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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/11/2018 TO 13/11/2018

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
2018/11/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	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
2018/11/13	0986	31/03/2036			Price Contribution	100.0000		100.0000		0.000	0.0000	0.0000	0
2018/11/13	1386	28/02/2031			Price Contribution	100.0000		100.0000		0.000	0.0000	0.0000	0
2018/11/13	1409	28/02/2041			Price Contribution	100.0000		100.0000		0.000	0.0000	0.0000	0
2018/11/13	2025	07/02/2019			Bond Future	133.1439		133.1221		(0.016)	0.0000	0.0000	355
2018/11/13	2025	02/05/2019			Bond Future	135.5241		135.5032		(0.015)	0.0000	0.0000	0
2018/11/13	2025	01/08/2019			Bond Future	138.2325		138.2099		(0.016)	0.0000	0.0000	0
2018/11/13	2029	07/02/2019			Bond Future	101.9622		101.4761		(0.477)	0.0000	0.0000	2,954
2018/11/13	2029	02/05/2019			Bond Future	102.7118		102.2181		(0.481)	0.0000	0.0000	0
2018/11/13	2029	01/08/2019			Bond Future	104.8001		104.2952		(0.482)	0.0000	0.0000	0
2018/11/13	2030	07/02/2019	8.62	Call	Bond Future	48.0000	0.0480	40.6700	0.0407	(15.271)	0	0	0
2018/11/13	2030	07/02/2019	10.20	Put	Bond Future	670.4600	0.6705	709.5800	0.7096	5.835	0	0	4,000
2018/11/13	2030	07/02/2019			Bond Future	9.7228	88.7959	9.7532	88.6097	0.313	0.0000	0.0000	55,495
2018/11/13	2030	07/02/2019	9.68	Put	Bond Future	1,794.3500	1.7944	1,882.5400	1.8825	4.915	0	0	0
2018/11/13	2030	07/02/2019	9.68	Call	Bond Future	1,531.5900	1.5316	1,433.6300	1.4336	(6.396)	0	0	4,000
2018/11/13	2030	07/02/2019	9.18	Put	Bond Future	3,841.2200	3.8412	3,985.1900	3.9852	3.748	0	0	0
2018/11/13	2030	07/02/2019	9.18	Call	Bond Future	428.0500	0.4280	385.8700	0.3859	(9.854)	0	0	4,000
2018/11/13	2030	07/02/2019	8.63	Call	Bond Future	50.1100	0.0501	42.5100	0.0425	(15.167)	0	0	0
2018/11/13	2030	07/02/2019	8.62	Put	Bond Future	7,170.1100	7.1701	7,348.9300	7.3489	2.494	0	0	0
2018/11/13	2030	07/02/2019	10.20	Call	Bond Future	3,531.6000	3.5316	3,384.5700	3.3846	(4.163)	0	0	0
2018/11/13	2030	07/02/2019	8.90	Call	Bond Future	154.5000	0.1545	135.1500	0.1352	(12.524)	0	0	1,320
2018/11/13	2030	07/02/2019	8.63	Put	Bond Future	7,104.2600	7.1043	7,282.8100	7.2828	2.513	0	0	0
2018/11/13	2030	07/02/2019	8.64	Call	Bond Future	52.3000	0.0523	44.4200	0.0444	(15.067)	0	0	0
2018/11/13	2030	07/02/2019	8.64	Put	Bond Future	7,038.5400	7.0385	7,216.8100	7.2168	2.533	0	0	0
2018/11/13	2030	07/02/2019	9.60	Put	Bond Future	2,056.9100	2.0569	2,154.1900	2.1542	4.729	0	0	0
2018/11/13	2030	07/02/2019	9.60	Call	Bond Future	1,299.9500	1.3000	1,211.0800	1.2111	(6.836)	0	0	1,320
2018/11/13	2030	07/02/2019	9.40	Put	Bond Future	2,820.9200	2.8209	2,941.2000	2.9412	4.264	0	0	0
2018/11/13	2030	07/02/2019	9.40	Call	Bond Future	812.1500	0.8122	746.2800	0.7463	(8.111)	0	0	0
2018/11/13	2030	07/02/2019	8.70	Put	Bond Future	6,647.4700	6.6475	6,823.8500	6.8238	2.653	0	0	0
2018/11/13	2030	07/02/2019	8.70	Call	Bond Future	67.2900	0.0673	57.5200	0.0575	(14.519)	0	0	0
2018/11/13	2030	07/02/2019	8.90	Put	Bond Future	5,397.6400	5.3976	5,564.4400	5.5644	3.090	0	0	0
2018/11/13	2030	02/05/2019	8.90	Put	Bond Future	6,064.4900	6.0645	6,218.5400	6.2185	2.540	0	0	0
2018/11/13	2030	02/05/2019	9.41	Call	Bond Future	1,372.8500	1.3728	1,300.1000	1.3001	(5.299)	0	0	0
2018/11/13	2030	02/05/2019			Bond Future	9.7906	90.3638	9.8219	90.1753	0.320	0.0000	0.0000	0
2018/11/13	2030	02/05/2019	9.39	Call	Bond Future	1,326.4600	1.3265	1,255.3100	1.2553	(5.364)	0	0	0
2018/11/13	2030	02/05/2019	9.39	Put	Bond Future	3,786.0600	3.7861	3,903.4300	3.9034	3.100	0	0	0
2018/11/13	2030	02/05/2019	10.20	Call	Bond Future	3,904.1500	3.9042	3,773.3200	3.7733	(3.351)	0	0	0
2018/11/13	2030	02/05/2019	10.20	Put	Bond Future	1,481.9000	1.4819	1,539.5900	1.5396	3.893	0	0	3,000
2018/11/13	2030	02/05/2019	8.90	Call	Bond Future	469.8700	0.4699	435.4000	0.4354	(7.336)	0	0	3,000
2018/11/13	2030	02/05/2019	9.41	Put	Bond Future	3,707.4800	3.7075	3,823.2500	3.8232	3.123	0	0	0
2018/11/13	2030	02/05/2019	9.40	Call	Bond Future	1,349.5300	1.3495	1,277.5900	1.2776	(5.331)	0	0	3,000
2018/11/13	2030	02/05/2019	9.40	Put	Bond Future	3,746.6200	3.7466	3,863.2000	3.8632	3.112	0	0	0
2018/11/13	2030	01/08/2019	9.91	Put	Bond Future	2,807.9900	2.8080	2,893.2700	2.8933	3.037	0	0	0
2018/11/13	2030	01/08/2019			Bond Future	9.8541	88.1754	9.8868	87.9822	0.332	0.0000	0.0000	0

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2018/11/13	2030	01/08/2019	9.91	Call	Bond Future	3,137.8200	3.1378	3,029.8800	3.0299	(3.440)	0	0	0
2018/11/13	2030	01/08/2019	9.92	Call	Bond Future	3,170.3600	3.1704	3,061.8100	3.0618	(3.424)	0	0	0
2018/11/13	2030	01/08/2019	9.90	Put	Bond Future	2,834.2300	2.8342	2,920.1300	2.9201	3.031	0	0	0
2018/11/13	2030	01/08/2019	9.92	Put	Bond Future	2,781.6600	2.7817	2,866.3300	2.8663	3.044	0	0	0
2018/11/13	2030	01/08/2019	9.90	Call	Bond Future	3,105.1300	3.1051	2,997.8100	2.9978	(3.456)	0	0	0
2018/11/13	2032	07/02/2019	8.81	Call	Bond Future	51.6900	0.0517	43.7800	0.0438	(15.303)	0	0	0
2018/11/13	2032	07/02/2019	8.80	Put	Bond Future	7,796.1800	7.7962	7,989.5000	7.9895	2.480	0	0	0
2018/11/13	2032	07/02/2019			Bond Future	9.8996	91.0632	9.9300	90.8623	0.306	0.0000	0.0000	41,731
2018/11/13	2032	07/02/2019	8.82	Call	Bond Future	54.3500	0.0543	46.0900	0.0461	(15.198)	0	0	0
2018/11/13	2032	07/02/2019	8.82	Put	Bond Future	7,652.1800	7.6522	7,844.8200	7.8448	2.517	0	0	0
2018/11/13	2032	07/02/2019	8.81	Put	Bond Future	7,724.1000	7.7241	7,917.0900	7.9171	2.499	0	0	0
2018/11/13	2032	07/02/2019	8.80	Call	Bond Future	49.1100	0.0491	41.5300	0.0415	(15.435)	0	0	0
2018/11/13	2032	02/05/2019	9.62	Put	Bond Future	3,908.3500	3.9083	4,029.6300	4.0296	3.103	0	0	0
2018/11/13	2032	02/05/2019	9.61	Call	Bond Future	1,580.1200	1.5801	1,498.7200	1.4987	(5.152)	0	0	0
2018/11/13	2032	02/05/2019			Bond Future	9.9655	88.5139	9.9966	88.3104	0.313	0.0000	0.0000	0
2018/11/13	2032	02/05/2019	9.62	Call	Bond Future	1,606.6200	1.6066	1,524.3600	1.5244	(5.120)	0	0	0
