0000	0.0000	0
2018/11/01	R186	01/11/2018	8.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R186	01/11/2018	8.53	Put	Bond Future	4,999.4300	4.9994	4,642.0900	4.6421	(7.148)	0	0	0
2018/11/01	R186	01/11/2018	8.46	Put	Bond Future	5,434.4400	5.4344	5,077.1000	5.0771	(6.575)	0	0	0
2018/11/01	R186	01/11/2018	8.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R186	01/11/2018	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R186	01/11/2018	8.90	Put	Bond Future	2,736.5000	2.7365	2,379.1600	2.3792	(13.058)	0	0	0
2018/11/01	R186	01/11/2018	9.14	Put	Bond Future	1,300.7800	1.3008	943.4200	0.9434	(27.473)	0	0	0
2018/11/01	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R186	01/11/2018	8.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R186	01/11/2018	8.52	Put	Bond Future	5,061.4400	5.0614	4,704.1000	4.7041	(7.060)	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
2018/11/01	R186	07/02/2019	8.21	Put	Bond Future	7,383.8100	7.3838	6,856.6100	6.8566	(7.140)	0	0	0
2018/11/01	R186	07/02/2019	8.20	Call	Bond Future	33.4800	0.0335	48.1300	0.0481	43.757	0	0	0
2018/11/01	R186	07/02/2019	8.50	Call	Bond Future	115.0700	0.1151	156.6500	0.1566	36.135	0	0	1,000
2018/11/01	R186	07/02/2019	9.10	Put	Bond Future	2,789.7900	2.7898	2,422.5500	2.4225	(13.164)	0	0	1,000
2018/11/01	R186	07/02/2019	9.92	Put	Bond Future	715.3700	0.7154	575.7200	0.5757	(19.521)	0	0	1,170
2018/11/01	R186	07/02/2019			Bond Future	9.4518	107.2247	9.3563	107.7671	(1.010)	0.0000	0.0000	65,948
2018/11/01	R186	07/02/2019	9.38	Put	Bond Future	1,823.2400	1.8232	1,540.6400	1.5406	(15.500)	0	0	0
2018/11/01	R186	07/02/2019	9.38	Call	Bond Future	1,415.5700	1.4156	1,675.3600	1.6754	18.352	0	0	6,000
2018/11/01	R186	07/02/2019	8.21	Call	Bond Future	34.9300	0.0349	50.1200	0.0501	43.487	0	0	0
2018/11/01	R186	07/02/2019	8.20	Put	Bond Future	7,444.1900	7.4442	6,916.4500	6.9164	(7.089)	0	0	0
2018/11/01	R186	07/02/2019	8.30	Put	Bond Future	6,845.7000	6.8457	6,324.4800	6.3245	(7.614)	0	0	0
2018/11/01	R186	07/02/2019	8.50	Put	Bond Future	5,689.6400	5.6896	5,188.8300	5.1888	(8.802)	0	0	0
2018/11/01	R186	07/02/2019	9.10	Call	Bond Future	772.7100	0.7727	947.8600	0.9479	22.667	0	0	0
2018/11/01	R186	07/02/2019	9.92	Call	Bond Future	3,323.6800	3.3237	3,726.4200	3.7264	12.117	0	0	0
2018/11/01	R186	07/02/2019	8.22	Call	Bond Future	36.4200	0.0364	52.1900	0.0522	43.300	0	0	0
2018/11/01	R186	07/02/2019	8.22	Put	Bond Future	7,323.5100	7.3235	6,796.8900	6.7969	(7.191)	0	0	0
2018/11/01	R186	07/02/2019	8.30	Call	Bond Future	51.3700	0.0514	72.5400	0.0725	41.211	0	0	210
2018/11/01	R186	07/02/2019	9.90	Call	Bond Future	3,240.5700	3.2406	3,639.1000	3.6391	12.298	0	0	0
2018/11/01	R186	07/02/2019	9.90	Put	Bond Future	741.9400	0.7419	598.0800	0.5981	(19.390)	0	0	1,000
2018/11/01	R186	07/02/2019	9.27	Put	Bond Future	2,168.3900	2.1684	1,852.0800	1.8521	(14.587)	0	0	0
2018/11/01	R186	07/02/2019	9.27	Call	Bond Future	1,132.2200	1.1322	1,358.3000	1.3583	19.968	0	0	1,170
2018/11/01	R186	07/02/2019	8.77	Put	Bond Future	4,261.5500	4.2615	3,808.7400	3.8087	(10.625)	0	0	0
2018/11/01	R186	07/02/2019	8.77	Call	Bond Future	306.5000	0.3065	396.0800	0.3961	29.227	0	0	1,170
2018/11/01	R186	02/05/2019	10.07	Call	Bond Future	4,073.6300	4.0736	4,464.3700	4.4644	9.592	0	0	0
2018/11/01	R186	02/05/2019	9.96	Put	Bond Future	1,281.6300	1.2816	1,104.4400	1.1044	(13.825)	0	0	90
2018/11/01	R186	02/05/2019	9.75	Call	Bond Future	2,879.3700	2.8794	3,212.6000	3.2126	11.573	0	0	0
2018/11/01	R186	02/05/2019	9.25	Put	Bond Future	2,970.6900	2.9707	2,643.9000	2.6439	(11.000)	0	0	0
