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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/11/2018 TO 27/11/2018

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
2018/11/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	2025	07/02/2019			Bond Future	132.0745	132.0745	132.1301	132.1301	0.042	0.0000	0.0000	355
2018/11/27	2025	02/05/2019			Bond Future	134.4254	134.4254	134.4823	134.4823	0.042	0.0000	0.0000	0
2018/11/27	2025	01/08/2019			Bond Future	137.0895	137.0895	137.1465	137.1465	0.042	0.0000	0.0000	0
2018/11/27	2029	07/02/2019			Bond Future	100.4295	100.4295	100.4145	100.4145	(0.015)	0.0000	0.0000	2,954
2018/11/27	2029	02/05/2019			Bond Future	101.1442	101.1442	101.1289	101.1289	(0.015)	0.0000	0.0000	0
2018/11/27	2029	01/08/2019			Bond Future	103.1839	103.1839	103.1677	103.1677	(0.016)	0.0000	0.0000	0
2018/11/27	2030	07/02/2019	8.62	Call	Bond Future	78.9900	0.0790	68.2000	0.0682	(13.660)	0	0	0
2018/11/27	2030	07/02/2019	10.20	Put	Bond Future	259.1200	0.2591	273.6400	0.2736	5.604	0	0	4,000
2018/11/27	2030	07/02/2019			Bond Future	9.4713	90.3556	9.4964	90.1984	0.265	0.0000	0.0000	55,609
2018/11/27	2030	07/02/2019	9.68	Put	Bond Future	936.8600	0.9369	984.4000	0.9844	5.074	0	0	0
2018/11/27	2030	07/02/2019	9.68	Call	Bond Future	2,233.8400	2.2338	2,124.1700	2.1242	(4.909)	0	0	4,000
2018/11/27	2030	07/02/2019	9.18	Put	Bond Future	2,539.1100	2.5391	2,640.6700	2.6407	4.000	0	0	0
2018/11/27	2030	07/02/2019	9.18	Call	Bond Future	685.6800	0.6857	630.0300	0.6300	(8.116)	0	0	4,000
2018/11/27	2030	07/02/2019	8.63	Call	Bond Future	82.5900	0.0826	71.3900	0.0714	(13.561)	0	0	0
2018/11/27	2030	07/02/2019	8.62	Put	Bond Future	5,641.3600	5.6414	5,787.7800	5.7878	2.595	0	0	0
2018/11/27	2030	07/02/2019	10.20	Call	Bond Future	4,680.0000	4.6800	4,537.3100	4.5373	(3.049)	0	0	0
2018/11/27	2030	07/02/2019	8.90	Call	Bond Future	256.8500	0.2568	229.2000	0.2292	(10.765)	0	0	1,320
2018/11/27	2030	07/02/2019	8.63	Put	Bond Future	5,577.0000	5.5770	5,723.0100	5.7230	2.618	0	0	0
2018/11/27	2030	07/02/2019	8.64	Call	Bond Future	86.3300	0.0863	74.7100	0.0747	(13.460)	0	0	0
2018/11/27	2030	07/02/2019	8.64	Put	Bond Future	5,512.8300	5.5128	5,658.4200	5.6584	2.641	0	0	0
2018/11/27	2030	07/02/2019	9.60	Put	Bond Future	1,121.5100	1.1215	1,176.6700	1.1767	4.918	0	0	0
2018/11/27	2030	07/02/2019	9.60	Call	Bond Future	1,924.2900	1.9243	1,822.2400	1.8222	(5.303)	0	0	1,320
2018/11/27	2030	07/02/2019	9.40	Put	Bond Future	1,697.5800	1.6976	1,774.0300	1.7740	4.503	0	0	0
2018/11/27	2030	07/02/2019	9.40	Call	Bond Future	1,248.5500	1.2486	1,167.7900	1.1678	(6.468)	0	0	0