2018/11/13	2032	02/05/2019	9.61	Put	Bond Future	3,949.7400	3.9497	4,071.8800	4.0719	3.092	0	0	0
2018/11/13	2032	02/05/2019	9.63	Call	Bond Future	1,633.1400	1.6331	1,550.0100	1.5500	(5.090)	0	0	0
2018/11/13	2032	02/05/2019	9.63	Put	Bond Future	3,867.0600	3.8671	3,987.4700	3.9875	3.114	0	0	0
2018/11/13	2032	01/08/2019	10.10	Call	Bond Future	3,476.9000	3.4769	3,358.8900	3.3589	(3.394)	0	0	0
2018/11/13	2032	01/08/2019	10.11	Put	Bond Future	2,967.3400	2.9673	3,057.1900	3.0572	3.028	0	0	0
2018/11/13	2032	01/08/2019			Bond Future	10.0251	90.2942	10.0575	90.0857	0.323	0.0000	0.0000	0
2018/11/13	2032	01/08/2019	10.10	Put	Bond Future	2,996.1200	2.9961	3,086.6200	3.0866	3.021	0	0	0
2018/11/13	2032	01/08/2019	10.11	Call	Bond Future	3,512.0700	3.5121	3,393.4100	3.3934	(3.379)	0	0	0
2018/11/13	2032	01/08/2019	10.09	Call	Bond Future	3,441.8900	3.4419	3,324.5400	3.3245	(3.409)	0	0	0
2018/11/13	2032	01/08/2019	10.09	Put	Bond Future	3,025.1300	3.0251	3,116.2900	3.1163	3.013	0	0	0
2018/11/13	2033	07/02/2019			Bond Future	104.0208	104.0208	103.4363	103.4363	(0.562)	0.0000	0.0000	6,770
2018/11/13	2033	02/05/2019			Bond Future	104.7347	104.7347	104.1408	104.1408	(0.567)	0.0000	0.0000	0
2018/11/13	2033	01/08/2019			Bond Future	106.8640	106.8640	106.2570	106.2570	(0.568)	0.0000	0.0000	0
2018/11/13	2037	07/02/2019	9.06	Put	Bond Future	8,038.9500	8.0389	8,250.8800	8.2509	2.636	0	0	0
2018/11/13	2037	07/02/2019	9.05	Call	Bond Future	78.2500	0.0783	66.7900	0.0668	(14.645)	0	0	0
2018/11/13	2037	07/02/2019			Bond Future	10.0642	87.3961	10.0944	87.1723	0.301	0.0000	0.0000	58,272
2018/11/13	2037	07/02/2019	9.06	Call	Bond Future	82.1700	0.0822	70.2400	0.0702	(14.519)	0	0	0
2018/11/13	2037	07/02/2019	9.05	Put	Bond Future	8,119.7400	8.1197	8,332.1400	8.3321	2.616	0	0	0
2018/11/13	2037	07/02/2019	9.07	Call	Bond Future	86.2600	0.0863	73.8300	0.0738	(14.410)	0	0	0
2018/11/13	2037	07/02/2019	9.07	Put	Bond Future	7,958.4500	7.9585	8,169.8800	8.1699	2.657	0	0	0
2018/11/13	2037	02/05/2019	9.81	Put	Bond Future	4,318.0000	4.3180	4,449.4100	4.4494	3.043	0	0	0
2018/11/13	2037	02/05/2019			Bond Future	10.1282	88.9394	10.1593	88.7124	0.307	0.0000	0.0000	0
2018/11/13	2037	02/05/2019	9.80	Call	Bond Future	1,909.2000	1.9092	1,814.5700	1.8146	(4.957)	0	0	0
2018/11/13	2037	02/05/2019	9.80	Put	Bond Future	4,364.5000	4.3645	4,496.8500	4.4969	3.032	0	0	0
2018/11/13	2037	02/05/2019	9.81	Call	Bond Future	1,939.0700	1.9391	1,843.5000	1.8435	(4.929)	0	0	0
2018/11/13	2037	02/05/2019	9.79	Call	Bond Future	1,879.6000	1.8796	1,785.9100	1.7859	(4.985)	0	0	0
2018/11/13	2037	02/05/2019	9.79	Put	Bond Future	4,411.3700	4.4114	4,544.6600	4.5447	3.022	0	0	0
2018/11/13	2037	01/08/2019	10.31	Call	Bond Future	4,062.7000	4.0627	3,927.1300	3.9271	(3.337)	0	0	0
2018/11/13	2037	01/08/2019			Bond Future	10.1895	86.4721	10.2216	86.2397	0.316	0.0000	0.0000	0

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2018/11/13	2037	01/08/2019	10.29	Call	Bond Future	3,983.6200	3.9836	3,849.5000	3.8495	(3.367)	0	0	0
2018/11/13	2037	01/08/2019	10.29	Put	Bond Future	3,261.1000	3.2611	3,359.3700	3.3594	3.013	0	0	0
2018/11/13	2037	01/08/2019	10.31	Put	Bond Future	3,197.5800	3.1976	3,294.4000	3.2944	3.028	0	0	0
2018/11/13	2037	01/08/2019	10.30	Call	Bond Future	4,023.0700	4.0231	3,888.2200	3.8882	(3.352)	0	0	0
2018/11/13	2037	01/08/2019	10.30	Put	Bond Future	3,229.2100	3.2292	3,326.7500	3.3268	3.021	0	0	0
2018/11/13	2038	07/02/2019			Bond Future	121.9609	121.9609	123.0599	123.0599	0.901	0.0000	0.0000	9,871
2018/11/13	2038	02/05/2019			Bond Future	124.1411	124.1411	125.2611	125.2611	0.902	0.0000	0.0000	0
2018/11/13	2038	01/08/2019			Bond Future	126.6124	126.6124	127.7538	127.7538	0.902	0.0000	0.0000	0
2018/11/13	2040	07/02/2019	9.13	Call	Bond Future	87.9400	0.0879	80.2400	0.0802	(8.756)	0	0	0
2018/11/13	2040	07/02/2019	9.11	Put	Bond Future	8,880.5200	8.8805	8,990.6700	8.9907	1.240	0	0	0
2018/11/13	2040	07/02/2019			Bond Future	10.1389	90.4704	10.1537	90.3531	0.146	0.0000	0.0000	33,526
2018/11/13	2040	07/02/2019	9.13	Put	Bond Future	8,704.9000	8.7049	8,814.4600	8.8145	1.259	0	0	0
2018/11/13	2040	07/02/2019	9.11	Call	Bond Future	79.6800	0.0797	72.5700	0.0726	(8.923)	0	0	0
2018/11/13	2040	07/02/2019	9.12	Put	Bond Future	8,792.5400	8.7925	8,902.4000	8.9024	1.249	0	0	0
2018/11/13	2040	07/02/2019	9.12	Call	Bond Future	83.7100	0.0837	76.3100	0.0763	(8.840)	0	0	0
2018/11/13	2040	02/05/2019	9.60	Call	Bond Future	1,200.6700	1.2007	1,161.4600	1.1615	(3.266)	0	0	1,150
2018/11/13	2040	02/05/2019	9.89	Call	Bond Future	2,037.9300	2.0379	1,983.3000	1.9833	(2.681)	0	0	0
2018/11/13	2040	02/05/2019	9.88	Put	Bond Future	4,595.7100	4.5957	4,660.1100	4.6601	1.401	0	0	0
2018/11/13	2040	02/05/2019			Bond Future	10.2027	92.0680	10.2178	91.9495	0.148	0.0000	0.0000	0
2018/11/13	2040	02/05/2019	10.20	Put	Bond Future	3,198.9000	3.1989	3,247.2500	3.2473	1.511	0	0	0
2018/11/13	2040	02/05/2019	10.20	Call	Bond Future	3,177.4800	3.1775	3,107.3300	3.1073	(2.208)	0	0	1,150
2018/11/13	2040	02/05/2019	9.60	Put	Bond Future	6,137.4600	6.1375	6,216.7500	6.2167	1.292	0	0	0
2018/11/13	2040	02/05/2019	9.90	Call	Bond Future	2,070.8900	2.0709	2,015.7400	2.0157	(2.663)	0	0	0
2018/11/13	2040	02/05/2019	9.90	Put	Bond Future	4,497.5700	4.4976	4,560.9200	4.5609	1.409	0	0	0
2018/11/13	2040	02/05/2019	9.89	Put	Bond Future	4,546.5600	4.5466	4,610.4300	4.6104	1.405	0	0	0
2018/11/13	2040	02/05/2019	9.88	Call	Bond Future	2,005.0100	2.0050	1,950.9100	1.9509	(2.698)	0	0	0
2018/11/13	2040	01/08/2019	10.36	Call	Bond Future	4,271.5300	4.2715	4,197.2400	4.1972	(1.739)	0	0	0
2018/11/13	2040	01/08/2019	10.37	Put	Bond Future	3,498.0800	3.4981	3,545.1500	3.5451	1.346	0	0	0
2018/11/13	2040	01/08/2019			Bond Future	10.2640	89.4133	10.2797	89.2915	0.153	0.0000	0.0000	0
2018/11/13	2040	01/08/2019	10.36	Put	Bond Future	3,532.2500	3.5323	3,579.7000	3.5797	1.343	0	0	0
2018/11/13	2040	01/08/2019	10.37	Call	Bond Future	4,313.8100	4.3138	4,239.1400	4.2391	(1.731)	0	0	0
2018/11/13	2040	01/08/2019	10.38	Call	Bond Future	4,355.9600	4.3560	4,280.9100	4.2809	(1.723)	0	0	0