2018/11/01	R186	02/05/2019	8.65	Put	Bond Future	5,386.9400	5.3869	4,931.4400	4.9314	(8.456)	0	0	0
2018/11/01	R186	02/05/2019	9.02	Call	Bond Future	953.1700	0.9532	1,123.6000	1.1236	17.880	0	0	0
2018/11/01	R186	02/05/2019	9.01	Put	Bond Future	3,827.0600	3.8271	3,445.5600	3.4456	(9.968)	0	0	0
2018/11/01	R186	02/05/2019			Bond Future	9.5252	109.1286	9.4259	109.6783	(1.043)	0.0000	0.0000	0
2018/11/01	R186	02/05/2019	8.65	Call	Bond Future	411.7000	0.4117	505.8900	0.5059	22.878	0	0	3,250
2018/11/01	R186	02/05/2019	9.03	Call	Bond Future	971.6700	0.9717	1,144.3300	1.1443	17.769	0	0	0
2018/11/01	R186	02/05/2019	9.03	Put	Bond Future	3,749.8900	3.7499	3,372.8600	3.3729	(10.054)	0	0	0
2018/11/01	R186	02/05/2019	9.30	Call	Bond Future	1,558.5100	1.5585	1,792.9100	1.7929	15.040	0	0	200
2018/11/01	R186	02/05/2019	10.07	Put	Bond Future	1,123.8600	1.1239	964.9100	0.9649	(14.143)	0	0	200
2018/11/01	R186	02/05/2019	9.96	Call	Bond Future	3,644.6300	3.6446	4,017.1300	4.0171	10.221	0	0	0
2018/11/01	R186	02/05/2019	9.20	Put	Bond Future	3,136.5200	3.1365	2,798.2000	2.7982	(10.786)	0	0	0
2018/11/01	R186	02/05/2019	9.75	Put	Bond Future	1,648.8600	1.6489	1,432.4000	1.4324	(13.128)	0	0	7,000
2018/11/01	R186	02/05/2019	10.02	Put	Bond Future	1,192.2700	1.1923	1,025.2600	1.0253	(14.008)	0	0	3,250
2018/11/01	R186	02/05/2019	9.25	Call	Bond Future	1,438.4200	1.4384	1,661.3200	1.6613	15.496	0	0	3,250
2018/11/01	R186	02/05/2019	9.02	Put	Bond Future	3,788.4800	3.7885	3,409.2200	3.4092	(10.011)	0	0	0
2018/11/01	R186	02/05/2019	9.01	Call	Bond Future	934.6300	0.9346	1,102.8200	1.1028	17.995	0	0	0
2018/11/01	R186	02/05/2019	8.70	Put	Bond Future	5,150.1600	5.1502	4,703.8600	4.7039	(8.666)	0	0	0
2018/11/01	R186	02/05/2019	8.70	Call	Bond Future	467.3000	0.4673	570.6900	0.5707	22.125	0	0	200
2018/11/01	R186	02/05/2019	9.30	Put	Bond Future	2,810.2200	2.8102	2,494.9300	2.4949	(11.219)	0	0	0
2018/11/01	R186	02/05/2019	9.20	Call	Bond Future	1,322.7300	1.3227	1,534.1000	1.5341	15.980	0	0	90
2018/11/01	R186	02/05/2019	8.62	Put	Bond Future	5,531.9000	5.5319	5,071.0900	5.0711	(8.330)	0	0	0

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2018/11/01	R186	02/05/2019	8.62	Call	Bond Future	380.7500		0.3808	469.6300	0.4696	23.343	0	0	90
2018/11/01	R186	02/05/2019	8.50	Put	Bond Future	6,131.6100		6.1316	5,651.0800	5.6511	(7.837)	0	0	0
2018/11/01	R186	02/05/2019	8.50	Call	Bond Future	273.1600		0.2732	342.3200	0.3423	25.318	0	0	7,000
2018/11/01	R186	02/05/2019	9.00	Put	Bond Future	3,866.1700		3.8662	3,482.4600	3.4825	(9.925)	0	0	0
2018/11/01	R186	02/05/2019	9.00	Call	Bond Future	916.5800		0.9166	1,082.5600	1.0826	18.109	0	0	7,000
2018/11/01	R186	02/05/2019	10.02	Call	Bond Future	3,875.8700		3.8759	4,258.5500	4.2586	9.873	0	0	0
2018/11/01	R186	01/08/2019	9.54	Call	Bond Future	2,477.5200		2.4775	2,760.2900	2.7603	11.413	0	0	0
2018/11/01	R186	01/08/2019			Bond Future	9.5894		106.0332	9.4852	106.5935	(1.086)	0.0000	0.0000	0
2018/11/01	R186	01/08/2019	9.52	Call	Bond Future	2,420.1300		2.4201	2,699.2100	2.6992	11.532	0	0	0
2018/11/01	R186	01/08/2019	9.52	Put	Bond Future	2,793.0100		2.7930	2,511.7800	2.5118	(10.069)	0	0	0
2018/11/01	R186	01/08/2019	9.54	Put	Bond Future	2,742.7200		2.7427	2,465.1800	2.4652	(10.119)	0	0	0
2018/11/01	R186	01/08/2019	9.53	Call	Bond Future	2,448.9300		2.4489	2,729.8600	2.7299	11.472	0	0	0
2018/11/01	R186	01/08/2019	9.53	Put	Bond Future	2,767.9500		2.7680	2,488.5700	2.4886	(10.093)	0	0	0
2018/11/01	R197	01/11/2018			Bond Future	300.9176		300.9176	300.8738	300.8738	(0.015)	0.0000	0.0000	0