2018/11/27	2030	07/02/2019	8.70	Put	Bond Future	5,132.3600	5.1324	5,275.1900	5.2752	2.783	0	0	0
2018/11/27	2030	07/02/2019	8.70	Call	Bond Future	111.9200	0.1119	97.5400	0.0975	(12.848)	0	0	0
2018/11/27	2030	07/02/2019	8.90	Put	Bond Future	3,940.2500	3.9402	4,069.8100	4.0698	3.288	0	0	0
2018/11/27	2030	02/05/2019	8.90	Put	Bond Future	4,705.8200	4.7058	4,824.0200	4.8240	2.512	0	0	0
2018/11/27	2030	02/05/2019	9.41	Call	Bond Future	1,881.6400	1.8816	1,802.2500	1.8022	(4.219)	0	0	0
2018/11/27	2030	02/05/2019			Bond Future	9.5315	91.9441	9.5574	91.7844	0.272	0.0000	0.0000	0
2018/11/27	2030	02/05/2019	9.39	Call	Bond Future	1,822.6300	1.8226	1,744.7100	1.7447	(4.275)	0	0	0
2018/11/27	2030	02/05/2019	9.39	Put	Bond Future	2,701.9200	2.7019	2,783.7500	2.7838	3.029	0	0	0
2018/11/27	2030	02/05/2019	10.20	Call	Bond Future	4,903.5600	4.9036	4,776.8300	4.7768	(2.584)	0	0	0
2018/11/27	2030	02/05/2019	10.20	Put	Bond Future	901.0000	0.9010	934.0200	0.9340	3.665	0	0	3,000
2018/11/27	2030	02/05/2019	8.90	Call	Bond Future	691.5100	0.6915	649.9600	0.6500	(6.009)	0	0	3,000
2018/11/27	2030	02/05/2019	9.41	Put	Bond Future	2,635.9600	2.6360	2,716.3200	2.7163	3.049	0	0	0
2018/11/27	2030	02/05/2019	9.40	Call	Bond Future	1,852.0100	1.8520	1,773.3500	1.7734	(4.247)	0	0	3,000
2018/11/27	2030	02/05/2019	9.40	Put	Bond Future	2,668.7900	2.6688	2,749.8800	2.7499	3.038	0	0	0
2018/11/27	2030	01/08/2019	9.91	Put	Bond Future	2,067.2000	2.0672	2,124.4200	2.1244	2.768	0	0	0
2018/11/27	2030	01/08/2019			Bond Future	9.5876	89.7722	9.6146	89.6086	0.282	0.0000	0.0000	0

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2018/11/27	2030	01/08/2019	9.91	Call	Bond Future	3,993.8200	3.9938	3,887.4700	3.8875	(2.663)	0	0	0
2018/11/27	2030	01/08/2019	9.92	Call	Bond Future	4,031.3000	4.0313	3,924.4700	3.9245	(2.650)	0	0	0
2018/11/27	2030	01/08/2019	9.90	Put	Bond Future	2,088.4900	2.0885	2,146.2100	2.1462	2.764	0	0	0
2018/11/27	2030	01/08/2019	9.92	Put	Bond Future	2,045.8100	2.0458	2,102.5500	2.1025	2.773	0	0	0
2018/11/27	2030	01/08/2019	9.90	Call	Bond Future	3,956.1800	3.9562	3,850.3300	3.8503	(2.676)	0	0	0
2018/11/27	2032	07/02/2019	8.81	Call	Bond Future	73.6000	0.0736	61.6900	0.0617	(16.182)	0	0	0
2018/11/27	2032	07/02/2019	8.80	Put	Bond Future	6,299.4300	6.2994	6,492.6100	6.4926	3.067	0	0	0
2018/11/27	2032	07/02/2019			Bond Future	9.6738	92.5807	9.7039	92.3761	0.311	0.0000	0.0000	42,380
2018/11/27	2032	07/02/2019	8.82	Call	Bond Future	77.5900	0.0776	65.1500	0.0651	(16.033)	0	0	0
