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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/11/2018 TO 21/11/2018

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
2018/11/21	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	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
2018/11/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	2025	07/02/2019			Bond Future	132.1230	132.1230	132.1392	132.1392	0.012	0.0000	0.0000	355
2018/11/21	2025	02/05/2019			Bond Future	134.4772	134.4772	134.4930	134.4930	0.012	0.0000	0.0000	0
2018/11/21	2025	01/08/2019			Bond Future	137.1538	137.1538	137.1672	137.1672	0.010	0.0000	0.0000	0
2018/11/21	2029	07/02/2019			Bond Future	100.6146	100.6146	101.8747	101.8747	1.252	0.0000	0.0000	2,954
2018/11/21	2029	02/05/2019			Bond Future	101.3343	101.3343	102.6163	102.6163	1.265	0.0000	0.0000	0
2018/11/21	2029	01/08/2019			Bond Future	103.3866	103.3866	104.6925	104.6925	1.263	0.0000	0.0000	0
2018/11/21	2030	07/02/2019	8.62	Call	Bond Future	55.2700	0.0553	67.0600	0.0671	21.332	0	0	0
2018/11/21	2030	07/02/2019	10.20	Put	Bond Future	490.6600	0.4907	355.5800	0.3556	(27.530)	0	0	4,000
2018/11/21	2030	07/02/2019			Bond Future	9.6353	89.3345	9.5452	89.8935	(0.935)	0.0000	0.0000	55,560
2018/11/21	2030	07/02/2019	9.68	Put	Bond Future	1,457.1600	1.4572	1,161.6000	1.1616	(20.283)	0	0	0
2018/11/21	2030	07/02/2019	9.68	Call	Bond Future	1,733.0200	1.7330	1,996.4600	1.9965	15.201	0	0	4,000
2018/11/21	2030	07/02/2019	9.18	Put	Bond Future	3,369.8700	3.3699	2,907.9700	2.9080	(13.707)	0	0	0
2018/11/21	2030	07/02/2019	9.18	Call	Bond Future	495.3200	0.4953	592.4200	0.5924	19.603	0	0	4,000
2018/11/21	2030	07/02/2019	8.63	Call	Bond Future	57.7500	0.0578	70.1000	0.0701	21.385	0	0	0
2018/11/21	2030	07/02/2019	8.62	Put	Bond Future	6,638.7600	6.6388	6,091.5500	6.0915	(8.243)	0	0	0
2018/11/21	2030	07/02/2019	10.20	Call	Bond Future	3,890.4200	3.8904	4,314.3400	4.3143	10.897	0	0	0
2018/11/21	2030	07/02/2019	8.90	Call	Bond Future	179.7800	0.1798	218.3700	0.2184	21.465	0	0	1,320
2018/11/21	2030	07/02/2019	8.63	Put	Bond Future	6,573.2800	6.5733	6,026.6300	6.0266	(8.316)	0	0	0
2018/11/21	2030	07/02/2019	8.64	Call	Bond Future	60.3300	0.0603	73.2500	0.0733	21.416	0	0	0
2018/11/21	2030	07/02/2019	8.64	Put	Bond Future	6,507.9500	6.5079	5,961.8700	5.9619	(8.391)	0	0	0
2018/11/21	2030	07/02/2019	9.60	Put	Bond Future	1,694.4800	1.6945	1,370.4500	1.3704	(19.123)	0	0	0
2018/11/21	2030	07/02/2019	9.60	Call	Bond Future	1,476.1400	1.4761	1,711.1100	1.7111	15.918	0	0	1,320
2018/11/21	2030	07/02/2019	9.40	Put	Bond Future	2,400.8100	2.4008	2,006.6700	2.0067	(16.417)	0	0	0
2018/11/21	2030	07/02/2019	9.40	Call	Bond Future	930.6600	0.9307	1,095.5200	1.0955	17.714	0	0	0
2018/11/21	2030	07/02/2019	8.70	Put	Bond Future	6,119.5400	6.1195	5,577.4000	5.5774	(8.859)	0	0	0
2018/11/21	2030	07/02/2019	8.70	Call	Bond Future	77.9800	0.0780	94.8400	0.0948	21.621	0	0	0
2018/11/21	2030	07/02/2019	8.90	Put	Bond Future	4,884.3000	4.8843	4,363.8900	4.3639	(10.655)	0	0	0
2018/11/21	2030	02/05/2019	8.90	Put	Bond Future	5,556.4300	5.5564	5,095.0800	5.0951	(8.303)	0	0	0
2018/11/21	2030	02/05/2019	9.41	Call	Bond Future	1,483.0300	1.4830	1,708.7900	1.7088	15.223	0	0	0
2018/11/21	2030	02/05/2019			Bond Future	9.7009	90.9068	9.6078	91.4751	(0.960)	0.0000	0.0000	0
2018/11/21	2030	02/05/2019	9.39	Call	Bond Future	1,432.6500	1.4326	1,653.7400	1.6537	15.432	0	0	0
2018/11/21	2030	02/05/2019	9.39	Put	Bond Future	3,349.3200	3.3493	3,002.0800	3.0021	(10.367)	0	0	0
2018/11/21	2030	02/05/2019	10.20	Call	Bond Future	4,184.8800	4.1849	4,585.0700	4.5851	9.563	0	0	0
2018/11/21	2030	02/05/2019	10.20	Put	Bond Future	1,219.7000	1.2197	1,051.5600	1.0516	(13.785)	0	0	3,000
2018/11/21	2030	02/05/2019	8.90	Call	Bond Future	504.7400	0.5047	611.7200	0.6117	21.195	0	0	3,000
2018/11/21	2030	02/05/2019	9.41	Put	Bond Future	3,274.7300	3.2747	2,932.1600	2.9322	(10.461)	0	0	0
2018/11/21	2030	02/05/2019	9.40	Call	Bond Future	1,457.8300	1.4578	1,681.1400	1.6811	15.318	0	0	3,000
2018/11/21	2030	02/05/2019	9.40	Put	Bond Future	3,311.9900	3.3120	2,966.9700	2.9670	(10.417)	0	0	0
2018/11/21	2030	01/08/2019	9.91	Put	Bond Future	2,454.5000	2.4545	2,281.5100	2.2815	(7.048)	0	0	0
2018/11/21	2030	01/08/2019			Bond Future	9.7622	88.7219	9.6658	89.2999	(0.988)	0.0000	0.0000	0

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2018/11/21	2030	01/08/2019	9.91	Call	Bond Future	3,330.8700	3.3309	3,735.8200	3.7358	12.157	0	0	0
2018/11/21	2030	01/08/2019	9.92	Call	Bond Future	3,365.5000	3.3655	3,771.8400	3.7718	12.074	0	0	0
2018/11/21	2030	01/08/2019	9.90	Put	Bond Future	2,479.2400	2.4792	2,304.2700	2.3043	(7.057)	0	0	0
2018/11/21	2030	01/08/2019	9.92	Put	Bond Future	2,430.2600	2.4303	2,258.6600	2.2587	(7.061)	0	0	0
2018/11/21	2030	01/08/2019	9.90	Call	Bond Future	3,296.6800	3.2967	3,699.6500	3.6996	12.224	0	0	0
2018/11/21	2032	07/02/2019	8.81	Call	Bond Future	56.7100	0.0567	66.7200	0.0667	17.651	0	0	0
2018/11/21	2032	07/02/2019	8.80	Put	Bond Future	7,216.4300	7.2164	6,689.2600	6.6893	(7.305)	0	0	0
2018/11/21	2032	07/02/2019			Bond Future	9.8120	91.6481	9.7323	92.1843	(0.812)	0.0000	0.0000	42,549
2018/11/21	2032	07/02/2019	8.82	Call	Bond Future	59.3300	0.0593	70.3100	0.0703	18.507	0	0	0
2018/11/21	2032	07/02/2019	8.82	Put	Bond Future	7,072.3400	7.0723	6,547.0400	6.5470	(7.428)	0	0	0
2018/11/21	2032	07/02/2019	8.81	Put	Bond Future	7,144.3000	7.1443	6,618.0300	6.6180	(7.366)	0	0	0
2018/11/21	2032	07/02/2019	8.80	Call	Bond Future	54.1800	0.0542	63.2900	0.0633	16.814	0	0	0
2018/11/21	2032	02/05/2019	9.62	Put	Bond Future	3,415.7400	3.4157	3,103.4900	3.1035	(9.142)	0	0	0
2018/11/21	2032	02/05/2019	9.61	Call	Bond Future	1,675.4200	1.6754	1,905.9600	1.9060	13.760	0	0	0
2018/11/21	2032	02/05/2019			Bond Future	9.8757	89.1039	9.7935	89.6490	(0.832)	0.0000	0.0000	0
2018/11/21	2032	02/05/2019	9.62	Call	Bond Future	1,703.9200	1.7039	1,936.8400	1.9368	13.670	0	0	0
2018/11/21	2032	02/05/2019	9.61	Put	Bond Future	3,455.1300	3.4551	3,140.5000	3.1405	(9.106)	0	0	0
2018/11/21	2032	02/05/2019	9.63	Call	Bond Future	1,732.4500	1.7325	1,967.7600	1.9678	13.582	0	0	0