2018/11/13	2040	01/08/2019	10.38	Put	Bond Future	3,463.9000	3.4639	3,510.5900	3.5106	1.348	0	0	0
2018/11/13	2044	07/02/2019	9.18	Put	Bond Future	8,440.2200	8.4402	8,589.6700	8.5897	1.771	0	0	0
2018/11/13	2044	07/02/2019			Bond Future	10.1358	87.7695	10.1557	87.6086	0.197	0.0000	0.0000	35,870
2018/11/13	2044	07/02/2019	9.17	Call	Bond Future	106.4700	0.1065	95.4100	0.0954	(10.388)	0	0	0
2018/11/13	2044	07/02/2019	9.17	Put	Bond Future	8,529.1100	8.5291	8,678.9900	8.6790	1.757	0	0	0
2018/11/13	2044	07/02/2019	9.18	Call	Bond Future	111.6400	0.1116	100.1500	0.1002	(10.292)	0	0	0
2018/11/13	2044	07/02/2019	9.16	Call	Bond Future	101.5300	0.1015	90.8900	0.0909	(10.480)	0	0	0
2018/11/13	2044	07/02/2019	9.16	Put	Bond Future	8,618.3800	8.6184	8,768.6800	8.7687	1.744	0	0	0
2018/11/13	2044	02/05/2019	9.90	Call	Bond Future	2,119.8600	2.1199	2,046.8600	2.0469	(3.444)	0	0	0
2018/11/13	2044	02/05/2019			Bond Future	10.1965	89.3195	10.2169	89.1565	0.200	0.0000	0.0000	0
2018/11/13	2044	02/05/2019	9.90	Put	Bond Future	4,542.6600	4.5427	4,632.6100	4.6326	1.980	0	0	0
2018/11/13	2044	02/05/2019	9.91	Call	Bond Future	2,154.0000	2.1540	2,080.2900	2.0803	(3.422)	0	0	0
2018/11/13	2044	02/05/2019	9.92	Put	Bond Future	4,444.2300	4.4442	4,532.7700	4.5328	1.992	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
2018/11/13	2044	02/05/2019	9.91	Put	Bond Future	4,493.2300	4.4932	4,582.4700	4.5825	1.986	0	0	0
2018/11/13	2044	02/05/2019	9.92	Call	Bond Future	2,188.4300	2.1884	2,114.0200	2.1140	(3.400)	0	0	0
2018/11/13	2044	01/08/2019	10.40	Put	Bond Future	3,419.2300	3.4192	3,484.3700	3.4844	1.905	0	0	0
2018/11/13	2044	01/08/2019			Bond Future	10.2546	86.7346	10.2758	86.5676	0.207	0.0000	0.0000	0
2018/11/13	2044	01/08/2019	10.39	Call	Bond Future	4,511.0000	4.5110	4,409.6500	4.4096	(2.247)	0	0	0
2018/11/13	2044	01/08/2019	10.39	Put	Bond Future	3,453.0700	3.4531	3,518.7100	3.5187	1.901	0	0	0
2018/11/13	2044	01/08/2019	10.40	Call	Bond Future	4,554.4400	4.5544	4,452.5900	4.4526	(2.236)	0	0	0
2018/11/13	2044	01/08/2019	10.38	Call	Bond Future	4,467.7200	4.4677	4,366.8800	4.3669	(2.257)	0	0	0
2018/11/13	2044	01/08/2019	10.38	Put	Bond Future	3,487.2000	3.4872	3,553.3500	3.5533	1.897	0	0	0
2018/11/13	2046	07/02/2019			Bond Future	116.9335	116.9335	116.3622	116.3622	(0.489)	0.0000	0.0000	12,065
2018/11/13	2046	02/05/2019			Bond Future	117.3378	117.3378	116.7574	116.7574	(0.495)	0.0000	0.0000	0
2018/11/13	2046	01/08/2019			Bond Future	119.7234	119.7234	119.1302	119.1302	(0.496)	0.0000	0.0000	0
2018/11/13	2050	07/02/2019			Bond Future	120.6763	120.6763	120.2767	120.2767	(0.331)	0.0000	0.0000	10,255
2018/11/13	2050	02/05/2019			Bond Future	122.8334	122.8334	122.4279	122.4279	(0.330)	0.0000	0.0000	0
2018/11/13	2050	01/08/2019			Bond Future	123.5121	123.5121	123.0971	123.0971	(0.336)	0.0000	0.0000	0
2018/11/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	AL37	07/02/2019			Index Future	601.7100	601.7100	601.4990	601.4990	(0.035)	0.0000	0.0000	0
2018/11/13	AL37	02/05/2019			Index Future	612.3320	612.3320	612.1220	612.1220	(0.034)	0.0000	0.0000	0
2018/11/13	AL37	01/08/2019			Index Future	624.6340	624.6340	624.4140	624.4140	(0.035)	0.0000	0.0000	0
2018/11/13	AL7T	07/02/2019			Index Future	691.3500	691.3500	690.4460	690.4460	(0.131)	0.0000	0.0000	0
2018/11/13	AL7T	02/05/2019			Index Future	703.5540	703.5540	702.6400	702.6400	(0.130)	0.0000	0.0000	0
2018/11/13	AL7T	01/08/2019			Index Future	717.6890	717.6890	716.7490	716.7490	(0.131)	0.0000	0.0000	0
2018/11/13	ALBI	07/02/2019			Index Future	626.4680	626.4680	625.4950	625.4950	(0.155)	0.0000	0.0000	906
2018/11/13	ALBI	02/05/2019			Index Future	637.5270	637.5270	636.5420	636.5420	(0.155)	0.0000	0.0000	0
2018/11/13	ALBI	01/08/2019			Index Future	650.3350	650.3350	649.3240	649.3240	(0.155)	0.0000	0.0000	0
2018/11/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C035	28/02/2035			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
2018/11/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	C442	25/04/2042			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
2018/11/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	ES33	07/02/2019			Bond Future	11.3137	76.1547	11.3384	76.0162	0.218	0.0000	0.0000	494
2018/11/13	ES33	02/05/2019			Bond Future	11.4191	73.7076	11.4445	73.5675	0.222	0.0000	0.0000	0
2018/11/13	ES33	01/08/2019			Bond Future	11.5231	75.1900	11.5495	75.0463	0.229	0.0000	0.0000	0
2018/11/13	ES42	07/02/2019			Bond Future	11.5220	78.2627	11.5415	78.1386	0.170	0.0000	0.0000	5,169
2018/11/13	ES42	02/05/2019			Bond Future	11.6269	75.3837	11.6470	75.2581	0.173	0.0000	0.0000	0
2018/11/13	ES42	01/08/2019			Bond Future	11.7287	76.9004	11.7496	76.7716	0.178	0.0000	0.0000	0
2018/11/13	GOVI	07/02/2019	666.53	Put	GOVI	466,550.0000	46.6550	476,940.0000	47.6940	2.227	0	0	0
2018/11/13	GOVI	07/02/2019			GOVI	619.8750	619.8750	618.8360	618.8360	(0.168)	0.0000	0.0000	461
2018/11/13	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/13	GOVI	07/02/2019	666.52	Put	GOVI	466,450.0000	46.6450	476,840.0000	47.6840	2.227	0	0	0
2018/11/13	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/13	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/13	GOVI	07/02/2019	666.51	Put	GOVI	466,350.0000	46.6350	476,740.0000	47.6740	2.228	0	0	0
2018/11/13	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/13	GOVI	02/05/2019	647.88	Put	GOVI	170,630.0000	17.0630	181,150.0000	18.1150	6.165	0	0	0
2018/11/13	GOVI	02/05/2019	647.86	Put	GOVI	170,430.0000	17.0430	180,950.0000	18.0950	6.173	0	0	0
2018/11/13	GOVI	02/05/2019			GOVI	630.8170	630.8170	629.7650	629.7650	(0.167)	0.0000	0.0000	0
2018/11/13	GOVI	02/05/2019	647.87	Put	GOVI	170,530.0000	17.0530	181,050.0000	18.1050	6.169	0	0	0
2018/11/13	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/13	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/13	GOVI	01/08/2019	638.68	Call	GOVI	48,110.0000	4.8110	37,320.0000	3.7320	(22.428)	0	0	0
2018/11/13	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/13	GOVI	01/08/2019			GOVI	643.4910	643.4910	642.4120	642.4120	(0.168)	0.0000	0.0000	0