2018/11/27	2032	07/02/2019	8.82	Put	Bond Future	6,158.0000	6.1580	6,350.1300	6.3501	3.120	0	0	0
2018/11/27	2032	07/02/2019	8.81	Put	Bond Future	6,228.5900	6.2286	6,421.2500	6.4213	3.093	0	0	0
2018/11/27	2032	07/02/2019	8.80	Call	Bond Future	69.7800	0.0698	58.3900	0.0584	(16.323)	0	0	0
2018/11/27	2032	02/05/2019	9.62	Put	Bond Future	2,844.7900	2.8448	2,950.0200	2.9500	3.699	0	0	0
2018/11/27	2032	02/05/2019	9.61	Call	Bond Future	2,047.6900	2.0477	1,945.9200	1.9459	(4.970)	0	0	0
2018/11/27	2032	02/05/2019			Bond Future	9.7334	90.0511	9.7644	89.8432	0.319	0.0000	0.0000	0
2018/11/27	2032	02/05/2019	9.62	Call	Bond Future	2,080.2600	2.0803	1,977.5300	1.9775	(4.938)	0	0	0
2018/11/27	2032	02/05/2019	9.61	Put	Bond Future	2,880.1100	2.8801	2,986.3000	2.9863	3.687	0	0	0
2018/11/27	2032	02/05/2019	9.63	Call	Bond Future	2,112.8500	2.1128	2,009.1800	2.0092	(4.907)	0	0	0
2018/11/27	2032	02/05/2019	9.63	Put	Bond Future	2,809.5700	2.8096	2,913.8600	2.9139	3.712	0	0	0
2018/11/27	2032	01/08/2019	10.10	Call	Bond Future	4,316.5400	4.3165	4,180.0300	4.1800	(3.162)	0	0	0
2018/11/27	2032	01/08/2019	10.11	Put	Bond Future	2,258.7000	2.2587	2,334.3300	2.3343	3.348	0	0	0
2018/11/27	2032	01/08/2019			Bond Future	9.7872	91.8473	9.8195	91.6345	0.330	0.0000	0.0000	0
2018/11/27	2032	01/08/2019	10.10	Put	Bond Future	2,282.6700	2.2827	2,358.9400	2.3589	3.341	0	0	0
2018/11/27	2032	01/08/2019	10.11	Call	Bond Future	4,356.5200	4.3565	4,219.3700	4.2194	(3.148)	0	0	0
2018/11/27	2032	01/08/2019	10.09	Call	Bond Future	4,276.7100	4.2767	4,140.8400	4.1408	(3.177)	0	0	0
2018/11/27	2032	01/08/2019	10.09	Put	Bond Future	2,306.8600	2.3069	2,383.7700	2.3838	3.334	0	0	0
2018/11/27	2033	07/02/2019			Bond Future	102.1654	102.1654	102.3359	102.3359	0.167	0.0000	0.0000	6,770
2018/11/27	2033	02/05/2019			Bond Future	102.8383	102.8383	103.0123	103.0123	0.169	0.0000	0.0000	0
2018/11/27	2033	01/08/2019			Bond Future	104.9123	104.9123	105.0889	105.0889	0.168	0.0000	0.0000	0
2018/11/27	2037	07/02/2019	9.06	Put	Bond Future	6,642.9700	6.6430	6,781.6600	6.7817	2.088	0	0	0
2018/11/27	2037	07/02/2019	9.05	Call	Bond Future	97.1600	0.0972	85.8300	0.0858	(11.661)	0	0	0
2018/11/27	2037	07/02/2019			Bond Future	9.8754	88.8123	9.8953	88.6618	0.201	0.0000	0.0000	55,962
2018/11/27	2037	07/02/2019	9.06	Call	Bond Future	102.3400	0.1023	90.5200	0.0905	(11.550)	0	0	0
2018/11/27	2037	07/02/2019	9.05	Put	Bond Future	6,722.5000	6.7225	6,861.6800	6.8617	2.070	0	0	0
2018/11/27	2037	07/02/2019	9.07	Call	Bond Future	107.7300	0.1077	95.4100	0.0954	(11.436)	0	0	0
2018/11/27	2037	07/02/2019	9.07	Put	Bond Future	6,563.7700	6.5638	6,701.9600	6.7020	2.105	0	0	0