2018/11/21	2032	02/05/2019	9.63	Put	Bond Future	3,376.4600	3.3765	3,066.6000	3.0666	(9.177)	0	0	0
2018/11/21	2032	01/08/2019	10.10	Call	Bond Future	3,770.0000	3.7700	4,102.3300	4.1023	8.815	0	0	0
2018/11/21	2032	01/08/2019	10.11	Put	Bond Future	2,667.6800	2.6677	2,447.3900	2.4474	(8.258)	0	0	0
2018/11/21	2032	01/08/2019			Bond Future	9.9334	90.8888	9.8486	91.4431	(0.853)	0.0000	0.0000	0
2018/11/21	2032	01/08/2019	10.10	Put	Bond Future	2,694.6000	2.6946	2,472.6300	2.4726	(8.238)	0	0	0
2018/11/21	2032	01/08/2019	10.11	Call	Bond Future	3,807.0300	3.8070	4,141.0400	4.1410	8.774	0	0	0
2018/11/21	2032	01/08/2019	10.09	Call	Bond Future	3,733.1300	3.7331	4,063.7600	4.0638	8.857	0	0	0
2018/11/21	2032	01/08/2019	10.09	Put	Bond Future	2,721.7500	2.7218	2,498.0800	2.4981	(8.218)	0	0	0
2018/11/21	2033	07/02/2019			Bond Future	102.5687	102.5687	102.3374	102.3374	(0.226)	0.0000	0.0000	6,770
2018/11/21	2033	02/05/2019			Bond Future	103.2508	103.2508	103.0149	103.0149	(0.228)	0.0000	0.0000	0
2018/11/21	2033	01/08/2019			Bond Future	105.3417	105.3417	105.0990	105.0990	(0.230)	0.0000	0.0000	0
2018/11/21	2037	07/02/2019	9.06	Put	Bond Future	7,547.3300	7.5473	7,000.7300	7.0007	(7.242)	0	0	0
2018/11/21	2037	07/02/2019	9.05	Call	Bond Future	81.8300	0.0818	92.0400	0.0920	12.477	0	0	0
2018/11/21	2037	07/02/2019			Bond Future	9.9976	87.8916	9.9234	88.4490	(0.742)	0.0000	0.0000	58,272
2018/11/21	2037	07/02/2019	9.06	Call	Bond Future	86.0100	0.0860	96.8600	0.0969	12.615	0	0	0
2018/11/21	2037	07/02/2019	9.05	Put	Bond Future	7,627.8600	7.6279	7,080.6200	7.0806	(7.174)	0	0	0
2018/11/21	2037	07/02/2019	9.07	Call	Bond Future	90.4000	0.0904	101.8900	0.1019	12.710	0	0	0
2018/11/21	2037	07/02/2019	9.07	Put	Bond Future	7,467.1300	7.4671	6,921.1700	6.9212	(7.312)	0	0	0
2018/11/21	2037	02/05/2019	9.81	Put	Bond Future	3,786.3300	3.7863	3,551.2500	3.5513	(6.209)	0	0	0
2018/11/21	2037	02/05/2019			Bond Future	10.0603	89.4385	9.9840	90.0052	(0.759)	0.0000	0.0000	0
2018/11/21	2037	02/05/2019	9.80	Call	Bond Future	1,874.5700	1.8746	2,204.2800	2.2043	17.589	0	0	0
2018/11/21	2037	02/05/2019	9.80	Put	Bond Future	3,830.7700	3.8308	3,593.7400	3.5937	(6.188)	0	0	0
2018/11/21	2037	02/05/2019	9.81	Call	Bond Future	1,906.5000	1.9065	2,238.1600	2.2382	17.396	0	0	0
2018/11/21	2037	02/05/2019	9.79	Call	Bond Future	1,842.9400	1.8429	2,170.6800	2.1707	17.784	0	0	0
2018/11/21	2037	02/05/2019	9.79	Put	Bond Future	3,875.6100	3.8756	3,636.6100	3.6366	(6.167)	0	0	0
2018/11/21	2037	01/08/2019	10.31	Call	Bond Future	4,304.3600	4.3044	4,662.4100	4.6624	8.318	0	0	0
2018/11/21	2037	01/08/2019			Bond Future	10.1203	86.9741	10.0418	87.5504	(0.777)	0.0000	0.0000	0

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2018/11/21	2037	01/08/2019	10.29	Call	Bond Future	4,222.1300	4.2221	4,576.7100	4.5767	8.398	0	0	0
2018/11/21	2037	01/08/2019	10.29	Put	Bond Future	2,997.6500	2.9976	2,775.8900	2.7759	(7.398)	0	0	0
2018/11/21	2037	01/08/2019	10.31	Put	Bond Future	2,937.2800	2.9373	2,718.9900	2.7190	(7.432)	0	0	0
2018/11/21	2037	01/08/2019	10.30	Call	Bond Future	4,263.1600	4.2632	4,619.4800	4.6195	8.358	0	0	0
2018/11/21	2037	01/08/2019	10.30	Put	Bond Future	2,967.3400	2.9673	2,747.3200	2.7473	(7.415)	0	0	0
2018/11/21	2038	07/02/2019			Bond Future	120.5133	120.5133	120.0952	120.0952	(0.347)	0.0000	0.0000	9,892
2018/11/21	2038	02/05/2019			Bond Future	122.6607	122.6607	122.2344	122.2344	(0.348)	0.0000	0.0000	0
2018/11/21	2038	01/08/2019			Bond Future	125.0921	125.0921	124.6550	124.6550	(0.349)	0.0000	0.0000	0
2018/11/21	2040	07/02/2019	9.13	Call	Bond Future	87.3500	0.0873	102.5900	0.1026	17.447	0	0	0
2018/11/21	2040	07/02/2019	9.11	Put	Bond Future	8,267.2700	8.2673	7,765.0100	7.7650	(6.075)	0	0	0
2018/11/21	2040	07/02/2019			Bond Future	10.0621	91.0837	9.9982	91.5987	(0.635)	0.0000	0.0000	33,526
2018/11/21	2040	07/02/2019	9.13	Put	Bond Future	8,090.9400	8.0909	7,591.1800	7.5912	(6.177)	0	0	0
2018/11/21	2040	07/02/2019	9.11	Call	Bond Future	79.8000	0.0798	92.5400	0.0925	15.965	0	0	0
2018/11/21	2040	07/02/2019	9.12	Put	Bond Future	8,178.9600	8.1790	7,677.9000	7.6779	(6.126)	0	0	0
2018/11/21	2040	07/02/2019	9.12	Call	Bond Future	83.5000	0.0835	97.4400	0.0974	16.695	0	0	0
2018/11/21	2040	02/05/2019	9.60	Call	Bond Future	1,222.9500	1.2230	1,395.5800	1.3956	14.116	0	0	1,150
2018/11/21	2040	02/05/2019	9.89	Call	Bond Future	2,111.9200	2.1119	2,353.2600	2.3533	11.428	0	0	0
2018/11/21	2040	02/05/2019	9.88	Put	Bond Future	4,049.0500	4.0490	3,764.1900	3.7642	(7.035)	0	0	0
2018/11/21	2040	02/05/2019			Bond Future	10.1243	92.6868	10.0586	93.2105	(0.649)	0.0000	0.0000	0
2018/11/21	2040	02/05/2019	10.20	Put	Bond Future	2,728.0700	2.7281	2,515.4500	2.5154	(7.794)	0	0	0
2018/11/21	2040	02/05/2019	10.20	Call	Bond Future	3,325.4800	3.3255	3,636.4900	3.6365	9.352	0	0	1,150
2018/11/21	2040	02/05/2019	9.60	Put	Bond Future	5,540.9100	5.5409	5,189.9100	5.1899	(6.335)	0	0	0
2018/11/21	2040	02/05/2019	9.90	Call	Bond Future	2,147.2200	2.1472	2,390.6400	2.3906	11.337	0	0	0
2018/11/21	2040	02/05/2019	9.90	Put	Bond Future	3,955.0700	3.9551	3,674.8600	3.6749	(7.085)	0	0	0
2018/11/21	2040	02/05/2019	9.89	Put	Bond Future	4,001.7200	4.0017	3,719.4300	3.7194	(7.054)	0	0	0
2018/11/21	2040	02/05/2019	9.88	Call	Bond Future	2,077.1800	2.0772	2,315.9500	2.3159	11.495	0	0	0
2018/11/21	2040	01/08/2019	10.36	Call	Bond Future	4,565.7600	4.5658	4,900.4400	4.9004	7.330	0	0	0
2018/11/21	2040	01/08/2019	10.37	Put	Bond Future	3,170.3400	3.1703	2,974.4200	2.9744	(6.180)	0	0	0
2018/11/21	2040	01/08/2019			Bond Future	10.1840	90.0372	10.1164	90.5694	(0.663)	0.0000	0.0000	0
2018/11/21	2040	01/08/2019	10.36	Put	Bond Future	3,202.5500	3.2025	3,005.0500	3.0050	(6.167)	0	0	0
2018/11/21	2040	01/08/2019	10.37	Call	Bond Future	4,610.0000	4.6100	4,946.2600	4.9463	7.294	0	0	0
2018/11/21	2040	01/08/2019	10.38	Call	Bond Future	4,654.1100	4.6541	4,991.9400	4.9919	7.259	0	0	0
2018/11/21	2040	01/08/2019	10.38	Put	Bond Future	3,138.1200	3.1381	2,943.7700	2.9438	(6.193)	0	0	0
2018/11/21	2044	07/02/2019	9.18	Put	Bond Future	7,855.3200	7.8553	7,354.8300	7.3548	(6.371)	0	0	0