2018/11/13	GOVI	01/08/2019	638.69	Call	GOVI	48,010.0000	4.8010	37,220.0000	3.7220	(22.474)	0	0	0
2018/11/13	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/13	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/13	GOVI	01/08/2019	638.67	Call	GOVI	48,210.0000	4.8210	37,420.0000	3.7420	(22.381)	0	0	0
2018/11/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/13	IGOV	07/02/2019			Index Future	256.8740	256.8740	256.3450	256.3450	(0.206)	0.0000	0.0000	518
2018/11/13	IGOV	02/05/2019			Index Future	261.4650	261.4650	260.9290	260.9290	(0.205)	0.0000	0.0000	215
2018/11/13	IGOV	01/08/2019			Index Future	266.7780	266.7780	266.2290	266.2290	(0.206)	0.0000	0.0000	0
2018/11/13	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/13	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5900	99.5900	0.000	0.0000	0.0000	0

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2018/11/13	IS01	20/06/2019			Interest Rate Swap	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000	0
2018/11/13	IS01	19/09/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/13	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/13	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/11/13	IS02	21/06/2019			Interest Rate Swap	99.7900	99.7900	99.7900	99.7900	0.000	0.0000	0.0000	0
2018/11/13	IS02	20/09/2019			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2018/11/13	IS02	20/12/2019			Interest Rate Swap	103.0400	103.0400	103.0400	103.0400	0.000	0.0000	0.0000	0
2018/11/13	IS02	23/03/2020			Interest Rate Swap	99.1600	99.1600	99.1600	99.1600	0.000	0.0000	0.0000	0
2018/11/13	IS02	22/06/2020			Interest Rate Swap	102.8600	102.8600	102.8600	102.8600	0.000	0.0000	0.0000	0
2018/11/13	IS02	21/09/2020			Interest Rate Swap	99.9800	99.9800	99.9800	99.9800	0.000	0.0000	0.0000	0
2018/11/13	IS05	17/12/2020			Interest Rate Swap	96.9000	96.9000	96.9100	96.9100	0.010	0.0000	0.0000	0
2018/11/13	IS05	16/03/2021			Interest Rate Swap	96.2100	96.2100	96.2200	96.2200	0.010	0.0000	0.0000	0
2018/11/13	IS05	15/06/2021			Interest Rate Swap	95.4800	95.4800	95.5000	95.5000	0.021	0.0000	0.0000	0
2018/11/13	IS05	21/09/2021			Interest Rate Swap	95.7400	95.7400	95.7600	95.7600	0.021	0.0000	0.0000	0
2018/11/13	IS05	21/12/2021			Interest Rate Swap	98.0100	98.0100	98.0400	98.0400	0.031	0.0000	0.0000	51
2018/11/13	IS05	15/03/2022			Interest Rate Swap	98.2200	98.2200	98.2400	98.2400	0.020	0.0000	0.0000	0
2018/11/13	IS05	21/06/2022			Interest Rate Swap	99.5000	99.5000	99.5100	99.5100	0.010	0.0000	0.0000	0
2018/11/13	IS05	20/09/2022			Interest Rate Swap	103.4900	103.4900	103.4900	103.4900	0.000	0.0000	0.0000	0
2018/11/13	IS05	20/12/2022			Interest Rate Swap	104.8200	104.8200	104.8100	104.8100	(0.010)	0.0000	0.0000	0
2018/11/13	IS05	22/03/2023			Interest Rate Swap	98.3000	98.3000	98.2900	98.2900	(0.010)	0.0000	0.0000	0
2018/11/13	IS05	20/06/2023			Interest Rate Swap	104.4000	104.4000	104.3900	104.3900	(0.010)	0.0000	0.0000	0
2018/11/13	IS05	19/09/2023			Interest Rate Swap	100.0000	100.0000	99.9900	99.9900	(0.010)	0.0000	0.0000	0
2018/11/13	IS10	17/12/2025			Interest Rate Swap	97.2800	97.2800	97.2800	97.2800	0.000	0.0000	0.0000	0
2018/11/13	IS10	16/03/2026			Interest Rate Swap	94.3600	94.3600	94.3600	94.3600	0.000	0.0000	0.0000	0
2018/11/13	IS10	15/06/2026			Interest Rate Swap	93.1600	93.1600	93.1700	93.1700	0.011	0.0000	0.0000	0
2018/11/13	IS10	21/09/2026			Interest Rate Swap	95.3600	95.3600	95.3600	95.3600	0.000	0.0000	0.0000	0
2018/11/13	IS10	21/12/2026			Interest Rate Swap	99.1600	99.1600	99.1600	99.1600	0.000	0.0000	0.0000	0
2018/11/13	IS10	15/03/2027			Interest Rate Swap	97.8100	97.8100	97.8000	97.8000	(0.010)	0.0000	0.0000	0
2018/11/13	IS10	21/06/2027			Interest Rate Swap	99.9200	99.9200	99.9100	99.9100	(0.010)	0.0000	0.0000	0
2018/11/13	IS10	20/09/2027			Interest Rate Swap	105.3700	105.3700	105.3600	105.3600	(0.009)	0.0000	0.0000	0
2018/11/13	IS10	20/12/2027			Interest Rate Swap	105.7700	105.7700	105.7600	105.7600	(0.009)	0.0000	0.0000	0
2018/11/13	IS10	22/03/2028			Interest Rate Swap	99.4000	99.4000	99.3900	99.3900	(0.010)	0.0000	0.0000	0
2018/11/13	IS10	20/06/2028			Interest Rate Swap	106.5300	106.5300	106.5200	106.5200	(0.009)	0.0000	0.0000	0
2018/11/13	IS10	19/09/2028			Interest Rate Swap	100.2100	100.2100	100.2100	100.2100	0.000	0.0000	0.0000	0
2018/11/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/13	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/11/13	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/13	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	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
2018/11/13	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/13	R023	07/02/2019	10.59	Call	Bond Future	6,258.9800	6.2590	6,225.6100	6.2256	(0.533)	0	0	0
2018/11/13	R023	07/02/2019			Bond Future	8.6127	100.6315	8.6228	100.5981	0.118	0.0000	0.0000	53,011
2018/11/13	R023	07/02/2019	10.57	Call	Bond Future	6,198.3900	6.1984	6,165.0200	6.1650	(0.538)	0	0	0
2018/11/13	R023	07/02/2019	10.57	Put	Bond Future	1.9700	0.0020	1.9500	0.0020	(1.015)	0	0	0
2018/11/13	R023	07/02/2019	10.59	Put	Bond Future	1.7900	0.0018	1.7700	0.0018	(1.117)	0	0	0
2018/11/13	R023	07/02/2019	10.58	Call	Bond Future	6,228.6900	6.2287	6,195.3200	6.1953	(0.536)	0	0	0
2018/11/13	R023	07/02/2019	10.58	Put	Bond Future	1.8800	0.0019	1.8600	0.0019	(1.064)	0	0	0
2018/11/13	R023	02/05/2019	8.45	Call	Bond Future	743.7800	0.7438	727.6500	0.7277	(2.169)	0	0	0
2018/11/13	R023	02/05/2019	8.44	Put	Bond Future	1,453.7100	1.4537	1,470.7000	1.4707	1.169	0	0	0
2018/11/13	R023	02/05/2019			Bond Future	8.6699	98.4780	8.6804	98.4450	0.121	0.0000	0.0000	0
2018/11/13	R023	02/05/2019	8.46	Call	Bond Future	758.0600	0.7581	741.7600	0.7418	(2.150)	0	0	0
2018/11/13	R023	02/05/2019	8.46	Put	Bond Future	1,418.8800	1.4189	1,435.5200	1.4355	1.173	0	0	0
2018/11/13	R023	02/05/2019	8.45	Put	Bond Future	1,436.2200	1.4362	1,453.0300	1.4530	1.170	0	0	0
2018/11/13	R023	02/05/2019	8.44	Call	Bond Future	729.6500	0.7297	713.7000	0.7137	(2.186)	0	0	0
2018/11/13	R023	01/08/2019	8.95	Call	Bond Future	1,735.2300	1.7352	1,712.3600	1.7124	(1.318)	0	0	0