2018/11/27	2037	02/05/2019	9.81	Put	Bond Future	3,305.6600	3.3057	3,379.7900	3.3798	2.243	0	0	0
2018/11/27	2037	02/05/2019			Bond Future	9.9348	90.3737	9.9552	90.2207	0.205	0.0000	0.0000	0
2018/11/27	2037	02/05/2019	9.80	Call	Bond Future	2,325.6800	2.3257	2,247.5200	2.2475	(3.361)	0	0	0
2018/11/27	2037	02/05/2019	9.80	Put	Bond Future	3,346.6600	3.3467	3,421.4800	3.4215	2.236	0	0	0
2018/11/27	2037	02/05/2019	9.81	Call	Bond Future	2,361.0500	2.3610	2,282.2000	2.2822	(3.340)	0	0	0
2018/11/27	2037	02/05/2019	9.79	Call	Bond Future	2,290.6000	2.2906	2,213.1200	2.2131	(3.383)	0	0	0
2018/11/27	2037	02/05/2019	9.79	Put	Bond Future	3,388.0500	3.3881	3,463.5500	3.4636	2.228	0	0	0
2018/11/27	2037	01/08/2019	10.31	Call	Bond Future	4,854.4000	4.8544	4,750.5200	4.7505	(2.140)	0	0	0
2018/11/27	2037	01/08/2019			Bond Future	9.9917	87.9202	10.0129	87.7635	0.212	0.0000	0.0000	0

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2018/11/27	2037	01/08/2019	10.29	Call	Bond Future	4,766.3700		4.7664	4,663.4200	4.6634	(2.160)	0	0	0
2018/11/27	2037	01/08/2019	10.29	Put	Bond Future	2,595.7500		2.5957	2,649.4900	2.6495	2.070	0	0	0
2018/11/27	2037	01/08/2019	10.31	Put	Bond Future	2,541.1800		2.5412	2,593.9900	2.5940	2.078	0	0	0
2018/11/27	2037	01/08/2019	10.30	Call	Bond Future	4,810.3000		4.8103	4,706.8900	4.7069	(2.150)	0	0	0
2018/11/27	2037	01/08/2019	10.30	Put	Bond Future	2,568.3400		2.5683	2,621.6200	2.6216	2.074	0	0	0
2018/11/27	2038	07/02/2019			Bond Future	119.9469		119.9469	119.9288	119.9288	(0.015)	0.0000	0.0000	9,912
2018/11/27	2038	02/05/2019			Bond Future	122.0819		122.0819	122.0638	122.0638	(0.015)	0.0000	0.0000	0
2018/11/27	2038	01/08/2019			Bond Future	124.4913		124.4913	124.4719	124.4719	(0.016)	0.0000	0.0000	0
2018/11/27	2040	07/02/2019	9.13	Call	Bond Future	105.8000		0.1058	91.3500	0.0913	(13.658)	0	0	0
2018/11/27	2040	07/02/2019	9.11	Put	Bond Future	7,419.7400		7.4197	7,609.4800	7.6095	2.557	0	0	0
2018/11/27	2040	07/02/2019			Bond Future	9.9554		91.9467	9.9803	91.7437	0.251	0.0000	0.0000	33,526
2018/11/27	2040	07/02/2019	9.13	Put	Bond Future	7,246.4300		7.2464	7,434.9700	7.4350	2.602	0	0	0
2018/11/27	2040	07/02/2019	9.11	Call	Bond Future	95.2300		0.0952	81.9800	0.0820	(13.914)	0	0	0
2018/11/27	2040	07/02/2019	9.12	Put	Bond Future	7,332.8800		7.3329	7,522.0300	7.5220	2.579	0	0	0
2018/11/27	2040	07/02/2019	9.12	Call	Bond Future	100.3800		0.1004	86.5400	0.0865	(13.788)	0	0	0
2018/11/27	2040	02/05/2019	9.60	Call	Bond Future	1,469.3300		1.4693	1,394.3700	1.3944	(5.102)	0	0	1,150