2018/11/21	2044	07/02/2019			Bond Future	10.0643	88.3495	10.0006	88.8725	(0.633)	0.0000	0.0000	37,044
2018/11/21	2044	07/02/2019	9.17	Call	Bond Future	102.0600	0.1021	122.9100	0.1229	20.429	0	0	0
2018/11/21	2044	07/02/2019	9.17	Put	Bond Future	7,944.7600	7.9448	7,442.6400	7.4426	(6.320)	0	0	0
2018/11/21	2044	07/02/2019	9.18	Call	Bond Future	106.6800	0.1067	129.1600	0.1292	21.072	0	0	0
2018/11/21	2044	07/02/2019	9.16	Call	Bond Future	97.6100	0.0976	116.9100	0.1169	19.773	0	0	0
2018/11/21	2044	07/02/2019	9.16	Put	Bond Future	8,034.5200	8.0345	7,530.8500	7.5309	(6.269)	0	0	0
2018/11/21	2044	02/05/2019	9.90	Call	Bond Future	2,178.2700	2.1783	2,428.4100	2.4284	11.483	0	0	0
2018/11/21	2044	02/05/2019			Bond Future	10.1236	89.9045	10.0581	90.4361	(0.647)	0.0000	0.0000	0
2018/11/21	2044	02/05/2019	9.90	Put	Bond Future	4,016.0700	4.0161	3,734.5400	3.7345	(7.010)	0	0	0
2018/11/21	2044	02/05/2019	9.91	Call	Bond Future	2,214.3800	2.2144	2,466.8900	2.4669	11.403	0	0	0
2018/11/21	2044	02/05/2019	9.92	Put	Bond Future	3,921.8400	3.9218	3,645.0500	3.6450	(7.058)	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
2018/11/21	2044	02/05/2019	9.91	Put	Bond Future	3,968.6100	3.9686	3,689.4500	3.6894	(7.034)	0	0	0
2018/11/21	2044	02/05/2019	9.92	Call	Bond Future	2,251.0400	2.2510	2,505.9200	2.5059	11.323	0	0	0
2018/11/21	2044	01/08/2019	10.40	Put	Bond Future	3,105.6500	3.1056	2,922.4800	2.9225	(5.898)	0	0	0
2018/11/21	2044	01/08/2019			Bond Future	10.1804	87.3242	10.1131	87.8648	(0.661)	0.0000	0.0000	0
2018/11/21	2044	01/08/2019	10.39	Call	Bond Future	4,785.1400	4.7851	5,141.0000	5.1410	7.437	0	0	0
2018/11/21	2044	01/08/2019	10.39	Put	Bond Future	3,137.6200	3.1376	2,952.8900	2.9529	(5.888)	0	0	0
2018/11/21	2044	01/08/2019	10.40	Call	Bond Future	4,830.4500	4.8305	5,187.8700	5.1879	7.399	0	0	0
2018/11/21	2044	01/08/2019	10.38	Call	Bond Future	4,740.0000	4.7400	5,094.2900	5.0943	7.474	0	0	0
2018/11/21	2044	01/08/2019	10.38	Put	Bond Future	3,169.8900	3.1699	2,983.5900	2.9836	(5.877)	0	0	0
2018/11/21	2046	07/02/2019			Bond Future	114.4870	114.4870	113.7926	113.7926	(0.606)	0.0000	0.0000	12,458
2018/11/21	2046	02/05/2019			Bond Future	114.8409	114.8409	114.1337	114.1337	(0.616)	0.0000	0.0000	0
2018/11/21	2046	01/08/2019			Bond Future	117.1668	117.1668	116.4430	116.4430	(0.618)	0.0000	0.0000	0
2018/11/21	2050	07/02/2019			Bond Future	118.1396	118.1396	117.3498	117.3498	(0.669)	0.0000	0.0000	10,302
2018/11/21	2050	02/05/2019			Bond Future	120.2445	120.2445	119.4401	119.4401	(0.669)	0.0000	0.0000	0
2018/11/21	2050	01/08/2019			Bond Future	120.8611	120.8611	120.0380	120.0380	(0.681)	0.0000	0.0000	0
2018/11/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	AL37	07/02/2019			Index Future	604.0420	604.0420	605.9510	605.9510	0.316	0.0000	0.0000	0
2018/11/21	AL37	02/05/2019			Index Future	614.6670	614.6670	616.6090	616.6090	0.316	0.0000	0.0000	0
2018/11/21	AL37	01/08/2019			Index Future	626.9670	626.9670	628.9390	628.9390	0.315	0.0000	0.0000	0
2018/11/21	AL7T	07/02/2019			Index Future	695.1130	695.1130	698.2830	698.2830	0.456	0.0000	0.0000	0
2018/11/21	AL7T	02/05/2019			Index Future	707.3410	707.3410	710.5650	710.5650	0.456	0.0000	0.0000	0
2018/11/21	AL7T	01/08/2019			Index Future	721.4950	721.4950	724.7740	724.7740	0.454	0.0000	0.0000	0
2018/11/21	ALBI	07/02/2019			Index Future	630.0260	630.0260	633.1980	633.1980	0.503	0.0000	0.0000	911
2018/11/21	ALBI	02/05/2019			Index Future	641.1090	641.1090	644.3360	644.3360	0.503	0.0000	0.0000	0
2018/11/21	ALBI	01/08/2019			Index Future	653.9380	653.9380	657.2200	657.2200	0.502	0.0000	0.0000	0
2018/11/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	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
2018/11/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	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
2018/11/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/21	ES33	07/02/2019			Bond Future	11.2374	76.5853	11.1664	76.9892	(0.632)	0.0000	0.0000	494
2018/11/21	ES33	02/05/2019			Bond Future	11.3410	74.1415	11.2677	74.5522	(0.646)	0.0000	0.0000	0
2018/11/21	ES33	01/08/2019			Bond Future	11.4433	75.6268	11.3676	76.0441	(0.661)	0.0000	0.0000	0
2018/11/21	ES42	07/02/2019			Bond Future	11.4513	78.7141	11.3858	79.1373	(0.573)	0.0000	0.0000	5,169
2018/11/21	ES42	02/05/2019			Bond Future	11.5546	75.8385	11.4869	76.2686	(0.586)	0.0000	0.0000	0
2018/11/21	ES42	01/08/2019			Bond Future	11.6548	77.3584	11.5849	77.7955	(0.599)	0.0000	0.0000	0
2018/11/21	GOVI	07/02/2019	666.53	Put	GOVI	430,600.0000	43.0600	398,160.0000	39.8160	(7.534)	0	0	0
2018/11/21	GOVI	07/02/2019			GOVI	623.4700	623.4700	626.7140	626.7140	0.520	0.0000	0.0000	460
2018/11/21	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/21	GOVI	07/02/2019	666.52	Put	GOVI	430,500.0000	43.0500	398,060.0000	39.8060	(7.535)	0	0	0
2018/11/21	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/21	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/21	GOVI	07/02/2019	666.51	Put	GOVI	430,400.0000	43.0400	397,960.0000	39.7960	(7.537)	0	0	0
2018/11/21	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/21	GOVI	02/05/2019	647.88	Put	GOVI	134,430.0000	13.4430	101,420.0000	10.1420	(24.556)	0	0	0
2018/11/21	GOVI	02/05/2019	647.86	Put	GOVI	134,230.0000	13.4230	101,220.0000	10.1220	(24.592)	0	0	0
2018/11/21	GOVI	02/05/2019			GOVI	634.4370	634.4370	637.7380	637.7380	0.520	0.0000	0.0000	0
2018/11/21	GOVI	02/05/2019	647.87	Put	GOVI	134,330.0000	13.4330	101,320.0000	10.1320	(24.574)	0	0	0
2018/11/21	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/21	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/21	GOVI	01/08/2019	638.68	Call	GOVI	84,530.0000	8.4530	118,100.0000	11.8100	39.714	0	0	0
2018/11/21	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/21	GOVI	01/08/2019			GOVI	647.1330	647.1330	650.4900	650.4900	0.519	0.0000	0.0000	0
2018/11/21	GOVI	01/08/2019	638.69	Call	GOVI	84,430.0000	8.4430	118,000.0000	11.8000	39.761	0	0	0
2018/11/21	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/21	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/21	GOVI	01/08/2019	638.67	Call	GOVI	84,630.0000	8.4630	118,200.0000	11.8200	39.667	0	0	0