2018/11/01	R197	07/02/2019			Bond Future	299.6893		299.6893	299.6400	299.6400	(0.016)	0.0000	0.0000	2,355
2018/11/01	R197	02/05/2019			Bond Future	305.0763		305.0763	305.0198	305.0198	(0.019)	0.0000	0.0000	0
2018/11/01	R197	01/08/2019			Bond Future	303.7543		303.7543	303.6954	303.6954	(0.019)	0.0000	0.0000	0
2018/11/01	R202	01/11/2018			Bond Future	235.0034		235.0034	234.9701	234.9701	(0.014)	0.0000	0.0000	0
2018/11/01	R202	07/02/2019			Bond Future	235.8805		235.8805	235.8432	235.8432	(0.016)	0.0000	0.0000	8,979
2018/11/01	R202	02/05/2019			Bond Future	240.1203		240.1203	240.0774	240.0774	(0.018)	0.0000	0.0000	0
2018/11/01	R202	01/08/2019			Bond Future	241.0147		241.0147	240.9697	240.9697	(0.019)	0.0000	0.0000	0
2018/11/01	R207	01/11/2018	6.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R207	01/11/2018			Bond Future	6.5434		103.0288	6.5500	103.0213	0.101	0.0000	0.0000	0
2018/11/01	R207	01/11/2018	6.75	Call	Bond Future	234.2900		0.2343	226.8000	0.2268	(3.197)	0	0	0
2018/11/01	R207	01/11/2018	6.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R207	01/11/2018	6.76	Call	Bond Future	245.6100		0.2456	238.1200	0.2381	(3.050)	0	0	0
2018/11/01	R207	01/11/2018	6.74	Call	Bond Future	222.9700		0.2230	215.4800	0.2155	(3.359)	0	0	0
2018/11/01	R207	01/11/2018	6.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R207	07/02/2019	6.52	Call	Bond Future	301.9500		0.3020	298.8100	0.2988	(1.040)	0	0	0
2018/11/01	R207	07/02/2019	6.51	Put	Bond Future	48.2200		0.0482	48.4900	0.0485	0.560	0	0	0
2018/11/01	R207	07/02/2019			Bond Future	6.2331		101.4518	6.2369	101.4484	0.061	0.0000	0.0000	17,731
2018/11/01	R207	07/02/2019	6.53	Call	Bond Future	309.4300		0.3094	306.2700	0.3063	(1.021)	0	0	0
2018/11/01	R207	07/02/2019	6.53	Put	Bond Future	45.5500		0.0455	45.7800	0.0458	0.505	0	0	0
2018/11/01	R207	07/02/2019	6.52	Put	Bond Future	46.9400		0.0469	47.1900	0.0472	0.533	0	0	0
2018/11/01	R207	07/02/2019	6.51	Call	Bond Future	294.3600		0.2944	291.2400	0.2912	(1.060)	0	0	0
2018/11/01	R207	02/05/2019	7.63	Call	Bond Future	1,277.4200		1.2774	1,271.7600	1.2718	(0.443)	0	0	0
2018/11/01	R207	02/05/2019			Bond Future	5.7193		103.2533	5.7277	103.2476	0.147	0.0000	0.0000	0
2018/11/01	R207	02/05/2019	7.61	Call	Bond Future	1,264.2200		1.2642	1,258.5500	1.2586	(0.448)	0	0	0
2018/11/01	R207	02/05/2019	7.61	Put	Bond Future	0.2400		0.0002	0.2400	0.0002	0.000	0	0	0
2018/11/01	R207	02/05/2019	7.63	Put	Bond Future	0.2100		0.0002	0.2200	0.0002	4.762	0	0	0
2018/11/01	R207	02/05/2019	7.62	Call	Bond Future	1,270.8200		1.2708	1,265.1600	1.2652	(0.445)	0	0	0
2018/11/01	R207	02/05/2019	7.62	Put	Bond Future	0.2200		0.0002	0.2300	0.0002	4.545	0	0	0
2018/11/01	R207	01/08/2019	7.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R207	01/08/2019	7.33	Call	Bond Future	1,339.1700		1.3392	1,332.9300	1.3329	(0.466)	0	0	0
2018/11/01	R207	01/08/2019			Bond Future	4.2666		101.6992	4.2807	101.6929	0.330	0.0000	0.0000	0

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2018/11/01	R207	01/08/2019	7.34	Call	Bond Future	1,343.4900	1.3435	1,337.2500	1.3372	(0.464)	0	0	0
2018/11/01	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R207	01/08/2019	7.35	Call	Bond Future	1,347.8000	1.3478	1,341.5600	1.3416	(0.463)	0	0	0
2018/11/01	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R208	01/11/2018	7.11	Put	Bond Future	1,436.0200	1.4360	1,306.9400	1.3069	(8.989)	0	0	0
2018/11/01	R208	01/11/2018			Bond Future	7.7808	98.4594	7.7200	98.5885	(0.781)	0.0000	0.0000	0