2018/11/27	2040	02/05/2019	9.89	Call	Bond Future	2,466.9100		2.4669	2,363.6700	2,3637	(4.185)	0	0	0
2018/11/27	2040	02/05/2019	9.88	Put	Bond Future	3,523.5500		3.5236	3,627.6200	3,6276	2.954	0	0	0
2018/11/27	2040	02/05/2019			Bond Future	10.0147		93.5633	10.0403	93.3569	0.256	0.0000	0.0000	0
2018/11/27	2040	02/05/2019	10.20	Put	Bond Future	2,322.0100		2.3220	2,397.5800	2,3976	3.255	0	0	0
2018/11/27	2040	02/05/2019	10.20	Call	Bond Future	3,795.8900		3.7959	3,665.1000	3,6651	(3.446)	0	0	1,150
2018/11/27	2040	02/05/2019	9.60	Put	Bond Future	4,910.8200		4.9108	5,042.2200	5,0422	2.676	0	0	0
2018/11/27	2040	02/05/2019	9.90	Call	Bond Future	2,505.7300		2.5057	2,401.5600	2,4016	(4.157)	0	0	0
2018/11/27	2040	02/05/2019	9.90	Put	Bond Future	3,437.1100		3.4371	3,539.3000	3,5393	2.973	0	0	0
2018/11/27	2040	02/05/2019	9.89	Put	Bond Future	3,480.2400		3.4802	3,583.3600	3,5834	2.963	0	0	0
2018/11/27	2040	02/05/2019	9.88	Call	Bond Future	2,428.1500		2.4281	2,325.8600	2,3259	(4.213)	0	0	0
2018/11/27	2040	01/08/2019	10.36	Call	Bond Future	5,076.9900		5.0770	4,940.8900	4,9409	(2.681)	0	0	0
2018/11/27	2040	01/08/2019	10.37	Put	Bond Future	2,798.3800		2.7984	2,872.7900	2,8728	2.659	0	0	0
2018/11/27	2040	01/08/2019			Bond Future	10.0719		90.9231	10.0984	90.7119	0.264	0.0000	0.0000	0
2018/11/27	2040	01/08/2019	10.36	Put	Bond Future	2,827.9000		2.8279	2,902.9300	2,9029	2.653	0	0	0
2018/11/27	2040	01/08/2019	10.37	Call	Bond Future	5,123.9200		5.1239	4,987.2000	4,9872	(2.668)	0	0	0
2018/11/27	2040	01/08/2019	10.38	Call	Bond Future	5,170.7300		5.1707	5,033.3800	5,0334	(2.656)	0	0	0
2018/11/27	2040	01/08/2019	10.38	Put	Bond Future	2,768.8600		2.7689	2,842.6400	2,8426	2.665	0	0	0
2018/11/27	2044	07/02/2019	9.18	Put	Bond Future	7,045.5600		7.0456	7,274.7800	7,2748	3.253	0	0	0
2018/11/27	2044	07/02/2019			Bond Future	9.9630		89.1834	9.9931	88.9343	0.302	0.0000	0.0000	37,185
2018/11/27	2044	07/02/2019	9.17	Call	Bond Future	124.3200		0.1243	105.3100	0.1053	(15.291)	0	0	0
2018/11/27	2044	07/02/2019	9.17	Put	Bond Future	7,133.1500		7.1332	7,363.1800	7,3632	3.225	0	0	0
2018/11/27	2044	07/02/2019	9.18	Call	Bond Future	130.7900		0.1308	110.9700	0.1110	(15.154)	0	0	0
2018/11/27	2044	07/02/2019	9.16	Call	Bond Future	118.1200		0.1181	99.8800	0.0999	(15.442)	0	0	0
2018/11/27	2044	07/02/2019	9.16	Put	Bond Future	7,221.1600		7.2212	7,451.9600	7,4520	3.196	0	0	0
2018/11/27	2044	02/05/2019	9.90	Call	Bond Future	2,525.4700		2.5255	2,400.3400	2,4003	(4.955)	0	0	0
2018/11/27	2044	02/05/2019			Bond Future	10.0196		90.7514	10.0505	90.4982	0.309	0.0000	0.0000	0