2018/11/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/21	IGOV	07/02/2019			Index Future	253.8250	253.8250	253.5290	253.5290	(0.117)	0.0000	0.0000	518
2018/11/21	IGOV	02/05/2019			Index Future	258.3470	258.3470	258.0450	258.0450	(0.117)	0.0000	0.0000	215
2018/11/21	IGOV	01/08/2019			Index Future	263.5760	263.5760	263.2650	263.2650	(0.118)	0.0000	0.0000	0
2018/11/21	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/21	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5700	99.5700	(0.010)	0.0000	0.0000	0

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2018/11/21	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0300	102.0300	(0.010)	0.0000	0.0000	0
2018/11/21	IS01	19/09/2019			Interest Rate Swap	99.9600	99.9600	99.9300	99.9300	(0.030)	0.0000	0.0000	0
2018/11/21	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/21	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3200	99.3200	(0.010)	0.0000	0.0000	0
2018/11/21	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7500	99.7500	(0.020)	0.0000	0.0000	0
2018/11/21	IS02	20/09/2019			Interest Rate Swap	101.9600	101.9600	101.9300	101.9300	(0.029)	0.0000	0.0000	0
2018/11/21	IS02	20/12/2019			Interest Rate Swap	102.9700	102.9700	102.9400	102.9400	(0.029)	0.0000	0.0000	0
2018/11/21	IS02	23/03/2020			Interest Rate Swap	99.0700	99.0700	99.0300	99.0300	(0.040)	0.0000	0.0000	0
2018/11/21	IS02	22/06/2020			Interest Rate Swap	102.7300	102.7300	102.6900	102.6900	(0.039)	0.0000	0.0000	0
2018/11/21	IS02	21/09/2020			Interest Rate Swap	99.8300	99.8300	99.7700	99.7700	(0.060)	0.0000	0.0000	0
2018/11/21	IS05	17/12/2020			Interest Rate Swap	96.7300	96.7300	96.6600	96.6600	(0.072)	0.0000	0.0000	0
2018/11/21	IS05	16/03/2021			Interest Rate Swap	96.0100	96.0100	95.9200	95.9200	(0.094)	0.0000	0.0000	0
2018/11/21	IS05	15/06/2021			Interest Rate Swap	95.2600	95.2600	95.1400	95.1400	(0.126)	0.0000	0.0000	0
2018/11/21	IS05	21/09/2021			Interest Rate Swap	95.4900	95.4900	95.3400	95.3400	(0.157)	0.0000	0.0000	0
2018/11/21	IS05	21/12/2021			Interest Rate Swap	97.7300	97.7300	97.5600	97.5600	(0.174)	0.0000	0.0000	51
2018/11/21	IS05	15/03/2022			Interest Rate Swap	97.9100	97.9100	97.7300	97.7300	(0.184)	0.0000	0.0000	0
2018/11/21	IS05	21/06/2022			Interest Rate Swap	99.1500	99.1500	98.9400	98.9400	(0.212)	0.0000	0.0000	0
2018/11/21	IS05	20/09/2022			Interest Rate Swap	103.1100	103.1100	102.8900	102.8900	(0.213)	0.0000	0.0000	0
2018/11/21	IS05	20/12/2022			Interest Rate Swap	104.4000	104.4000	104.1700	104.1700	(0.220)	0.0000	0.0000	0
2018/11/21	IS05	22/03/2023			Interest Rate Swap	97.8500	97.8500	97.5900	97.5900	(0.266)	0.0000	0.0000	0
2018/11/21	IS05	20/06/2023			Interest Rate Swap	103.9200	103.9200	103.6600	103.6600	(0.250)	0.0000	0.0000	0
2018/11/21	IS05	19/09/2023			Interest Rate Swap	99.4800	99.4800	99.2100	99.2100	(0.271)	0.0000	0.0000	0
2018/11/21	IS10	17/12/2025			Interest Rate Swap	96.6800	96.6800	96.2700	96.2700	(0.424)	0.0000	0.0000	0
2018/11/21	IS10	16/03/2026			Interest Rate Swap	93.7500	93.7500	93.3200	93.3200	(0.459)	0.0000	0.0000	0
2018/11/21	IS10	15/06/2026			Interest Rate Swap	92.5400	92.5400	92.1100	92.1100	(0.465)	0.0000	0.0000	0
2018/11/21	IS10	21/09/2026			Interest Rate Swap	94.7300	94.7300	94.2900	94.2900	(0.464)	0.0000	0.0000	0
2018/11/21	IS10	21/12/2026			Interest Rate Swap	98.5300	98.5300	98.1000	98.1000	(0.436)	0.0000	0.0000	0
2018/11/21	IS10	15/03/2027			Interest Rate Swap	97.1600	97.1600	96.7100	96.7100	(0.463)	0.0000	0.0000	0
2018/11/21	IS10	21/06/2027			Interest Rate Swap	99.2700	99.2700	98.8100	98.8100	(0.463)	0.0000	0.0000	0
2018/11/21	IS10	20/09/2027			Interest Rate Swap	104.7300	104.7300	104.2700	104.2700	(0.439)	0.0000	0.0000	0
2018/11/21	IS10	20/12/2027			Interest Rate Swap	105.1200	105.1200	104.6500	104.6500	(0.447)	0.0000	0.0000	0
2018/11/21	IS10	22/03/2028			Interest Rate Swap	98.7400	98.7400	98.2300	98.2300	(0.517)	0.0000	0.0000	0
2018/11/21	IS10	20/06/2028			Interest Rate Swap	105.9000	105.9000	105.3800	105.3800	(0.491)	0.0000	0.0000	0
2018/11/21	IS10	19/09/2028			Interest Rate Swap	99.5600	99.5600	99.0200	99.0200	(0.542)	0.0000	0.0000	0
2018/11/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/21	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/11/21	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/21	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
2018/11/21	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/21	R023	07/02/2019	10.59	Call	Bond Future	6,639.3600	6.6394	6,911.5600	6.9116	4.100	0	0	0
2018/11/21	R023	07/02/2019			Bond Future	8.4972	101.0131	8.4150	101.2856	(0.967)	0.0000	0.0000	60,251
2018/11/21	R023	07/02/2019	10.57	Call	Bond Future	6,578.6600	6.5787	6,850.8200	6.8508	4.137	0	0	0
2018/11/21	R023	07/02/2019	10.57	Put	Bond Future	0.6500	0.0007	0.2900	0.0003	(55.385)	0	0	0
2018/11/21	R023	07/02/2019	10.59	Put	Bond Future	0.5800	0.0006	0.2600	0.0003	(55.172)	0	0	0
2018/11/21	R023	07/02/2019	10.58	Call	Bond Future	6,609.0100	6.6090	6,881.1900	6.8812	4.118	0	0	0
2018/11/21	R023	07/02/2019	10.58	Put	Bond Future	0.6100	0.0006	0.2700	0.0003	(55.738)	0	0	0
2018/11/21	R023	02/05/2019	8.45	Call	Bond Future	829.5700	0.8296	991.8100	0.9918	19.557	0	0	0
2018/11/21	R023	02/05/2019	8.44	Put	Bond Future	1,154.9500	1.1550	1,039.2200	1.0392	(10.020)	0	0	0
2018/11/21	R023	02/05/2019			Bond Future	8.5482	98.8606	8.4604	99.1374	(1.026)	0.0000	0.0000	0
2018/11/21	R023	02/05/2019	8.46	Call	Bond Future	845.8100	0.8458	1,009.2200	1.0092	19.320	0	0	0
2018/11/21	R023	02/05/2019	8.46	Put	Bond Future	1,124.0200	1.1240	1,010.6400	1.0106	(10.087)	0	0	0
2018/11/21	R023	02/05/2019	8.45	Put	Bond Future	1,139.4000	1.1394	1,024.8500	1.0248	(10.054)	0	0	0
2018/11/21	R023	02/05/2019	8.44	Call	Bond Future	813.5000	0.8135	974.5600	0.9746	19.798	0	0	0
2018/11/21	R023	01/08/2019	8.95	Call	Bond Future	1,956.0600	1.9561	2,199.3800	2.1994	12.439	0	0	0
2018/11/21	R023	01/08/2019			Bond Future	8.5777	100.8405	8.4835	101.1208	(1.097)	0.0000	0.0000	0
2018/11/21	R023	01/08/2019	8.93	Call	Bond Future	1,914.6600	1.9147	2,155.1400	2.1551	12.560	0	0	0