2018/11/01	R208	01/11/2018	7.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R208	01/11/2018	7.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R208	01/11/2018	7.10	Put	Bond Future	1,457.6300	1.4576	1,328.5500	1.3285	(8.855)	0	0	0
2018/11/01	R208	01/11/2018	7.12	Put	Bond Future	1,414.4200	1.4144	1,285.3400	1.2853	(9.126)	0	0	0
2018/11/01	R208	01/11/2018	7.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R208	07/02/2019	7.07	Call	Bond Future	15.9500	0.0160	26.8200	0.0268	68.150	0	0	0
2018/11/01	R208	07/02/2019	7.08	Put	Bond Future	1,430.4500	1.4304	1,246.4900	1.2465	(12.860)	0	0	0
2018/11/01	R208	07/02/2019	7.06	Put	Bond Future	1,468.0200	1.4680	1,283.3000	1.2833	(12.583)	0	0	0
2018/11/01	R208	07/02/2019			Bond Future	7.8162	100.4365	7.7137	100.6317	(1.311)	0.0000	0.0000	21,618
2018/11/01	R208	07/02/2019	7.07	Put	Bond Future	1,449.2500	1.4493	1,264.9100	1.2649	(12.720)	0	0	0
2018/11/01	R208	07/02/2019	7.08	Call	Bond Future	16.5300	0.0165	27.7800	0.0278	68.058	0	0	0
2018/11/01	R208	07/02/2019	7.06	Call	Bond Future	15.3300	0.0153	25.8200	0.0258	68.428	0	0	0
2018/11/01	R208	02/05/2019	8.03	Put	Bond Future	385.0800	0.3851	311.6700	0.3117	(19.064)	0	0	0
2018/11/01	R208	02/05/2019	8.02	Call	Bond Future	733.1900	0.7332	855.4900	0.8555	16.681	0	0	0
2018/11/01	R208	02/05/2019			Bond Future	7.8193	98.8184	7.7048	99.0150	(1.465)	0.0000	0.0000	0
2018/11/01	R208	02/05/2019	8.03	Call	Bond Future	745.3000	0.7453	868.4300	0.8684	16.521	0	0	0
2018/11/01	R208	02/05/2019	8.02	Put	Bond Future	390.0300	0.3900	315.7900	0.3158	(19.034)	0	0	0
2018/11/01	R208	02/05/2019	8.04	Call	Bond Future	757.7300	0.7577	881.6900	0.8817	16.359	0	0	0
2018/11/01	R208	02/05/2019	8.04	Put	Bond Future	380.4600	0.3805	307.8800	0.3079	(19.077)	0	0	0
2018/11/01	R208	01/08/2019	8.16	Call	Bond Future	1,003.7500	1.0038	1,136.6500	1.1367	13.240	0	0	0
2018/11/01	R208	01/08/2019	8.17	Put	Bond Future	392.3400	0.3923	325.7100	0.3257	(16.983)	0	0	0
2018/11/01	R208	01/08/2019			Bond Future	7.7553	100.8175	7.6227	101.0176	(1.709)	0.0000	0.0000	0
2018/11/01	R208	01/08/2019	8.16	Put	Bond Future	396.0600	0.3961	328.8600	0.3289	(16.967)	0	0	0
2018/11/01	R208	01/08/2019	8.17	Call	Bond Future	1,014.9800	1.0150	1,148.4500	1.1484	13.150	0	0	0
2018/11/01	R208	01/08/2019	8.15	Call	Bond Future	992.5700	0.9926	1,124.8700	1.1249	13.329	0	0	0
2018/11/01	R208	01/08/2019	8.15	Put	Bond Future	399.8300	0.3998	332.0300	0.3320	(16.957)	0	0	0
2018/11/01	R209	01/11/2018	1,016.00	Call	Bond Future	68,691.7800	68.6918	69,132.5300	69.1325	0.642	0	0	0
2018/11/01	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R209	01/11/2018	9.34	Put	Bond Future	4,719.3500	4.7194	4,278.6000	4.2786	(9.339)	0	0	0
2018/11/01	R209	01/11/2018	9.97	Call	Bond Future	15.0100	0.0150	0.0000	0.0000	(100.000)	0	0	0
2018/11/01	R209	01/11/2018	9.98	Put	Bond Future	555.2900	0.5553	93.8200	0.0938	(83.104)	0	0	0
2018/11/01	R209	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R209	01/11/2018	10.00	Call	Bond Future	37.5200	0.0375	31.2300	0.0312	(16.764)	0	0	0
2018/11/01	R209	01/11/2018	9.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R209	01/11/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R209	01/11/2018	9.82	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/11/01	R209	01/11/2018			Bond Future	10.0659	69.5797	9.9950	70.0204	(0.704)	0.0000	0.0000	0
2018/11/01	R209	01/11/2018	1,016.01	Call	Bond Future	68,691.7800	68.6918	69,132.5300	69.1325	0.642	0	0	0