2018/11/13	R023	01/08/2019			Bond Future	8.7066	100.4581	8.7183	100.4235	0.134	0.0000	0.0000	0
2018/11/13	R023	01/08/2019	8.93	Call	Bond Future	1,696.2400	1.6962	1,673.6000	1.6736	(1.335)	0	0	0
2018/11/13	R023	01/08/2019	8.93	Put	Bond Future	1,037.9600	1.0380	1,049.9000	1.0499	1.150	0	0	0
2018/11/13	R023	01/08/2019	8.95	Put	Bond Future	1,018.2900	1.0183	1,030.0000	1.0300	1.150	0	0	0
2018/11/13	R023	01/08/2019	8.94	Call	Bond Future	1,715.6900	1.7157	1,692.9300	1.6929	(1.327)	0	0	0
2018/11/13	R023	01/08/2019	8.94	Put	Bond Future	1,028.0800	1.0281	1,039.9000	1.0399	1.150	0	0	0
2018/11/13	R035	07/02/2019	8.98	Call	Bond Future	66.0300	0.0660	57.3600	0.0574	(13.130)	0	0	0
2018/11/13	R035	07/02/2019			Bond Future	10.0205	94.9864	10.0456	94.8020	0.250	0.0000	0.0000	71,516
2018/11/13	R035	07/02/2019	8.96	Call	Bond Future	60.4500	0.0604	52.4100	0.0524	(13.300)	0	0	0
2018/11/13	R035	07/02/2019	8.96	Put	Bond Future	8,395.2200	8.3952	8,571.6200	8.5716	2.101	0	0	0
2018/11/13	R035	07/02/2019	8.98	Put	Bond Future	8,233.3500	8.2334	8,409.1200	8.4091	2.135	0	0	0
2018/11/13	R035	07/02/2019	8.97	Call	Bond Future	63.1900	0.0632	54.8400	0.0548	(13.214)	0	0	0
2018/11/13	R035	07/02/2019	8.97	Put	Bond Future	8,314.1800	8.3142	8,490.2700	8.4903	2.118	0	0	0
2018/11/13	R035	02/05/2019	9.74	Put	Bond Future	4,374.0400	4.3740	4,482.9700	4.4830	2.490	0	0	0
2018/11/13	R035	02/05/2019			Bond Future	10.0829	92.1628	10.1087	91.9759	0.255	0.0000	0.0000	0
2018/11/13	R035	02/05/2019	9.74	Call	Bond Future	1,828.7600	1.8288	1,750.8400	1.7508	(4.261)	0	0	0
2018/11/13	R035	02/05/2019	9.75	Call	Bond Future	1,858.7600	1.8588	1,780.0400	1.7800	(4.235)	0	0	0
2018/11/13	R035	02/05/2019	9.75	Put	Bond Future	4,328.3200	4.3283	4,436.4500	4.4364	2.498	0	0	0
2018/11/13	R035	02/05/2019	9.73	Call	Bond Future	1,799.2900	1.7993	1,722.1500	1.7222	(4.287)	0	0	0
2018/11/13	R035	02/05/2019	9.73	Put	Bond Future	4,420.3800	4.4204	4,530.0900	4.5301	2.482	0	0	0
2018/11/13	R035	01/08/2019	10.23	Call	Bond Future	3,955.9300	3.9559	3,845.0300	3.8450	(2.803)	0	0	0
2018/11/13	R035	01/08/2019	10.22	Put	Bond Future	3,350.1800	3.3502	3,431.3800	3.4314	2.424	0	0	0
2018/11/13	R035	01/08/2019			Bond Future	10.1407	94.0161	10.1674	93.8246	0.263	0.0000	0.0000	0
2018/11/13	R035	01/08/2019	10.24	Call	Bond Future	3,994.9700	3.9950	3,883.4800	3.8835	(2.791)	0	0	0
2018/11/13	R035	01/08/2019	10.24	Put	Bond Future	3,286.3700	3.2864	3,366.3700	3.3664	2.434	0	0	0
2018/11/13	R035	01/08/2019	10.23	Put	Bond Future	3,318.3100	3.3183	3,398.9000	3.3989	2.429	0	0	0
2018/11/13	R035	01/08/2019	10.22	Call	Bond Future	3,916.7300	3.9167	3,806.4400	3.8064	(2.816)	0	0	0
2018/11/13	R186	07/02/2019	9.50	Call	Bond Future	2,203.0800	2.2031	2,122.2000	2.1222	(3.671)	0	0	0
2018/11/13	R186	07/02/2019	8.21	Put	Bond Future	6,451.2100	6.4512	6,561.7900	6.5618	1.714	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
2018/11/13	R186	07/02/2019	8.20	Call	Bond Future	43.1700	0.0432	38.1800	0.0382	(11.559)	0	0	0
2018/11/13	R186	07/02/2019	8.50	Call	Bond Future	153.4000	0.1534	139.3700	0.1394	(9.146)	0	0	1,000
2018/11/13	R186	07/02/2019	9.10	Put	Bond Future	2,074.5900	2.0746	2,137.5700	2.1376	3.036	0	0	1,000
2018/11/13	R186	07/02/2019	9.92	Put	Bond Future	413.8800	0.4139	429.1300	0.4291	3.685	0	0	1,170
2018/11/13	R186	07/02/2019			Bond Future	9.2863	108.1675	9.3065	108.0517	0.218	0.0000	0.0000	66,185
2018/11/13	R186	07/02/2019	9.38	Put	Bond Future	1,252.0000	1.2520	1,294.6400	1.2946	3.406	0	0	0
2018/11/13	R186	07/02/2019	9.38	Call	Bond Future	1,787.1100	1.7871	1,713.9900	1.7140	(4.092)	0	0	6,000
2018/11/13	R186	07/02/2019	9.50	Put	Bond Future	987.8600	0.9879	1,022.7400	1.0227	3.531	0	0	2,500
2018/11/13	R186	07/02/2019	8.21	Call	Bond Future	45.1100	0.0451	39.9300	0.0399	(11.483)	0	0	0
2018/11/13	R186	07/02/2019	8.20	Put	Bond Future	6,511.1000	6.5111	6,621.8700	6.6219	1.701	0	0	0
2018/11/13	R186	07/02/2019	8.30	Put	Bond Future	5,918.7600	5.9188	6,027.3000	6.0273	1.834	0	0	0
2018/11/13	R186	07/02/2019	8.50	Put	Bond Future	4,785.1900	4.7852	4,886.9200	4.8869	2.126	0	0	0
2018/11/13	R186	07/02/2019	9.10	Call	Bond Future	1,000.2900	1.0003	947.5100	0.9475	(5.276)	0	0	0
2018/11/13	R186	07/02/2019	9.92	Call	Bond Future	3,964.9700	3.9650	3,864.4600	3.8645	(2.535)	0	0	0
2018/11/13	R186	07/02/2019	8.77	Put	Bond Future	3,417.9800	3.4180	3,504.7500	3.5048	2.539	0	0	0
2018/11/13	R186	07/02/2019	8.77	Call	Bond Future	405.7100	0.4057	376.7200	0.3767	(7.145)	0	0	1,170
2018/11/13	R186	07/02/2019	8.22	Call	Bond Future	47.1100	0.0471	41.7400	0.0417	(11.399)	0	0	0
2018/11/13	R186	07/02/2019	8.22	Put	Bond Future	6,391.4200	6.3914	6,501.8100	6.5018	1.727	0	0	0
2018/11/13	R186	07/02/2019	8.30	Call	Bond Future	67.2100	0.0672	59.9900	0.0600	(10.742)	0	0	210
2018/11/13	R186	07/02/2019	9.90	Call	Bond Future	3,873.4600	3.8735	3,773.6200	3.7736	(2.578)	0	0	0
2018/11/13	R186	07/02/2019	9.90	Put	Bond Future	432.0500	0.4320	447.9700	0.4480	3.685	0	0	1,000
2018/11/13	R186	07/02/2019	9.27	Put	Bond Future	1,538.2800	1.5383	1,588.6600	1.5887	3.275	0	0	0
2018/11/13	R186	07/02/2019	9.27	Call	Bond Future	1,444.8900	1.4449	1,379.5100	1.3795	(4.525)	0	0	1,170
2018/11/13	R186	02/05/2019	10.07	Call	Bond Future	4,798.4400	4.7984	4,705.1500	4.7051	(1.944)	0	0	0
2018/11/13	R186	02/05/2019	9.96	Put	Bond Future	1,028.2900	1.0283	1,054.9900	1.0550	2.597	0	0	90
2018/11/13	R186	02/05/2019	9.75	Call	Bond Future	3,505.0500	3.5050	3,422.3100	3.4223	(2.361)	0	0	0
2018/11/13	R186	02/05/2019	9.25	Put	Bond Future	2,438.0400	2.4380	2,494.6700	2.4947	2.323	0	0	0
2018/11/13	R186	02/05/2019	8.65	Put	Bond Future	4,638.8500	4.6388	4,726.1300	4.7261	1.882	0	0	0
2018/11/13	R186	02/05/2019	9.02	Call	Bond Future	1,286.1500	1.2862	1,237.9200	1.2379	(3.750)	0	0	0
2018/11/13	R186	02/05/2019	9.01	Put	Bond Future	3,208.0500	3.2081	3,277.0500	3.2770	2.151	0	0	0
2018/11/13	R186	02/05/2019			Bond Future	9.3542	110.0773	9.3751	109.9605	0.224	0.0000	0.0000	0
2018/11/13	R186	02/05/2019	8.65	Call	Bond Future	612.2300	0.6122	582.7900	0.5828	(4.809)	0	0	3,250