2018/11/21	R023	01/08/2019	8.93	Put	Bond Future	873.9700	0.8740	834.1000	0.8341	(4.562)	0	0	0
2018/11/21	R023	01/08/2019	8.95	Put	Bond Future	856.7100	0.8567	819.6800	0.8197	(4.322)	0	0	0
2018/11/21	R023	01/08/2019	8.94	Call	Bond Future	1,935.3200	1.9353	2,177.0700	2.1771	12.491	0	0	0
2018/11/21	R023	01/08/2019	8.94	Put	Bond Future	865.3000	0.8653	826.7000	0.8267	(4.461)	0	0	0
2018/11/21	R035	07/02/2019	8.98	Call	Bond Future	73.7100	0.0737	82.7800	0.0828	12.305	0	0	0
2018/11/21	R035	07/02/2019			Bond Future	9.9378	95.5978	9.8633	96.1544	(0.750)	0.0000	0.0000	71,612
2018/11/21	R035	07/02/2019	8.96	Call	Bond Future	67.3200	0.0673	75.4500	0.0754	12.077	0	0	0
2018/11/21	R035	07/02/2019	8.96	Put	Bond Future	7,790.6900	7.7907	7,242.2300	7.2422	(7.040)	0	0	0
2018/11/21	R035	07/02/2019	8.98	Put	Bond Future	7,629.6300	7.6296	7,082.1100	7.0821	(7.176)	0	0	0
2018/11/21	R035	07/02/2019	8.97	Call	Bond Future	70.4500	0.0704	79.0500	0.0791	12.207	0	0	0
2018/11/21	R035	07/02/2019	8.97	Put	Bond Future	7,710.0400	7.7100	7,162.0500	7.1621	(7.107)	0	0	0
2018/11/21	R035	02/05/2019	9.74	Put	Bond Future	3,847.4800	3.8475	3,528.7300	3.5287	(8.285)	0	0	0
2018/11/21	R035	02/05/2019			Bond Future	9.9985	92.7796	9.9218	93.3454	(0.767)	0.0000	0.0000	0
2018/11/21	R035	02/05/2019	9.74	Call	Bond Future	1,919.0100	1.9190	2,166.1100	2.1661	12.876	0	0	0
2018/11/21	R035	02/05/2019	9.75	Call	Bond Future	1,951.0700	1.9511	2,200.6300	2.2006	12.791	0	0	0
2018/11/21	R035	02/05/2019	9.75	Put	Bond Future	3,803.8200	3.8038	3,487.5300	3.4875	(8.315)	0	0	0
2018/11/21	R035	02/05/2019	9.73	Call	Bond Future	1,887.4900	1.8875	2,132.1300	2.1321	12.961	0	0	0
2018/11/21	R035	02/05/2019	9.73	Put	Bond Future	3,891.7700	3.8918	3,570.5600	3.5706	(8.254)	0	0	0
2018/11/21	R035	01/08/2019	10.23	Call	Bond Future	4,187.5500	4.1875	4,610.8200	4.6108	10.108	0	0	0
2018/11/21	R035	01/08/2019	10.22	Put	Bond Future	2,957.9400	2.9579	2,804.2400	2.8042	(5.196)	0	0	0
2018/11/21	R035	01/08/2019			Bond Future	10.0545	94.6379	9.9755	95.2133	(0.785)	0.0000	0.0000	0
2018/11/21	R035	01/08/2019	10.24	Call	Bond Future	4,228.6300	4.2286	4,653.5100	4.6535	10.048	0	0	0
2018/11/21	R035	01/08/2019	10.24	Put	Bond Future	2,898.2000	2.8982	2,747.7300	2.7477	(5.192)	0	0	0
2018/11/21	R035	01/08/2019	10.23	Put	Bond Future	2,928.1000	2.9281	2,776.0200	2.7760	(5.194)	0	0	0
2018/11/21	R035	01/08/2019	10.22	Call	Bond Future	4,146.3200	4.1463	4,567.9700	4.5680	10.169	0	0	0
2018/11/21	R186	07/02/2019	8.20	Call	Bond Future	53.9100	0.0539	64.3300	0.0643	19.329	0	0	0
2018/11/21	R186	07/02/2019	8.50	Call	Bond Future	191.1200	0.1911	226.7400	0.2267	18.638	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/21	R186	07/02/2019	9.10	Put	Bond Future	1,667.7000	1.6677	1,380.6000	1.3806	(17.215)	0	0	1,000
2018/11/21	R186	07/02/2019	8.21	Put	Bond Future	5,865.7600	5.8658	5,410.9000	5.4109	(7.754)	0	0	0
2018/11/21	R186	07/02/2019	9.92	Put	Bond Future	275.8000	0.2758	197.8000	0.1978	(28.281)	0	0	1,170
2018/11/21	R186	07/02/2019	9.50	Call	Bond Future	2,538.8900	2.5389	2,836.1500	2.8362	11.708	0	0	0
2018/11/21	R186	07/02/2019			Bond Future	9.1825	108.7642	9.1020	109.2299	(0.876)	0.0000	0.0000	67,120
2018/11/21	R186	07/02/2019	9.20	Put	Bond Future	1,374.6100	1.3746	1,119.0000	1.1190	(18.595)	0	0	0
2018/11/21	R186	07/02/2019	9.20	Call	Bond Future	1,475.4300	1.4754	1,685.5900	1.6856	14.244	0	0	3,000
2018/11/21	R186	07/02/2019	9.38	Put	Bond Future	947.7300	0.9477	746.0900	0.7461	(21.276)	0	0	0
2018/11/21	R186	07/02/2019	9.38	Call	Bond Future	2,079.5300	2.0795	2,343.6600	2.3437	12.701	0	0	6,000
2018/11/21	R186	07/02/2019	8.20	Put	Bond Future	5,925.1500	5.9251	5,469.8000	5.4698	(7.685)	0	0	0
2018/11/21	R186	07/02/2019	8.50	Put	Bond Future	4,226.2200	4.2262	3,796.0700	3.7961	(10.178)	0	0	0
2018/11/21	R186	07/02/2019	9.10	Call	Bond Future	1,190.0900	1.1901	1,368.7600	1.3688	15.013	0	0	0
2018/11/21	R186	07/02/2019	8.21	Call	Bond Future	56.3500	0.0563	67.2600	0.0673	19.361	0	0	0
2018/11/21	R186	07/02/2019	9.92	Call	Bond Future	4,423.5800	4.4236	4,811.3500	4.8113	8.766	0	0	0
2018/11/21	R186	07/02/2019	8.30	Put	Bond Future	5,338.9200	5.3389	4,889.4300	4.8894	(8.419)	0	0	0
2018/11/21	R186	07/02/2019	9.50	Put	Bond Future	726.9800	0.7270	558.4700	0.5585	(23.179)	0	0	5,000
2018/11/21	R186	07/02/2019	9.23	Put	Bond Future	1,294.3400	1.2943	1,048.1800	1.0482	(19.018)	0	0	0
2018/11/21	R186	07/02/2019	9.23	Call	Bond Future	1,567.9000	1.5679	1,787.5100	1.7875	14.007	0	0	3,000
2018/11/21	R186	07/02/2019	8.77	Put	Bond Future	2,910.3200	2.9103	2,531.5300	2.5315	(13.015)	0	0	0
2018/11/21	R186	07/02/2019	8.77	Call	Bond Future	494.7400	0.4947	581.7200	0.5817	17.581	0	0	1,170
2018/11/21	R186	07/02/2019	8.22	Call	Bond Future	58.8800	0.0589	70.3000	0.0703	19.395	0	0	0
2018/11/21	R186	07/02/2019	8.22	Put	Bond Future	5,806.5000	5.8065	5,352.1500	5.3522	(7.825)	0	0	0
2018/11/21	R186	07/02/2019	9.27	Put	Bond Future	1,193.2800	1.1933	959.4100	0.9594	(19.599)	0	0	0
2018/11/21	R186	07/02/2019	9.27	Call	Bond Future	1,696.5800	1.6966	1,928.4800	1.9285	13.669	0	0	1,170
2018/11/21	R186	07/02/2019	8.30	Call	Bond Future	84.0600	0.0841	100.3400	0.1003	19.367	0	0	210
2018/11/21	R186	07/02/2019	9.90	Call	Bond Future	4,327.3900	4.3274	4,712.0500	4.7120	8.889	0	0	0
2018/11/21	R186	07/02/2019	9.90	Put	Bond Future	289.2900	0.2893	208.1800	0.2082	(28.038)	0	0	1,000
2018/11/21	R186	02/05/2019	10.07	Call	Bond Future	5,145.9000	5.1459	5,581.7200	5.5817	8.469	0	0	0
2018/11/21	R186	02/05/2019	9.75	Call	Bond Future	3,786.6700	3.7867	4,184.3500	4.1844	10.502	0	0	0
2018/11/21	R186	02/05/2019	9.96	Put	Bond Future	751.6300	0.7516	704.5500	0.7045	(6.264)	0	0	90
2018/11/21	R186	02/05/2019	9.25	Put	Bond Future	2,018.2100	2.0182	1,830.1100	1.8301	(9.320)	0	0	0
2018/11/21	R186	02/05/2019	8.65	Put	Bond Future	4,081.9800	4.0820	3,774.7100	3.7747	(7.527)	0	0	0
2018/11/21	R186	02/05/2019	9.01	Put	Bond Future	2,720.2600	2.7203	2,491.9100	2.4919	(8.394)	0	0	0
2018/11/21	R186	02/05/2019	9.02	Call	Bond Future	1,401.6400	1.4016	1,648.6200	1.6486	17.621	0	0	0
2018/11/21	R186	02/05/2019			Bond Future	9.2470	110.6781	9.1630	111.1514	(0.908)	0.0000	0.0000	0