2018/11/01	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R209	01/11/2018	8.89	Put	Bond Future	7,886.8400	7.8868	7,446.0900	7.4461	(5.588)	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
2018/11/01	R209	01/11/2018	8.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R209	01/11/2018	1,015.99	Call	Bond Future	68,691.7700	68.6918	69,132.5200	69.1325	0.642	0	0	0
2018/11/01	R209	01/11/2018	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R209	01/11/2018	9.97	Put	Bond Future	612.2400	0.6122	156.4800	0.1565	(74.441)	0	0	0
2018/11/01	R209	01/11/2018	9.98	Call	Bond Future	20.7200	0.0207	0.0000	0.0000	(100.000)	0	0	0
2018/11/01	R209	01/11/2018	8.98	Put	Bond Future	7,237.6900	7.2377	6,796.9400	6.7969	(6.090)	0	0	0
2018/11/01	R209	01/11/2018	10.00	Put	Bond Future	447.0400	0.4470	0.0000	0.0000	(100.000)	0	0	0
2018/11/01	R209	01/11/2018	9.64	Put	Bond Future	2,712.7400	2.7127	2,271.9900	2.2720	(16.247)	0	0	0
2018/11/01	R209	01/11/2018	9.47	Put	Bond Future	3,839.8100	3.8398	3,399.0600	3.3991	(11.478)	0	0	0
2018/11/01	R209	01/11/2018	9.82	Put	Bond Future	1,547.2100	1.5472	1,106.4500	1.1064	(28.487)	0	0	0
2018/11/01	R209	01/11/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R209	01/11/2018	9.94	Call	Bond Future	5.0900	0.0051	0.0000	0.0000	(100.000)	0	0	0
2018/11/01	R209	01/11/2018	9.94	Put	Bond Future	790.7900	0.7908	344.9500	0.3449	(56.379)	0	0	0
2018/11/01	R209	01/11/2018	10.57	Call	Bond Future	3,018.0000	3.0180	3,458.7500	3.4588	14.604	0	0	0
2018/11/01	R209	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R209	01/11/2018	9.84	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/11/01	R209	01/11/2018	9.84	Put	Bond Future	1,419.4700	1.4195	978.6800	0.9787	(31.053)	0	0	0
2018/11/01	R209	01/11/2018	8.99	Put	Bond Future	7,166.0500	7.1661	6,725.3000	6.7253	(6.151)	0	0	0
2018/11/01	R209	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R209	01/11/2018	9.49	Put	Bond Future	3,705.8600	3.7059	3,265.1100	3.2651	(11.893)	0	0	0
2018/11/01	R209	07/02/2019	8.97	Put	Bond Future	7,807.4200	7.8074	7,131.9900	7.1320	(8.651)	0	0	0
2018/11/01	R209	07/02/2019	10.20	Put	Bond Future	1,690.8400	1.6908	1,380.7700	1.3808	(18.338)	0	0	4,000
2018/11/01	R209	07/02/2019			Bond Future	10.1419	70.9768	10.0276	71.6810	(1.128)	0.0000	0.0000	127,539
2018/11/01	R209	07/02/2019	8.96	Call	Bond Future	54.8100	0.0548	82.6100	0.0826	50.721	0	0	0
2018/11/01	R209	07/02/2019	8.96	Put	Bond Future	7,876.6900	7.8767	7,200.2900	7.2003	(8.587)	0	0	0
2018/11/01	R209	07/02/2019	8.97	Call	Bond Future	57.0600	0.0571	85.8300	0.0858	50.421	0	0	0
2018/11/01	R209	07/02/2019	10.20	Call	Bond Future	2,044.3300	2.0443	2,438.4600	2.4385	19.279	0	0	0
2018/11/01	R209	07/02/2019	8.95	Call	Bond Future	52.6400	0.0526	79.4900	0.0795	51.007	0	0	0
2018/11/01	R209	07/02/2019	8.95	Put	Bond Future	7,946.1400	7.9461	7,268.7900	7.2688	(8.524)	0	0	0
2018/11/01	R209	07/02/2019	9.54	Put	Bond Future	4,306.4900	4.3065	3,754.8700	3.7549	(12.809)	0	0	0
2018/11/01	R209	07/02/2019	9.54	Call	Bond Future	477.4400	0.4774	630.0200	0.6300	31.958	0	0	4,000
2018/11/01	R209	07/02/2019	9.04	Put	Bond Future	7,328.8800	7.3289	6,661.4700	6.6615	(9.107)	0	0	0
2018/11/01	R209	07/02/2019	9.04	Call	Bond Future	76.4500	0.0764	113.2400	0.1132	48.123	0	0	4,000
2018/11/01	R209	02/05/2019	9.70	Put	Bond Future	4,413.9900	4.4140	3,941.2100	3.9412	(10.711)	0	0	0
2018/11/01	R209	02/05/2019			Bond Future	10.2025	69.0876	10.0851	69.8028	(1.150)	0.0000	0.0000	0
2018/11/01	R209	02/05/2019	9.69	Call	Bond Future	1,251.1300	1.2511	1,490.8000	1.4908	19.156	0	0	0