2018/11/13	R186	02/05/2019	9.03	Call	Bond Future	1,308.3000	1.3083	1,259.5400	1.2595	(3.727)	0	0	0
2018/11/13	R186	02/05/2019	9.03	Put	Bond Future	3,137.9000	3.1379	3,205.8600	3.2059	2.166	0	0	0
2018/11/13	R186	02/05/2019	9.30	Call	Bond Future	1,994.7300	1.9947	1,932.1100	1.9321	(3.139)	0	0	200
2018/11/13	R186	02/05/2019	10.07	Put	Bond Future	900.0500	0.9000	923.4800	0.9235	2.603	0	0	200
2018/11/13	R186	02/05/2019	9.96	Call	Bond Future	4,339.9100	4.3399	4,249.8900	4.2499	(2.074)	0	0	0
2018/11/13	R186	02/05/2019	9.20	Put	Bond Future	2,585.9300	2.5859	2,645.1000	2.6451	2.288	0	0	0
2018/11/13	R186	02/05/2019	9.75	Put	Bond Future	1,325.9200	1.3259	1,359.9000	1.3599	2.563	0	0	7,000
2018/11/13	R186	02/05/2019	10.02	Put	Bond Future	956.0000	0.9560	980.8700	0.9809	2.601	0	0	3,250
2018/11/13	R186	02/05/2019	9.25	Call	Bond Future	1,854.3900	1.8544	1,794.3000	1.7943	(3.240)	0	0	3,250
2018/11/13	R186	02/05/2019	9.02	Put	Bond Future	3,172.8400	3.1728	3,241.3300	3.2413	2.159	0	0	0
2018/11/13	R186	02/05/2019	9.01	Call	Bond Future	1,264.2400	1.2642	1,216.5200	1.2165	(3.775)	0	0	0
2018/11/13	R186	02/05/2019	8.70	Put	Bond Future	4,420.4400	4.4204	4,505.2900	4.5053	1.919	0	0	0
2018/11/13	R186	02/05/2019	8.70	Call	Bond Future	686.2000	0.6862	654.3300	0.6543	(4.644)	0	0	200
2018/11/13	R186	02/05/2019	9.30	Put	Bond Future	2,297.8200	2.2978	2,351.9200	2.3519	2.354	0	0	0
2018/11/13	R186	02/05/2019	9.20	Call	Bond Future	1,720.7600	1.7208	1,663.2100	1.6632	(3.344)	0	0	90
2018/11/13	R186	02/05/2019	8.62	Put	Bond Future	4,773.0000	4.7730	4,861.7000	4.8617	1.858	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
2018/11/13	R186	02/05/2019	8.62	Call	Bond Future	570.4700	0.5705	542.4500	0.5424	(4.912)	0	0	90
2018/11/13	R186	02/05/2019	8.50	Put	Bond Future	5,332.7800	5.3328	5,426.8900	5.4269	1.765	0	0	0
2018/11/13	R186	02/05/2019	8.50	Call	Bond Future	422.9500	0.4230	400.3400	0.4003	(5.346)	0	0	7,000
2018/11/13	R186	02/05/2019	9.00	Put	Bond Future	3,243.5200	3.2435	3,313.0400	3.3130	2.143	0	0	0
2018/11/13	R186	02/05/2019	9.00	Call	Bond Future	1,242.5500	1.2425	1,195.3500	1.1953	(3.799)	0	0	7,000
2018/11/13	R186	02/05/2019	10.02	Call	Bond Future	4,588.2200	4.5882	4,496.3700	4.4964	(2.002)	0	0	0
2018/11/13	R186	01/08/2019	9.54	Call	Bond Future	3,033.2700	3.0333	2,962.1100	2.9621	(2.346)	0	0	0
2018/11/13	R186	01/08/2019	10.08	Put	Bond Future	1,466.5500	1.4666	1,498.1000	1.4981	2.151	0	0	6,000
2018/11/13	R186	01/08/2019			Bond Future	9.4124	106.9878	9.4346	106.8676	0.235	0.0000	0.0000	0
2018/11/13	R186	01/08/2019	9.05	Put	Bond Future	3,656.9100	3.6569	3,726.2500	3.7263	1.896	0	0	0
2018/11/13	R186	01/08/2019	9.05	Call	Bond Future	1,666.2700	1.6663	1,615.4500	1.6154	(3.050)	0	0	6,000
2018/11/13	R186	01/08/2019	9.52	Call	Bond Future	2,967.7300	2.9677	2,897.3400	2.8973	(2.372)	0	0	0
2018/11/13	R186	01/08/2019	9.52	Put	Bond Future	2,386.0500	2.3860	2,435.8200	2.4358	2.086	0	0	0
2018/11/13	R186	01/08/2019	8.30	Put	Bond Future	6,660.0900	6.6601	6,761.1700	6.7612	1.518	0	0	0
2018/11/13	R186	01/08/2019	8.30	Call	Bond Future	393.2400	0.3932	374.1600	0.3742	(4.852)	0	0	6,000
2018/11/13	R186	01/08/2019	9.54	Put	Bond Future	2,343.9100	2.3439	2,392.9100	2.3929	2.091	0	0	0
2018/11/13	R186	01/08/2019	10.08	Call	Bond Future	5,009.7800	5.0098	4,921.1700	4.9212	(1.769)	0	0	0
2018/11/13	R186	01/08/2019	9.53	Call	Bond Future	3,000.6100	3.0006	2,929.8300	2.9298	(2.359)	0	0	0
2018/11/13	R186	01/08/2019	9.53	Put	Bond Future	2,365.0700	2.3651	2,414.4500	2.4144	2.088	0	0	0
2018/11/13	R197	07/02/2019			Bond Future	299.1983	299.1983	298.4808	298.4808	(0.240)	0.0000	0.0000	2,355
2018/11/13	R197	02/05/2019			Bond Future	304.5470	304.5470	303.8194	303.8194	(0.239)	0.0000	0.0000	0
2018/11/13	R197	01/08/2019			Bond Future	303.1777	303.1777	302.4326	302.4326	(0.246)	0.0000	0.0000	0
2018/11/13	R202	07/02/2019			Bond Future	234.9533	234.9533	234.0874	234.0874	(0.369)	0.0000	0.0000	8,990
2018/11/13	R202	02/05/2019			Bond Future	239.1535	239.1535	238.2742	238.2742	(0.368)	0.0000	0.0000	0
2018/11/13	R202	01/08/2019			Bond Future	239.9994	239.9994	239.1001	239.1001	(0.375)	0.0000	0.0000	0
2018/11/13	R207	07/02/2019	6.52	Call	Bond Future	320.3600	0.3204	311.7200	0.3117	(2.697)	0	0	0
2018/11/13	R207	07/02/2019	6.51	Put	Bond Future	20.2600	0.0203	21.3200	0.0213	5.232	0	0	0
2018/11/13	R207	07/02/2019			Bond Future	6.1817	101.4975	6.1925	101.4879	0.175	0.0000	0.0000	18,412
2018/11/13	R207	07/02/2019	6.53	Call	Bond Future	328.6700	0.3287	319.9900	0.3200	(2.641)	0	0	0
2018/11/13	R207	07/02/2019	6.53	Put	Bond Future	19.0000	0.0190	19.9700	0.0200	5.105	0	0	0
2018/11/13	R207	07/02/2019	6.52	Put	Bond Future	19.5600	0.0196	20.5700	0.0206	5.164	0	0	0
2018/11/13	R207	07/02/2019	6.51	Call	Bond Future	312.1900	0.3122	303.6000	0.3036	(2.752)	0	0	0
2018/11/13	R207	02/05/2019	7.63	Call	Bond Future	1,313.6900	1.3137	1,304.8800	1.3049	(0.671)	0	0	0
2018/11/13	R207	02/05/2019			Bond Future	5.6655	103.2896	5.6785	103.2808	0.230	0.0000	0.0000	0
2018/11/13	R207	02/05/2019	7.61	Call	Bond Future	1,300.4700	1.3005	1,291.6600	1.2917	(0.677)	0	0	0
2018/11/13	R207	02/05/2019	7.61	Put	Bond Future	0.1200	0.0001	0.1200	0.0001	0.000	0	0	0
2018/11/13	R207	02/05/2019	7.63	Put	Bond Future	0.1100	0.0001	0.1100	0.0001	0.000	0	0	0
2018/11/13	R207	02/05/2019	7.62	Call	Bond Future	1,307.0800	1.3071	1,298.2800	1.2983	(0.673)	0	0	0
2018/11/13	R207	02/05/2019	7.62	Put	Bond Future	0.1100	0.0001	0.1200	0.0001	9.091	0	0	0
2018/11/13	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/13	R207	01/08/2019	7.33	Call	Bond Future	1,363.7400	1.3637	1,353.7500	1.3538	(0.733)	0	0	0
2018/11/13	R207	01/08/2019			Bond Future	4.2112	101.7237	4.2337	101.7137	0.535	0.0000	0.0000	0
2018/11/13	R207	01/08/2019	7.34	Call	Bond Future	1,368.0600	1.3681	1,358.0700	1.3581	(0.730)	0	0	0
2018/11/13	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/13	R207	01/08/2019	7.35	Call	Bond Future	1,372.3700	1.3724	1,362.3800	1.3624	(0.728)	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