2018/11/21	R186	02/05/2019	8.65	Call	Bond Future	656.1600	0.6562	822.2700	0.8223	25.315	0	0	3,250
2018/11/21	R186	02/05/2019	9.03	Call	Bond Future	1,426.5700	1.4266	1,675.2100	1.6752	17.429	0	0	0
2018/11/21	R186	02/05/2019	9.03	Put	Bond Future	2,655.3700	2.6554	2,430.6300	2.4306	(8.464)	0	0	0
2018/11/21	R186	02/05/2019	9.30	Call	Bond Future	2,187.1200	2.1871	2,484.1500	2.4841	13.581	0	0	200
2018/11/21	R186	02/05/2019	10.07	Put	Bond Future	646.7100	0.6467	609.1500	0.6091	(5.808)	0	0	200
2018/11/21	R186	02/05/2019	9.20	Put	Bond Future	2,151.2900	2.1513	1,955.3100	1.9553	(9.110)	0	0	0
2018/11/21	R186	02/05/2019	9.75	Put	Bond Future	1,006.7400	1.0067	931.0400	0.9310	(7.519)	0	0	7,000
2018/11/21	R186	02/05/2019	9.96	Call	Bond Future	4,664.0500	4.6640	5,090.3500	5.0904	9.140	0	0	0
2018/11/21	R186	02/05/2019	9.25	Call	Bond Future	2,035.3600	2.0354	2,320.6400	2.3206	14.016	0	0	3,250
2018/11/21	R186	02/05/2019	9.01	Call	Bond Future	1,377.2500	1.3772	1,622.2800	1.6223	17.791	0	0	0
2018/11/21	R186	02/05/2019	10.02	Put	Bond Future	691.6700	0.6917	650.5800	0.6506	(5.941)	0	0	3,250
2018/11/21	R186	02/05/2019	9.02	Put	Bond Future	2,687.5300	2.6875	2,461.1300	2.4611	(8.424)	0	0	0
2018/11/21	R186	02/05/2019	9.30	Put	Bond Future	1,889.4100	1.8894	1,713.0600	1.7131	(9.334)	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
2018/11/21	R186	02/05/2019	9.20	Call	Bond Future	1,886.9200	1.8869	2,164.3200	2.1643	14.701	0	0	90
2018/11/21	R186	02/05/2019	8.62	Put	Bond Future	4,212.6900	4.2127	3,898.2300	3.8982	(7.465)	0	0	0
2018/11/21	R186	02/05/2019	8.62	Call	Bond Future	610.9600	0.6110	769.8800	0.7699	26.012	0	0	90
2018/11/21	R186	02/05/2019	8.70	Put	Bond Future	3,869.9400	3.8699	3,574.8800	3.5749	(7.624)	0	0	0
2018/11/21	R186	02/05/2019	8.70	Call	Bond Future	736.5000	0.7365	914.8200	0.9148	24.212	0	0	200
2018/11/21	R186	02/05/2019	9.00	Put	Bond Future	2,752.9900	2.7530	2,522.9600	2.5230	(8.356)	0	0	0
2018/11/21	R186	02/05/2019	9.00	Call	Bond Future	1,352.8200	1.3528	1,596.1700	1.5962	17.988	0	0	7,000
2018/11/21	R186	02/05/2019	8.50	Put	Bond Future	4,759.8900	4.7599	4,417.2300	4.4172	(7.199)	0	0	0
2018/11/21	R186	02/05/2019	8.50	Call	Bond Future	450.8600	0.4509	581.5800	0.5816	28.993	0	0	7,000
2018/11/21	R186	02/05/2019	10.02	Call	Bond Future	4,924.6900	4.9247	5,356.9800	5.3570	8.778	0	0	0
2018/11/21	R186	01/08/2019	9.54	Call	Bond Future	3,266.9500	3.2669	3,626.2400	3.6262	10.998	0	0	0
2018/11/21	R186	01/08/2019	10.08	Put	Bond Future	1,166.1500	1.1661	1,131.5500	1.1316	(2.967)	0	0	6,000
2018/11/21	R186	01/08/2019			Bond Future	9.3015	107.5919	9.2138	108.0726	(0.943)	0.0000	0.0000	0
2018/11/21	R186	01/08/2019	9.52	Call	Bond Future	3,199.5200	3.1995	3,554.0400	3.5540	11.080	0	0	0
2018/11/21	R186	01/08/2019	9.52	Put	Bond Future	2,013.7100	2.0137	1,887.5500	1.8875	(6.265)	0	0	0
2018/11/21	R186	01/08/2019	8.30	Put	Bond Future	6,119.1200	6.1191	5,728.4200	5.7284	(6.385)	0	0	0
2018/11/21	R186	01/08/2019	8.30	Call	Bond Future	456.4000	0.4564	546.3800	0.5464	19.715	0	0	6,000
2018/11/21	R186	01/08/2019	9.05	Put	Bond Future	3,185.2200	3.1852	2,985.9000	2.9859	(6.258)	0	0	0
2018/11/21	R186	01/08/2019	9.05	Call	Bond Future	1,798.7100	1.7987	2,080.0700	2.0801	15.642	0	0	6,000
2018/11/21	R186	01/08/2019	9.54	Put	Bond Future	1,973.4600	1.9735	1,852.0700	1.8521	(6.151)	0	0	0
2018/11/21	R186	01/08/2019	10.08	Call	Bond Future	5,313.5100	5.3135	5,759.5900	5.7596	8.395	0	0	0
2018/11/21	R186	01/08/2019	9.53	Call	Bond Future	3,233.3400	3.2333	3,590.2500	3.5902	11.038	0	0	0
2018/11/21	R186	01/08/2019	9.53	Put	Bond Future	1,993.6700	1.9937	1,869.9000	1.8699	(6.208)	0	0	0
2018/11/21	R197	07/02/2019			Bond Future	297.6567	297.6567	297.7149	297.7149	0.020	0.0000	0.0000	2,355
2018/11/21	R197	02/05/2019			Bond Future	302.9603	302.9603	303.0180	303.0180	0.019	0.0000	0.0000	0
2018/11/21	R197	01/08/2019			Bond Future	301.5352	301.5352	301.5883	301.5883	0.018	0.0000	0.0000	0
2018/11/21	R202	07/02/2019			Bond Future	231.3579	231.3579	230.8481	230.8481	(0.220)	0.0000	0.0000	8,990
2018/11/21	R202	02/05/2019			Bond Future	235.4801	235.4801	234.9601	234.9601	(0.221)	0.0000	0.0000	0
2018/11/21	R202	01/08/2019			Bond Future	236.2329	236.2329	235.6979	235.6979	(0.226)	0.0000	0.0000	0
2018/11/21	R207	07/02/2019	6.52	Call	Bond Future	404.7000	0.4047	485.4400	0.4854	19.951	0	0	0
2018/11/21	R207	07/02/2019	6.51	Put	Bond Future	6.7000	0.0067	9.0800	0.0091	35.522	0	0	0
2018/11/21	R207	07/02/2019			Bond Future	6.0725	101.5950	5.9847	101.6734	(1.446)	0.0000	0.0000	17,072
2018/11/21	R207	07/02/2019	6.53	Call	Bond Future	413.3800	0.4134	493.9800	0.4940	19.498	0	0	0
2018/11/21	R207	07/02/2019	6.53	Put	Bond Future	6.2600	0.0063	8.4600	0.0085	35.144	0	0	0
2018/11/21	R207	07/02/2019	6.52	Put	Bond Future	6.4500	0.0065	8.7900	0.0088	36.279	0	0	0
2018/11/21	R207	07/02/2019	6.51	Call	Bond Future	396.0800	0.3961	476.8600	0.4769	20.395	0	0	0
2018/11/21	R207	02/05/2019	7.63	Call	Bond Future	1,406.8200	1.4068	1,486.0200	1.4860	5.630	0	0	0
2018/11/21	R207	02/05/2019			Bond Future	5.5278	103.3828	5.4109	103.4621	(2.115)	0.0000	0.0000	0
2018/11/21	R207	02/05/2019	7.61	Call	Bond Future	1,393.6000	1.3936	1,472.7900	1.4728	5.682	0	0	0
2018/11/21	R207	02/05/2019	7.61	Put	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2018/11/21	R207	02/05/2019	7.63	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2018/11/21	R207	02/05/2019	7.62	Call	Bond Future	1,400.2100	1.4002	1,479.4100	1.4794	5.656	0	0	0
2018/11/21	R207	02/05/2019	7.62	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2018/11/21	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/21	R207	01/08/2019	7.33	Call	Bond Future	1,450.6100	1.4506	1,529.3800	1.5294	5.430	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
2018/11/21	R207	01/08/2019			Bond Future	4.0153	101.8106	3.8381	101.8894	(4.415)	0.0000	0.0000	0
2018/11/21	R207	01/08/2019	7.34	Call	Bond Future	1,454.9300	1.4549	1,533.7000	1.5337	5.414	0	0	0
2018/11/21	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/21	R207	01/08/2019	7.35	Call	Bond Future	1,459.2400	1.4592	1,538.0100	1.5380	5.398	0	0	0