2018/11/01	R209	02/05/2019	9.69	Put	Bond Future	4,457.0200	4.4570	3,981.5000	3.9815	(10.669)	0	0	0
2018/11/01	R209	02/05/2019	9.70	Call	Bond Future	1,272.7400	1.2727	1,515.1500	1.5151	19.046	0	0	0
2018/11/01	R209	02/05/2019	10.71	Call	Bond Future	0.0000	0.0000	4,977.9800	4.9780	100.000	0	0	0
2018/11/01	R209	02/05/2019	9.68	Call	Bond Future	1,229.7400	1.2297	1,466.6800	1.4667	19.267	0	0	0
2018/11/01	R209	02/05/2019	9.68	Put	Bond Future	4,500.3600	4.5004	4,022.1100	4.0221	(10.627)	0	0	0
2018/11/01	R209	02/05/2019	10.71	Put	Bond Future	0.0000	0.0000	1,293.0800	1.2931	100.000	0	0	760
2018/11/01	R209	02/05/2019	9.95	Put	Bond Future	0.0000	0.0000	3,024.0000	3.0240	100.000	0	0	0
2018/11/01	R209	02/05/2019	9.95	Call	Bond Future	0.0000	0.0000	2,186.6500	2.1866	100.000	0	0	760
2018/11/01	R209	02/05/2019	9.35	Put	Bond Future	0.0000	0.0000	5,531.2100	5.5312	100.000	0	0	0
2018/11/01	R209	02/05/2019	9.35	Call	Bond Future	0.0000	0.0000	790.9100	0.7909	100.000	0	0	760
2018/11/01	R209	01/08/2019	10.17	Call	Bond Future	2,823.4200	2.8234	3,192.1300	3.1921	13.059	0	0	0

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2018/11/01	R209	01/08/2019	10.15	Put	Bond Future	3,413.6600	3.4137	3,048.4700	3.0485	(10.698)	0	0	0
2018/11/01	R209	01/08/2019			Bond Future	10.2579	70.4856	10.1370	71.2149	(1.178)	0.0000	0.0000	0
2018/11/01	R209	01/08/2019	10.17	Put	Bond Future	3,352.5500	3.3525	2,991.9500	2.9919	(10.756)	0	0	0
2018/11/01	R209	01/08/2019	10.15	Call	Bond Future	2,763.2400	2.7632	3,127.3600	3.1274	13.177	0	0	0
2018/11/01	R209	01/08/2019	10.16	Put	Bond Future	3,382.9900	3.3830	3,020.1000	3.0201	(10.727)	0	0	0
2018/11/01	R209	01/08/2019	10.16	Call	Bond Future	2,793.2500	2.7932	3,159.6700	3.1597	13.118	0	0	0
2018/11/01	R210	01/11/2018			Bond Future	186.1181	186.1181	186.0913	186.0913	(0.014)	0.0000	0.0000	0
2018/11/01	R210	07/02/2019			Bond Future	189.9051	189.9051	189.8750	189.8750	(0.016)	0.0000	0.0000	2,708
2018/11/01	R210	02/05/2019			Bond Future	190.7627	190.7627	190.7280	190.7280	(0.018)	0.0000	0.0000	0
2018/11/01	R210	01/08/2019			Bond Future	194.6642	194.6642	194.6279	194.6279	(0.019)	0.0000	0.0000	0
2018/11/01	R212	01/11/2018			Bond Future	155.2529	155.2529	155.2300	155.2300	(0.015)	0.0000	0.0000	0
2018/11/01	R212	07/02/2019			Bond Future	156.2566	156.2566	156.2310	156.2310	(0.016)	0.0000	0.0000	4,946
2018/11/01	R212	02/05/2019			Bond Future	159.0655	159.0655	159.0360	159.0360	(0.019)	0.0000	0.0000	0
2018/11/01	R212	01/08/2019			Bond Future	162.2474	162.2474	162.2166	162.2166	(0.019)	0.0000	0.0000	0
2018/11/01	R213	01/11/2018	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R213	01/11/2018	8.64	Put	Bond Future	8,166.1500	8.1662	7,798.3200	7.7983	(4.504)	0	0	0
2018/11/01	R213	01/11/2018			Bond Future	9.9110	80.8286	9.8500	81.1965	(0.616)	0.0000	0.0000	0
2018/11/01	R213	01/11/2018	8.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R213	01/11/2018	8.66	Put	Bond Future	8,029.0800	8.0291	7,661.2500	7.6613	(4.581)	0	0	0
2018/11/01	R213	01/11/2018	8.65	Put	Bond Future	8,097.5800	8.0976	7,729.7500	7.7298	(4.542)	0	0	0
2018/11/01	R213	01/11/2018	8.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R213	07/02/2019	8.68	Call	Bond Future	31.7300	0.0317	46.0500	0.0461	45.131	0	0	0
2018/11/01	R213	07/02/2019			Bond Future	9.9990	82.4516	9.8995	83.0420	(0.995)	0.0000	0.0000	32,324
2018/11/01	R213	07/02/2019	8.68	Put	Bond Future	8,365.4900	8.3655	7,789.4700	7.7895	(6.886)	0	0	0
2018/11/01	R213	07/02/2019	8.69	Call	Bond Future	33.1000	0.0331	47.9600	0.0480	44.894	0	0	0