2018/11/13	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/13	R208	07/02/2019	7.07	Call	Bond Future	30.0200	0.0300	28.3900	0.0284	(5.430)	0	0	0
2018/11/13	R208	07/02/2019	7.08	Put	Bond Future	1,067.1200	1.0671	1,076.7800	1.0768	0.905	0	0	0
2018/11/13	R208	07/02/2019	7.06	Put	Bond Future	1,103.6100	1.1036	1,113.3700	1.1134	0.884	0	0	0
2018/11/13	R208	07/02/2019			Bond Future	7.6180	100.8145	7.6240	100.8032	0.078	0.0000	0.0000	25,597
2018/11/13	R208	07/02/2019	7.07	Put	Bond Future	1,085.3000	1.0853	1,095.0100	1.0950	0.895	0	0	0
2018/11/13	R208	07/02/2019	7.08	Call	Bond Future	31.2200	0.0312	29.5400	0.0295	(5.381)	0	0	0
2018/11/13	R208	07/02/2019	7.06	Call	Bond Future	28.9400	0.0289	27.3600	0.0274	(5.460)	0	0	0
2018/11/13	R208	02/05/2019	8.03	Put	Bond Future	257.1900	0.2572	258.9100	0.2589	0.669	0	0	0
2018/11/13	R208	02/05/2019	8.02	Call	Bond Future	978.6100	0.9786	969.8100	0.9698	(0.899)	0	0	0
2018/11/13	R208	02/05/2019			Bond Future	7.6012	99.1932	7.6073	99.1826	0.081	0.0000	0.0000	0
2018/11/13	R208	02/05/2019	8.03	Call	Bond Future	992.1800	0.9922	983.3500	0.9833	(0.890)	0	0	0
2018/11/13	R208	02/05/2019	8.02	Put	Bond Future	260.6800	0.2607	262.4300	0.2624	0.671	0	0	0
2018/11/13	R208	02/05/2019	8.04	Call	Bond Future	1,006.0400	1.0060	997.1700	0.9972	(0.882)	0	0	0
2018/11/13	R208	02/05/2019	8.04	Put	Bond Future	254.0000	0.2540	255.6800	0.2557	0.661	0	0	0
2018/11/13	R208	01/08/2019	8.16	Call	Bond Future	1,234.9100	1.2349	1,225.3100	1.2253	(0.777)	0	0	0
2018/11/13	R208	01/08/2019	8.17	Put	Bond Future	254.3800	0.2544	256.4700	0.2565	0.822	0	0	0
2018/11/13	R208	01/08/2019			Bond Future	7.5103	101.1878	7.5181	101.1760	0.103	0.0000	0.0000	0
2018/11/13	R208	01/08/2019	8.16	Put	Bond Future	256.9900	0.2570	259.1200	0.2591	0.829	0	0	0
2018/11/13	R208	01/08/2019	8.17	Call	Bond Future	1,247.2500	1.2472	1,237.6100	1.2376	(0.773)	0	0	0
2018/11/13	R208	01/08/2019	8.15	Call	Bond Future	1,222.6100	1.2226	1,213.0400	1.2130	(0.783)	0	0	0
2018/11/13	R208	01/08/2019	8.15	Put	Bond Future	259.6400	0.2596	261.8000	0.2618	0.832	0	0	0
2018/11/13	R209	07/02/2019	10.20	Put	Bond Future	1,100.6100	1.1006	1,147.2900	1.1473	4.241	0	0	4,000
2018/11/13	R209	07/02/2019	8.97	Put	Bond Future	6,642.1300	6.6421	6,789.0900	6.7891	2.213	0	0	0
2018/11/13	R209	07/02/2019			Bond Future	9.9492	72.1694	9.9744	72.0122	0.252	0.0000	0.0000	123,676
2018/11/13	R209	07/02/2019	8.96	Call	Bond Future	81.0300	0.0810	71.1200	0.0711	(12.230)	0	0	0
2018/11/13	R209	07/02/2019	8.96	Put	Bond Future	6,710.3000	6.7103	6,857.5900	6.8576	2.195	0	0	0
2018/11/13	R209	07/02/2019	10.20	Call	Bond Future	2,646.7100	2.6467	2,536.1900	2.5362	(4.176)	0	0	0
2018/11/13	R209	07/02/2019	8.97	Call	Bond Future	84.3800	0.0844	74.1400	0.0741	(12.136)	0	0	0
2018/11/13	R209	07/02/2019	9.04	Put	Bond Future	6,173.1400	6.1731	6,317.2900	6.3173	2.335	0	0	0
2018/11/13	R209	07/02/2019	9.04	Call	Bond Future	113.3200	0.1133	100.2700	0.1003	(11.516)	0	0	4,000
2018/11/13	R209	07/02/2019	9.54	Put	Bond Future	3,314.9700	3.3150	3,422.2300	3.4222	3.236	0	0	0
2018/11/13	R209	07/02/2019	9.54	Call	Bond Future	678.5300	0.6785	628.5900	0.6286	(7.360)	0	0	4,000
2018/11/13	R209	07/02/2019	8.95	Call	Bond Future	77.7800	0.0778	68.2100	0.0682	(12.304)	0	0	0
2018/11/13	R209	07/02/2019	8.95	Put	Bond Future	6,778.6700	6.7787	6,926.3000	6.9263	2.178	0	0	0
2018/11/13	R209	02/05/2019	9.70	Put	Bond Future	3,583.9200	3.5839	3,674.0800	3.6741	2.516	0	0	0
2018/11/13	R209	02/05/2019			Bond Future	10.0055	70.2943	10.0313	70.1350	0.257	0.0000	0.0000	0
2018/11/13	R209	02/05/2019	9.69	Call	Bond Future	1,623.2500	1.6232	1,554.8100	1.5548	(4.216)	0	0	0
2018/11/13	R209	02/05/2019	9.69	Put	Bond Future	3,622.5100	3.6225	3,713.3400	3.7133	2.507	0	0	0
2018/11/13	R209	02/05/2019	9.70	Call	Bond Future	1,649.3000	1.6493	1,580.1900	1.5802	(4.190)	0	0	0
2018/11/13	R209	02/05/2019	10.71	Call	Bond Future	5,277.2300	5.2772	5,152.0800	5.1521	(2.372)	0	0	0
2018/11/13	R209	02/05/2019	9.68	Call	Bond Future	1,597.4200	1.5974	1,529.6600	1.5297	(4.242)	0	0	0
2018/11/13	R209	02/05/2019	9.68	Put	Bond Future	3,661.4100	3.6614	3,752.9200	3.7529	2.499	0	0	0
2018/11/13	R209	02/05/2019	9.35	Put	Bond Future	5,119.7500	5.1198	5,233.5200	5.2335	2.222	0	0	0
2018/11/13	R209	02/05/2019	9.35	Call	Bond Future	870.8900	0.8709	825.3900	0.8254	(5.225)	0	0	760
2018/11/13	R209	02/05/2019	10.71	Put	Bond Future	1,100.8900	1.1009	1,135.0100	1.1350	3.099	0	0	760

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
2018/11/13	R209	02/05/2019	9.95	Put	Bond Future	2,709.6300	2.7096	2,783.2800	2.7833	2.718	0	0	0
2018/11/13	R209	02/05/2019	9.95	Call	Bond Future	2,363.7200	2.3637	2,278.1000	2.2781	(3.622)	0	0	760
2018/11/13	R209	01/08/2019	10.17	Call	Bond Future	3,479.3800	3.4794	3,383.2700	3.3833	(2.762)	0	0	0
2018/11/13	R209	01/08/2019	10.15	Put	Bond Future	2,839.7400	2.8397	2,907.7400	2.9077	2.395	0	0	0
2018/11/13	R209	01/08/2019			Bond Future	10.0564	71.7080	10.0830	71.5449	0.264	0.0000	0.0000	0
2018/11/13	R209	01/08/2019	10.17	Put	Bond Future	2,786.1200	2.7861	2,853.1100	2.8531	2.404	0	0	0
2018/11/13	R209	01/08/2019	10.15	Call	Bond Future	3,411.7100	3.4117	3,316.6100	3.3166	(2.787)	0	0	0
2018/11/13	R209	01/08/2019	10.16	Put	Bond Future	2,812.8200	2.8128	2,880.3100	2.8803	2.399	0	0	0
2018/11/13	R209	01/08/2019	10.16	Call	Bond Future	3,445.4700	3.4455	3,349.8600	3.3499	(2.775)	0	0	0
2018/11/13	R210	07/02/2019			Bond Future	189.0611	189.0611	188.2572	188.2572	(0.425)	0.0000	0.0000	3,308
2018/11/13	R210	02/05/2019			Bond Future	189.8847	189.8847	189.0683	189.0683	(0.430)	0.0000	0.0000	0
2018/11/13	R210	01/08/2019			Bond Future	193.7454	193.7454	192.9107	192.9107	(0.431)	0.0000	0.0000	0
2018/11/13	R212	07/02/2019			Bond Future	156.0004	156.0004	155.8069	155.8069	(0.124)	0.0000	0.0000	4,976
2018/11/13	R212	02/05/2019			Bond Future	158.7892	158.7892	158.5938	158.5938	(0.123)	0.0000	0.0000	0
2018/11/13	R212	01/08/2019			Bond Future	161.9462	161.9462	161.7454	161.7454	(0.124)	0.0000	0.0000	0
2018/11/13	R213	07/02/2019	8.68	Call	Bond Future	45.5200	0.0455	39.5000	0.0395	(13.225)	0	0	0
2018/11/13	R213	07/02/2019			Bond Future	9.8095	83.5811	9.8346	83.4300	0.256	0.0000	0.0000	32,324