2018/11/21	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/21	R208	07/02/2019	7.07	Call	Bond Future	56.4900	0.0565	64.8000	0.0648	14.711	0	0	0
2018/11/21	R208	07/02/2019	7.08	Put	Bond Future	794.5000	0.7945	644.3100	0.6443	(18.904)	0	0	0
2018/11/21	R208	07/02/2019	7.06	Put	Bond Future	828.9200	0.8289	676.5600	0.6766	(18.381)	0	0	0
2018/11/21	R208	07/02/2019			Bond Future	7.4614	101.1147	7.3784	101.2742	(1.113)	0.0000	0.0000	17,015
2018/11/21	R208	07/02/2019	7.07	Put	Bond Future	811.6100	0.8116	660.3600	0.6604	(18.636)	0	0	0
2018/11/21	R208	07/02/2019	7.08	Call	Bond Future	58.7600	0.0588	68.1300	0.0681	15.946	0	0	0
2018/11/21	R208	07/02/2019	7.06	Call	Bond Future	54.4100	0.0544	61.6100	0.0616	13.233	0	0	0
2018/11/21	R208	02/05/2019	8.03	Put	Bond Future	170.1400	0.1701	129.4100	0.1294	(23.939)	0	0	0
2018/11/21	R208	02/05/2019	8.02	Call	Bond Future	1,190.1100	1.1901	1,310.6900	1.3107	10.132	0	0	0
2018/11/21	R208	02/05/2019			Bond Future	7.4275	99.4928	7.3340	99.6546	(1.259)	0.0000	0.0000	0
2018/11/21	R208	02/05/2019	8.03	Call	Bond Future	1,204.7200	1.2047	1,325.8300	1.3258	10.053	0	0	0
2018/11/21	R208	02/05/2019	8.02	Put	Bond Future	172.5900	0.1726	131.3300	0.1313	(23.906)	0	0	0
2018/11/21	R208	02/05/2019	8.04	Call	Bond Future	1,219.5600	1.2196	1,341.1700	1.3412	9.972	0	0	0
2018/11/21	R208	02/05/2019	8.04	Put	Bond Future	167.9300	0.1679	127.7000	0.1277	(23.956)	0	0	0
2018/11/21	R208	01/08/2019	8.16	Call	Bond Future	1,454.6300	1.4546	1,602.5100	1.6025	10.166	0	0	0
2018/11/21	R208	01/08/2019	8.17	Put	Bond Future	177.1200	0.1771	162.1400	0.1621	(8.458)	0	0	0
2018/11/21	R208	01/08/2019			Bond Future	7.3142	101.4855	7.2072	101.6486	(1.464)	0.0000	0.0000	0
2018/11/21	R208	01/08/2019	8.16	Put	Bond Future	179.0200	0.1790	163.8100	0.1638	(8.496)	0	0	0
2018/11/21	R208	01/08/2019	8.17	Call	Bond Future	1,467.6800	1.4677	1,615.7900	1.6158	10.091	0	0	0
2018/11/21	R208	01/08/2019	8.15	Call	Bond Future	1,441.5900	1.4416	1,589.2600	1.5893	10.244	0	0	0
2018/11/21	R208	01/08/2019	8.15	Put	Bond Future	180.9300	0.1809	165.5100	0.1655	(8.523)	0	0	0
2018/11/21	R209	07/02/2019	10.20	Put	Bond Future	878.1900	0.8782	709.1600	0.7092	(19.248)	0	0	4,000
2018/11/21	R209	07/02/2019	8.97	Put	Bond Future	6,201.1800	6.2012	5,774.3200	5.7743	(6.884)	0	0	0
2018/11/21	R209	07/02/2019			Bond Future	9.8780	72.6181	9.8092	73.0554	(0.696)	0.0000	0.0000	121,966
2018/11/21	R209	07/02/2019	8.96	Call	Bond Future	88.4400	0.0884	98.3700	0.0984	11.228	0	0	0
2018/11/21	R209	07/02/2019	8.96	Put	Bond Future	6,268.9500	6.2689	5,841.5800	5.8416	(6.817)	0	0	0
2018/11/21	R209	07/02/2019	10.20	Call	Bond Future	2,873.0500	2.8731	3,141.3200	3.1413	9.337	0	0	0
2018/11/21	R209	07/02/2019	8.97	Call	Bond Future	92.1900	0.0922	102.6300	0.1026	11.324	0	0	0
2018/11/21	R209	07/02/2019	9.04	Put	Bond Future	5,735.3900	5.7354	5,312.8700	5.3129	(7.367)	0	0	0
2018/11/21	R209	07/02/2019	9.04	Call	Bond Future	124.3300	0.1243	139.1100	0.1391	11.888	0	0	4,000
2018/11/21	R209	07/02/2019	9.54	Put	Bond Future	2,933.5200	2.9335	2,588.7300	2.5887	(11.753)	0	0	0
2018/11/21	R209	07/02/2019	9.54	Call	Bond Future	745.8400	0.7458	838.3500	0.8383	12.403	0	0	4,000
2018/11/21	R209	07/02/2019	8.95	Call	Bond Future	84.8200	0.0848	94.2700	0.0943	11.141	0	0	0
2018/11/21	R209	07/02/2019	8.95	Put	Bond Future	6,336.9500	6.3370	5,909.1000	5.9091	(6.752)	0	0	0
2018/11/21	R209	02/05/2019	9.70	Put	Bond Future	3,201.9100	3.2019	2,953.8900	2.9539	(7.746)	0	0	0
2018/11/21	R209	02/05/2019			Bond Future	9.9330	70.7468	9.8623	71.1914	(0.711)	0.0000	0.0000	0
2018/11/21	R209	02/05/2019	9.69	Call	Bond Future	1,692.1800	1.6922	1,886.9100	1.8869	11.508	0	0	0
2018/11/21	R209	02/05/2019	9.69	Put	Bond Future	3,238.9600	3.2390	2,989.0200	2.9890	(7.717)	0	0	0
2018/11/21	R209	02/05/2019	9.70	Call	Bond Future	1,719.7700	1.7198	1,916.4200	1.9164	11.435	0	0	0
2018/11/21	R209	02/05/2019	10.71	Call	Bond Future	5,531.6400	5.5316	5,882.2600	5.8823	6.338	0	0	0
2018/11/21	R209	02/05/2019	9.68	Call	Bond Future	1,664.8300	1.6648	1,857.6400	1.8576	11.581	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
2018/11/21	R209	02/05/2019	9.68	Put	Bond Future	3,276.3400	3.2763	3,024.4800	3.0245	(7.687)	0	0	0
2018/11/21	R209	02/05/2019	9.35	Put	Bond Future	4,692.7300	4.6927	4,377.6400	4.3776	(6.714)	0	0	0
2018/11/21	R209	02/05/2019	9.35	Call	Bond Future	896.3500	0.8964	1,025.9300	1.0259	14.456	0	0	760
2018/11/21	R209	02/05/2019	10.71	Put	Bond Future	902.8200	0.9028	808.7700	0.8088	(10.417)	0	0	760
2018/11/21	R209	02/05/2019	9.95	Put	Bond Future	2,371.1700	2.3712	2,169.8200	2.1698	(8.492)	0	0	0
2018/11/21	R209	02/05/2019	9.95	Call	Bond Future	2,477.7400	2.4777	2,721.0600	2.7211	9.820	0	0	760
2018/11/21	R209	01/08/2019	10.17	Call	Bond Future	3,704.3800	3.7044	3,982.0500	3.9820	7.496	0	0	0
2018/11/21	R209	01/08/2019	10.15	Put	Bond Future	2,605.7300	2.6057	2,428.6600	2.4287	(6.795)	0	0	0
2018/11/21	R209	01/08/2019			Bond Future	9.9825	72.1640	9.9100	72.6160	(0.726)	0.0000	0.0000	0
2018/11/21	R209	01/08/2019	10.17	Put	Bond Future	2,555.1300	2.5551	2,380.7500	2.3807	(6.825)	0	0	0
2018/11/21	R209	01/08/2019	10.15	Call	Bond Future	3,633.6900	3.6337	3,908.6700	3.9087	7.568	0	0	0
2018/11/21	R209	01/08/2019	10.16	Put	Bond Future	2,580.2100	2.5802	2,404.4800	2.4045	(6.811)	0	0	0
2018/11/21	R209	01/08/2019	10.16	Call	Bond Future	3,668.8500	3.6688	3,945.1700	3.9452	7.532	0	0	0
2018/11/21	R210	07/02/2019			Bond Future	186.7367	186.7367	186.6533	186.6533	(0.045)	0.0000	0.0000	3,308
2018/11/21	R210	02/05/2019			Bond Future	187.5080	187.5080	187.4221	187.4221	(0.046)	0.0000	0.0000	0
2018/11/21	R210	01/08/2019			Bond Future	191.3056	191.3056	191.2144	191.2144	(0.048)	0.0000	0.0000	0
2018/11/21	R212	07/02/2019			Bond Future	155.3577	155.3577	155.5206	155.5206	0.105	0.0000	0.0000	4,976
2018/11/21	R212	02/05/2019			Bond Future	158.1259	158.1259	158.2909	158.2909	0.104	0.0000	0.0000	0
2018/11/21	R212	01/08/2019			Bond Future	161.2570	161.2570	161.4223	161.4223	0.103	0.0000	0.0000	0
2018/11/21	R213	07/02/2019	8.68	Call	Bond Future	53.1700	0.0532	63.2700	0.0633	18.996	0	0	0
2018/11/21	R213	07/02/2019			Bond Future	9.7166	84.1424	9.6318	84.6600	(0.873)	0.0000	0.0000	32,397