2018/11/01	R213	07/02/2019	8.70	Put	Bond Future	8,233.3000	8.2333	7,658.3800	7.6584	(6.983)	0	0	0
2018/11/01	R213	07/02/2019	8.69	Put	Bond Future	8,299.3400	8.2993	7,723.8600	7.7239	(6.934)	0	0	0
2018/11/01	R213	07/02/2019	8.70	Call	Bond Future	34.5100	0.0345	49.9300	0.0499	44.683	0	0	0
2018/11/01	R213	02/05/2019	9.49	Call	Bond Future	1,002.4600	1.0025	1,181.3300	1.1813	17.843	0	0	0
2018/11/01	R213	02/05/2019	9.48	Put	Bond Future	4,489.3700	4.4894	4,066.8500	4.0669	(9.412)	0	0	0
2018/11/01	R213	02/05/2019			Bond Future	10.0650	80.3656	9.9626	80.9646	(1.017)	0.0000	0.0000	0
2018/11/01	R213	02/05/2019	9.50	Call	Bond Future	1,021.7000	1.0217	1,202.8700	1.2029	17.732	0	0	0
2018/11/01	R213	02/05/2019	9.50	Put	Bond Future	4,404.5100	4.4045	3,986.6100	3.9866	(9.488)	0	0	0
2018/11/01	R213	02/05/2019	9.49	Put	Bond Future	4,446.8900	4.4469	4,026.6900	4.0267	(9.449)	0	0	0
2018/11/01	R213	02/05/2019	9.48	Call	Bond Future	983.2500	0.9833	1,159.8000	1.1598	17.956	0	0	0
2018/11/01	R213	01/08/2019	9.99	Put	Bond Future	3,339.9300	3.3399	3,024.2300	3.0242	(9.452)	0	0	0
2018/11/01	R213	01/08/2019	9.98	Call	Bond Future	2,527.6900	2.5277	2,820.8100	2.8208	11.596	0	0	0
2018/11/01	R213	01/08/2019			Bond Future	10.1257	81.9914	10.0198	82.6022	(1.046)	0.0000	0.0000	0
2018/11/01	R213	01/08/2019	9.99	Call	Bond Future	2,556.2900	2.5563	2,851.3500	2.8513	11.543	0	0	0
2018/11/01	R213	01/08/2019	9.98	Put	Bond Future	3,369.4800	3.3695	3,051.8400	3.0518	(9.427)	0	0	0
2018/11/01	R213	01/08/2019	10.00	Call	Bond Future	2,585.3300	2.5853	2,882.3300	2.8823	11.488	0	0	0
2018/11/01	R213	01/08/2019	10.00	Put	Bond Future	3,310.8800	3.3109	2,997.1200	2.9971	(9.477)	0	0	0
2018/11/01	R214	01/11/2018	8.99	Put	Bond Future	8,793.0100	8.7930	8,339.1100	8.3391	(5.162)	0	0	0
2018/11/01	R214	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/11/01	R214	01/11/2018			Bond Future	10.2409	68.5883	10.1700	69.0422	(0.692)	0.0000	0.0000	0
2018/11/01	R214	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R214	01/11/2018	8.98	Put	Bond Future	8,870.5200	8.8705	8,416.6200	8.4166	(5.117)	0	0	0
2018/11/01	R214	01/11/2018	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R214	01/11/2018	9.00	Put	Bond Future	8,715.6100	8.7156	8,261.7100	8.2617	(5.208)	0	0	0
2018/11/01	R214	07/02/2019	9.05	Put	Bond Future	8,856.5300	8.8565	8,151.3800	8.1514	(7.962)	0	0	0
2018/11/01	R214	07/02/2019			Bond Future	10.3204	69.9655	10.2060	70.6910	(1.109)	0.0000	0.0000	29,770
2018/11/01	R214	07/02/2019	9.04	Call	Bond Future	36.2800	0.0363	55.8000	0.0558	53.804	0	0	0
2018/11/01	R214	07/02/2019	9.04	Put	Bond Future	8,931.5200	8.9315	8,225.6300	8.2256	(7.903)	0	0	0
2018/11/01	R214	07/02/2019	9.05	Call	Bond Future	37.8900	0.0379	58.1500	0.0582	53.471	0	0	0
2018/11/01	R214	07/02/2019	9.03	Call	Bond Future	34.7300	0.0347	53.5200	0.0535	54.103	0	0	0
2018/11/01	R214	07/02/2019	9.03	Put	Bond Future	9,006.6900	9.0067	8,300.0700	8.3001	(7.846)	0	0	0
2018/11/01	R214	02/05/2019	9.87	Call	Bond Future	1,321.3900	1.3214	1,570.6900	1.5707	18.866	0	0	0
2018/11/01	R214	02/05/2019	9.85	Call	Bond Future	1,276.8600	1.2769	1,520.5400	1.5205	19.084	0	0	0
2018/11/01	R214	02/05/2019			Bond Future	10.3802	67.9113	10.2629	68.6482	(1.131)	0.0000	0.0000	0
2018/11/01	R214	02/05/2019	9.85	Put	Bond Future	4,713.2500	4.7132	4,220.0900	4.2201	(10.463)	0	0	0
2018/11/01	R214	02/05/2019	9.87	Put	Bond Future	4,623.0500	4.6231	4,135.5100	4.1355	(10.546)	0	0	0
2018/11/01	R214	02/05/2019	9.86	Call	Bond Future	1,299.0100	1.2990	1,545.5000	1.5455	18.975	0	0	0