2018/11/13	R213	07/02/2019	8.68	Put	Bond Future	7,249.7900	7.2498	7,394.8500	7.3949	2.001	0	0	0
2018/11/13	R213	07/02/2019	8.69	Call	Bond Future	47.5200	0.0475	41.2700	0.0413	(13.152)	0	0	0
2018/11/13	R213	07/02/2019	8.70	Put	Bond Future	7,118.8900	7.1189	7,263.4900	7.2635	2.031	0	0	0
2018/11/13	R213	07/02/2019	8.69	Put	Bond Future	7,184.2700	7.1843	7,329.1000	7.3291	2.016	0	0	0
2018/11/13	R213	07/02/2019	8.70	Call	Bond Future	49.5900	0.0496	43.1100	0.0431	(13.067)	0	0	0
2018/11/13	R213	02/05/2019	9.49	Call	Bond Future	1,390.9800	1.3910	1,329.9700	1.3300	(4.386)	0	0	0
2018/11/13	R213	02/05/2019	9.48	Put	Bond Future	3,732.4300	3.7324	3,825.0200	3.8250	2.481	0	0	0
2018/11/13	R213	02/05/2019			Bond Future	9.8708	81.5069	9.8966	81.3540	0.261	0.0000	0.0000	0
2018/11/13	R213	02/05/2019	9.50	Call	Bond Future	1,414.3100	1.4143	1,352.6400	1.3526	(4.360)	0	0	0
2018/11/13	R213	02/05/2019	9.50	Put	Bond Future	3,655.7500	3.6557	3,747.0400	3.7470	2.497	0	0	0
2018/11/13	R213	02/05/2019	9.49	Put	Bond Future	3,694.0400	3.6940	3,785.9900	3.7860	2.489	0	0	0
2018/11/13	R213	02/05/2019	9.48	Call	Bond Future	1,367.6800	1.3677	1,307.3100	1.3073	(4.414)	0	0	0
2018/11/13	R213	01/08/2019	9.99	Put	Bond Future	2,806.0600	2.8061	2,873.5400	2.8735	2.405	0	0	0
2018/11/13	R213	01/08/2019	9.98	Call	Bond Future	3,144.4600	3.1445	3,055.5600	3.0556	(2.827)	0	0	0
2018/11/13	R213	01/08/2019			Bond Future	9.9264	83.1459	9.9533	82.9890	0.271	0.0000	0.0000	0
2018/11/13	R213	01/08/2019	9.99	Call	Bond Future	3,176.9000	3.1769	3,087.5100	3.0875	(2.814)	0	0	0
2018/11/13	R213	01/08/2019	9.98	Put	Bond Future	2,831.7700	2.8318	2,899.7400	2.8997	2.400	0	0	0
2018/11/13	R213	01/08/2019	10.00	Call	Bond Future	3,209.4900	3.2095	3,119.6100	3.1196	(2.800)	0	0	0
2018/11/13	R213	01/08/2019	10.00	Put	Bond Future	2,780.5600	2.7806	2,847.5500	2.8475	2.409	0	0	0
2018/11/13	R214	07/02/2019	9.05	Put	Bond Future	7,517.3200	7.5173	7,639.6900	7.6397	1.628	0	0	0
2018/11/13	R214	07/02/2019			Bond Future	10.1067	71.3306	10.1266	71.2013	0.197	0.0000	0.0000	29,770
2018/11/13	R214	07/02/2019	9.04	Call	Bond Future	60.6300	0.0606	54.0200	0.0540	(10.902)	0	0	0
2018/11/13	R214	07/02/2019	9.04	Put	Bond Future	7,590.8600	7.5909	7,713.5100	7.7135	1.616	0	0	0
2018/11/13	R214	07/02/2019	9.05	Call	Bond Future	63.6900	0.0637	56.8000	0.0568	(10.818)	0	0	0
2018/11/13	R214	07/02/2019	9.03	Call	Bond Future	57.7000	0.0577	51.3400	0.0513	(11.023)	0	0	0
2018/11/13	R214	07/02/2019	9.03	Put	Bond Future	7,664.6500	7.6647	7,787.5500	7.7875	1.603	0	0	0
2018/11/13	R214	02/05/2019	9.87	Call	Bond Future	1,830.3500	1.8303	1,770.2300	1.7702	(3.285)	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
2018/11/13	R214	02/05/2019	9.85	Call	Bond Future	1,776.3200	1.7763	1,717.2900	1.7173	(3.323)	0	0	0
2018/11/13	R214	02/05/2019			Bond Future	10.1618	69.2936	10.1821	69.1628	0.200	0.0000	0.0000	0
2018/11/13	R214	02/05/2019	9.85	Put	Bond Future	3,830.4000	3.8304	3,902.2100	3.9022	1.875	0	0	0
2018/11/13	R214	02/05/2019	9.87	Put	Bond Future	3,749.7000	3.7497	3,820.4200	3.8204	1.886	0	0	0
2018/11/13	R214	02/05/2019	9.86	Call	Bond Future	1,803.2200	1.8032	1,743.6500	1.7437	(3.304)	0	0	0
2018/11/13	R214	02/05/2019	9.86	Put	Bond Future	3,789.8800	3.7899	3,861.1500	3.8612	1.881	0	0	0
2018/11/13	R214	01/08/2019	10.34	Put	Bond Future	2,862.7800	2.8628	2,915.7600	2.9158	1.851	0	0	0
2018/11/13	R214	01/08/2019			Bond Future	10.2127	70.6871	10.2338	70.5529	0.206	0.0000	0.0000	0
2018/11/13	R214	01/08/2019	10.33	Call	Bond Future	3,631.9200	3.6319	3,551.1800	3.5512	(2.223)	0	0	0
2018/11/13	R214	01/08/2019	10.33	Put	Bond Future	2,890.5600	2.8906	2,943.9500	2.9439	1.847	0	0	0
2018/11/13	R214	01/08/2019	10.34	Call	Bond Future	3,666.7400	3.6667	3,585.5900	3.5856	(2.213)	0	0	0
2018/11/13	R214	01/08/2019	10.32	Call	Bond Future	3,597.0100	3.5970	3,516.6800	3.5167	(2.233)	0	0	0
2018/11/13	R214	01/08/2019	10.32	Put	Bond Future	2,918.3400	2.9183	2,972.1400	2.9721	1.844	0	0	0
2018/11/13	R248	07/02/2019	9.06	Put	Bond Future	9,649.9200	9.6499	9,807.3700	9.8074	1.632	0	0	0
2018/11/13	R248	07/02/2019			Bond Future	10.1171	91.2353	10.1371	91.0704	0.197	0.0000	0.0000	110,910
2018/11/13	R248	07/02/2019	9.06	Call	Bond Future	65.5200	0.0655	58.0600	0.0581	(11.386)	0	0	0
2018/11/13	R248	07/02/2019	9.05	Put	Bond Future	9,745.7900	9.7458	9,903.5700	9.9036	1.619	0	0	0
2018/11/13	R248	07/02/2019	9.07	Call	Bond Future	69.0500	0.0691	61.2600	0.0613	(11.282)	0	0	0
2018/11/13	R248	07/02/2019	9.07	Put	Bond Future	9,554.3300	9.5543	9,711.4500	9.7114	1.644	0	0	0
2018/11/13	R248	07/02/2019	9.05	Call	Bond Future	62.1000	0.0621	54.9700	0.0550	(11.481)	0	0	0
2018/11/13	R248	02/05/2019	9.90	Put	Bond Future	4,608.7200	4.6087	4,698.3500	4.6983	1.945	0	0	0
2018/11/13	R248	02/05/2019			Bond Future	10.1726	88.4088	10.1930	88.2419	0.201	0.0000	0.0000	0
2018/11/13	R248	02/05/2019	9.90	Call	Bond Future	2,323.8900	2.3239	2,246.6600	2.2467	(3.323)	0	0	0
2018/11/13	R248	02/05/2019	9.91	Call	Bond Future	2,358.9900	2.3590	2,281.0500	2.2810	(3.304)	0	0	0
2018/11/13	R248	02/05/2019	9.89	Put	Bond Future	4,659.7400	4.6597	4,750.0700	4.7501	1.939	0	0	0
2018/11/13	R248	02/05/2019	9.91	Put	Bond Future	4,558.1400	4.5581	4,647.0600	4.6471	1.951	0	0	0
2018/11/13	R248	02/05/2019	9.89	Call	Bond Future	2,289.0800	2.2891	2,212.5500	2.2125	(3.343)	0	0	0
2018/11/13	R248	01/08/2019	10.35	Call	Bond Future	4,573.3400	4.5733	4,470.0600	4.4701	(2.258)	0	0	0
2018/11/13	R248	01/08/2019	10.34	Put	Bond Future	3,595.8400	3.5958	3,664.1600	3.6642	1.900	0	0	0
2018/11/13	R248	01/08/2019			Bond Future	10.2239	90.1867	10.2450	90.0156	0.207	0.0000	0.0000	0
2018/11/13	R248	01/08/2019	10.36	Call	Bond Future	4,617.8500	4.6179	4,514.0300	4.5140	(2.248)	0	0	0
2018/11/13	R248	01/08/2019	10.36	Put	Bond Future	3,525.7300	3.5257	3,592.9900	3.5930	1.908	0	0	0
2018/11/13	R248	01/08/2019	10.35	Put	Bond Future	3,560.6300	3.5606	3,628.4300	3.6284	1.904	0	0	0
2018/11/13	R248	01/08/2019	10.34	Call	Bond Future	4,529.0200	4.5290	4,426.2600	4.4263	(2.269)	0	0	0
Total													966068