2018/11/21	R213	07/02/2019	8.68	Put	Bond Future	6,696.2000	6.6962	6,188.7100	6.1887	(7.579)	0	0	0
2018/11/21	R213	07/02/2019	8.69	Call	Bond Future	55.5500	0.0555	66.1300	0.0661	19.046	0	0	0
2018/11/21	R213	07/02/2019	8.70	Put	Bond Future	6,566.0800	6.5661	6,059.5700	6.0596	(7.714)	0	0	0
2018/11/21	R213	07/02/2019	8.69	Put	Bond Future	6,631.0600	6.6311	6,124.0500	6.1240	(7.646)	0	0	0
2018/11/21	R213	07/02/2019	8.70	Call	Bond Future	58.0200	0.0580	69.1000	0.0691	19.097	0	0	0
2018/11/21	R213	02/05/2019	9.49	Call	Bond Future	1,449.2400	1.4492	1,724.5900	1.7246	19.000	0	0	0
2018/11/21	R213	02/05/2019	9.48	Put	Bond Future	3,222.0700	3.2221	2,969.3500	2.9694	(7.843)	0	0	0
2018/11/21	R213	02/05/2019			Bond Future	9.7758	82.0734	9.6883	82.5996	(0.895)	0.0000	0.0000	0
2018/11/21	R213	02/05/2019	9.50	Call	Bond Future	1,474.7700	1.4748	1,752.3500	1.7524	18.822	0	0	0
2018/11/21	R213	02/05/2019	9.50	Put	Bond Future	3,149.7900	3.1498	2,901.1100	2.9011	(7.895)	0	0	0
2018/11/21	R213	02/05/2019	9.49	Put	Bond Future	3,185.8800	3.1859	2,934.9700	2.9350	(7.876)	0	0	0
2018/11/21	R213	02/05/2019	9.48	Call	Bond Future	1,423.7400	1.4237	1,697.2800	1.6973	19.213	0	0	0
2018/11/21	R213	01/08/2019	9.99	Put	Bond Future	2,435.9300	2.4359	2,286.4000	2.2864	(6.139)	0	0	0
2018/11/21	R213	01/08/2019	9.98	Call	Bond Future	3,343.9900	3.3440	3,727.8100	3.7278	11.478	0	0	0
2018/11/21	R213	01/08/2019			Bond Future	9.8292	83.7172	9.7389	84.2523	(0.918)	0.0000	0.0000	0
2018/11/21	R213	01/08/2019	9.99	Call	Bond Future	3,378.0100	3.3780	3,763.6200	3.7636	11.415	0	0	0
2018/11/21	R213	01/08/2019	9.98	Put	Bond Future	2,460.0600	2.4601	2,308.7400	2.3087	(6.151)	0	0	0
2018/11/21	R213	01/08/2019	10.00	Call	Bond Future	3,412.4500	3.4125	3,799.5700	3.7996	11.344	0	0	0
2018/11/21	R213	01/08/2019	10.00	Put	Bond Future	2,412.2800	2.4123	2,264.2600	2.2643	(6.136)	0	0	0
2018/11/21	R214	07/02/2019	9.05	Put	Bond Future	7,085.0900	7.0851	6,671.8300	6.6718	(5.833)	0	0	0
2018/11/21	R214	07/02/2019			Bond Future	10.0403	71.7638	9.9765	72.1840	(0.635)	0.0000	0.0000	29,831
2018/11/21	R214	07/02/2019	9.04	Call	Bond Future	61.9000	0.0619	68.0400	0.0680	9.919	0	0	0
2018/11/21	R214	07/02/2019	9.04	Put	Bond Future	7,158.8600	7.1589	6,744.8300	6.7448	(5.783)	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
2018/11/21	R214	07/02/2019	9.05	Call	Bond Future	64.7300	0.0647	71.6400	0.0716	10.675	0	0	0
2018/11/21	R214	07/02/2019	9.03	Call	Bond Future	59.1700	0.0592	64.5800	0.0646	9.143	0	0	0
2018/11/21	R214	07/02/2019	9.03	Put	Bond Future	7,232.8500	7.2328	6,818.0900	6.8181	(5.734)	0	0	0
2018/11/21	R214	02/05/2019	9.87	Call	Bond Future	1,804.7800	1.8048	2,072.9100	2.0729	14.857	0	0	0
2018/11/21	R214	02/05/2019	9.85	Call	Bond Future	1,747.1600	1.7472	2,012.4700	2.0125	15.185	0	0	0
2018/11/21	R214	02/05/2019			Bond Future	10.0942	69.7306	10.0288	70.1577	(0.648)	0.0000	0.0000	0
2018/11/21	R214	02/05/2019	9.85	Put	Bond Future	3,364.3200	3.3643	3,202.4400	3.2024	(4.812)	0	0	0
2018/11/21	R214	02/05/2019	9.87	Put	Bond Future	3,287.2100	3.2872	3,128.1500	3.1281	(4.839)	0	0	0
2018/11/21	R214	02/05/2019	9.86	Call	Bond Future	1,775.8500	1.7759	2,042.5700	2.0426	15.019	0	0	0
2018/11/21	R214	02/05/2019	9.86	Put	Bond Future	3,325.5900	3.3256	3,165.1200	3.1651	(4.825)	0	0	0
2018/11/21	R214	01/08/2019	10.34	Put	Bond Future	2,629.8600	2.6299	2,474.8900	2.4749	(5.893)	0	0	0
2018/11/21	R214	01/08/2019			Bond Future	10.1440	71.1272	10.0770	71.5616	(0.661)	0.0000	0.0000	0
2018/11/21	R214	01/08/2019	10.33	Call	Bond Future	3,837.7900	3.8378	4,115.9300	4.1159	7.247	0	0	0
2018/11/21	R214	01/08/2019	10.33	Put	Bond Future	2,656.2900	2.6563	2,500.0500	2.5000	(5.882)	0	0	0
2018/11/21	R214	01/08/2019	10.34	Call	Bond Future	3,873.9600	3.8740	4,153.3700	4.1534	7.213	0	0	0
2018/11/21	R214	01/08/2019	10.32	Call	Bond Future	3,801.5200	3.8015	4,078.4000	4.0784	7.283	0	0	0
2018/11/21	R214	01/08/2019	10.32	Put	Bond Future	2,682.7100	2.6827	2,525.2100	2.5252	(5.871)	0	0	0
2018/11/21	R248	07/02/2019	9.06	Put	Bond Future	9,094.1800	9.0942	8,565.9400	8.5659	(5.809)	0	0	0
2018/11/21	R248	07/02/2019			Bond Future	10.0506	91.7887	9.9868	92.3257	(0.635)	0.0000	0.0000	109,519
2018/11/21	R248	07/02/2019	9.06	Call	Bond Future	63.1800	0.0632	71.8800	0.0719	13.770	0	0	0
2018/11/21	R248	07/02/2019	9.05	Put	Bond Future	9,190.4600	9.1905	8,661.2700	8.6613	(5.758)	0	0	0
2018/11/21	R248	07/02/2019	9.07	Call	Bond Future	66.3300	0.0663	76.0300	0.0760	14.624	0	0	0
2018/11/21	R248	07/02/2019	9.07	Put	Bond Future	8,998.2100	8.9982	8,470.9700	8.4710	(5.859)	0	0	0
2018/11/21	R248	07/02/2019	9.05	Call	Bond Future	60.1700	0.0602	67.9200	0.0679	12.880	0	0	0
2018/11/21	R248	02/05/2019	9.90	Put	Bond Future	4,012.8100	4.0128	3,815.3100	3.8153	(4.922)	0	0	0
2018/11/21	R248	02/05/2019			Bond Future	10.1048	88.9669	10.0393	89.5128	(0.648)	0.0000	0.0000	0
2018/11/21	R248	02/05/2019	9.90	Call	Bond Future	2,286.0400	2.2860	2,634.4300	2.6344	15.240	0	0	0
2018/11/21	R248	02/05/2019	9.91	Call	Bond Future	2,323.7800	2.3238	2,673.7700	2.6738	15.061	0	0	0
2018/11/21	R248	02/05/2019	9.89	Put	Bond Future	4,061.4500	4.0614	3,862.1100	3.8621	(4.908)	0	0	0
2018/11/21	R248	02/05/2019	9.91	Put	Bond Future	3,964.8700	3.9649	3,768.9700	3.7690	(4.941)	0	0	0
2018/11/21	R248	02/05/2019	9.89	Call	Bond Future	2,248.8500	2.2488	2,595.4000	2.5954	15.410	0	0	0
2018/11/21	R248	01/08/2019	10.35	Call	Bond Future	4,824.9400	4.8249	5,191.3900	5.1914	7.595	0	0	0
2018/11/21	R248	01/08/2019	10.34	Put	Bond Future	3,283.4500	3.2835	3,093.2400	3.0932	(5.793)	0	0	0
2018/11/21	R248	01/08/2019			Bond Future	10.1550	90.7488	10.0877	91.3039	(0.662)	0.0000	0.0000	0
2018/11/21	R248	01/08/2019	10.36	Call	Bond Future	4,871.2300	4.8712	5,239.3000	5.2393	7.556	0	0	0
2018/11/21	R248	01/08/2019	10.36	Put	Bond Future	3,216.9200	3.2169	3,029.9500	3.0300	(5.812)	0	0	0
2018/11/21	R248	01/08/2019	10.35	Put	Bond Future	3,250.0400	3.2500	3,061.4500	3.0614	(5.803)	0	0	0
2018/11/21	R248	01/08/2019	10.34	Call	Bond Future	4,778.8200	4.7788	5,143.6500	5.1437	7.634	0	0	0

Total

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