2018/11/01	R214	02/05/2019	9.86	Put	Bond Future	4,667.9800	4.6680	4,177.6300	4.1776	(10.505)	0	0	0
2018/11/01	R214	01/08/2019	10.34	Put	Bond Future	3,590.6200	3.5906	3,218.5800	3.2186	(10.361)	0	0	0
2018/11/01	R214	01/08/2019			Bond Future	10.4363	69.2853	10.3155	70.0367	(1.157)	0.0000	0.0000	0
2018/11/01	R214	01/08/2019	10.33	Call	Bond Future	2,962.0400	2.9620	3,339.0900	3.3391	12.729	0	0	0
2018/11/01	R214	01/08/2019	10.33	Put	Bond Future	3,622.4200	3.6224	3,248.0900	3.2481	(10.334)	0	0	0
2018/11/01	R214	01/08/2019	10.34	Call	Bond Future	2,992.8400	2.9928	3,372.1800	3.3722	12.675	0	0	0
2018/11/01	R214	01/08/2019	10.32	Call	Bond Future	2,931.3900	2.9314	3,306.1400	3.3061	12.784	0	0	0
2018/11/01	R214	01/08/2019	10.32	Put	Bond Future	3,654.4600	3.6545	3,277.8300	3.2778	(10.306)	0	0	0
2018/11/01	R248	01/11/2018	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R248	01/11/2018			Bond Future	10.2559	87.6932	10.1800	88.3117	(0.740)	0.0000	0.0000	0
2018/11/01	R248	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R248	01/11/2018	9.01	Put	Bond Future	11,236.0600	11.2361	10,617.5700	10.6176	(5.505)	0	0	0
2018/11/01	R248	01/11/2018	9.03	Put	Bond Future	11,035.8500	11.0359	10,417.3600	10.4174	(5.604)	0	0	0
2018/11/01	R248	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/01	R248	01/11/2018	9.02	Put	Bond Future	11,135.8700	11.1359	10,517.3800	10.5174	(5.554)	0	0	0
2018/11/01	R248	07/02/2019	9.06	Put	Bond Future	11,398.3700	11.3984	10,453.7600	10.4538	(8.287)	0	0	0
2018/11/01	R248	07/02/2019			Bond Future	10.3363	89.4541	10.2166	90.4193	(1.159)	0.0000	0.0000	110,913
2018/11/01	R248	07/02/2019	9.06	Call	Bond Future	32.7100	0.0327	53.3100	0.0533	62.978	0	0	0
2018/11/01	R248	07/02/2019	9.05	Put	Bond Future	11,496.1300	11.4961	10,550.6600	10.5507	(8.224)	0	0	0
2018/11/01	R248	07/02/2019	9.07	Call	Bond Future	34.3200	0.0343	55.7900	0.0558	62.558	0	0	0
2018/11/01	R248	07/02/2019	9.07	Put	Bond Future	11,300.8600	11.3009	10,357.1200	10.3571	(8.351)	0	0	0
2018/11/01	R248	07/02/2019	9.05	Call	Bond Future	31.1800	0.0312	50.9200	0.0509	63.310	0	0	0
2018/11/01	R248	02/05/2019	9.90	Put	Bond Future	5,748.1600	5.7482	5,102.3300	5.1023	(11.235)	0	0	0
2018/11/01	R248	02/05/2019			Bond Future	10.3969	86.6048	10.2739	87.5853	(1.182)	0.0000	0.0000	0
2018/11/01	R248	02/05/2019	9.90	Call	Bond Future	1,659.3400	1.6593	1,993.9900	1.9940	20.168	0	0	0
2018/11/01	R248	02/05/2019	9.91	Call	Bond Future	1,688.3100	1.6883	2,026.8000	2.0268	20.049	0	0	0
2018/11/01	R248	02/05/2019	9.89	Put	Bond Future	5,805.5300	5.8055	5,155.8900	5.1559	(11.190)	0	0	0
2018/11/01	R248	02/05/2019	9.91	Put	Bond Future	5,691.4500	5.6914	5,049.4600	5.0495	(11.280)	0	0	0
2018/11/01	R248	02/05/2019	9.89	Call	Bond Future	1,630.8800	1.6309	1,961.7200	1.9617	20.286	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
2018/11/01	R248	01/08/2019	10.35	Call	Bond Future	3,677.4700	3.6775	4,180.5900	4.1806	13.681	0	0	0
2018/11/01	R248	01/08/2019	10.34	Put	Bond Future	4,535.2700	4.5353	4,035.3000	4.0353	(11.024)	0	0	0
2018/11/01	R248	01/08/2019			Bond Future	10.4537	88.3570	10.3270	89.3570	(1.212)	0.0000	0.0000	0
2018/11/01	R248	01/08/2019	10.36	Call	Bond Future	3,716.3100	3.7163	4,222.5400	4.2225	13.622	0	0	0
2018/11/01	R248	01/08/2019	10.36	Put	Bond Future	4,453.8300	4.4538	3,960.0800	3.9601	(11.086)	0	0	0
2018/11/01	R248	01/08/2019	10.35	Put	Bond Future	4,494.4000	4.4944	3,997.5400	3.9975	(11.055)	0	0	0
2018/11/01	R248	01/08/2019	10.34	Call	Bond Future	3,638.8100	3.6388	4,138.8200	4.1388	13.741	0	0	0

Total **934075**