2018/11/27	2044	02/05/2019	9.90	Put	Bond Future	3,516.3800		3.5164	3,644.4300	3,6444	3.642	0	0	0
2018/11/27	2044	02/05/2019	9.91	Call	Bond Future	2,565.2400		2.5652	2,438.9500	2,4390	(4.923)	0	0	0
2018/11/27	2044	02/05/2019	9.92	Put	Bond Future	3,429.4700		3.4295	3,555.2100	3,5552	3.666	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
2018/11/27	2044	02/05/2019	9.91	Put	Bond Future	3,472.5800	3.4726	3,599.4700	3.5995	3.654	0	0	0
2018/11/27	2044	02/05/2019	9.92	Call	Bond Future	2,605.5600	2.6056	2,478.1200	2.4781	(4.891)	0	0	0
2018/11/27	2044	01/08/2019	10.40	Put	Bond Future	2,764.1600	2.7642	2,854.8100	2.8548	3.279	0	0	0
2018/11/27	2044	01/08/2019			Bond Future	10.0741	88.1802	10.1061	87.9213	0.317	0.0000	0.0000	0
2018/11/27	2044	01/08/2019	10.39	Call	Bond Future	5,297.1300	5.2971	5,129.6400	5.1296	(3.162)	0	0	0
2018/11/27	2044	01/08/2019	10.39	Put	Bond Future	2,793.5800	2.7936	2,884.9900	2.8850	3.272	0	0	0
2018/11/27	2044	01/08/2019	10.40	Call	Bond Future	5,344.9900	5.3450	5,176.7400	5.1767	(3.148)	0	0	0
2018/11/27	2044	01/08/2019	10.38	Call	Bond Future	5,249.4200	5.2494	5,082.6900	5.0827	(3.176)	0	0	0
2018/11/27	2044	01/08/2019	10.38	Put	Bond Future	2,823.2800	2.8233	2,915.4500	2.9155	3.265	0	0	0
2018/11/27	2046	07/02/2019			Bond Future	113.7395	113.7395	113.9370	113.9370	0.174	0.0000	0.0000	12,458
2018/11/27	2046	02/05/2019			Bond Future	114.0782	114.0782	114.2792	114.2792	0.176	0.0000	0.0000	0
2018/11/27	2046	01/08/2019			Bond Future	116.3789	116.3789	116.5833	116.5833	0.176	0.0000	0.0000	0
2018/11/27	2050	07/02/2019			Bond Future	117.1718	117.1718	117.6441	117.6441	0.403	0.0000	0.0000	10,329
2018/11/27	2050	02/05/2019			Bond Future	119.2573	119.2573	119.7383	119.7383	0.403	0.0000	0.0000	0
2018/11/27	2050	01/08/2019			Bond Future	119.8438	119.8438	120.3336	120.3336	0.409	0.0000	0.0000	0
2018/11/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	AL37	07/02/2019			Index Future	607.8370	607.8370	607.8070	607.8070	(0.005)	0.0000	0.0000	0
2018/11/27	AL37	02/05/2019			Index Future	618.5180	618.5180	618.4890	618.4890	(0.005)	0.0000	0.0000	0
2018/11/27	AL37	01/08/2019			Index Future	630.8420	630.8420	630.8080	630.8080	(0.005)	0.0000	0.0000	0
2018/11/27	AL7T	07/02/2019			Index Future	701.4920	701.4920	700.6450	700.6450	(0.121)	0.0000	0.0000	0
2018/11/27	AL7T	02/05/2019			Index Future	713.8190	713.8190	712.9580	712.9580	(0.121)	0.0000	0.0000	0
2018/11/27	AL7T	01/08/2019			Index Future	728.0420	728.0420	727.1580	727.1580	(0.121)	0.0000	0.0000	0
2018/11/27	ALBI	07/02/2019			Index Future	635.9010	635.9010	634.8670	634.8670	(0.163)	0.0000	0.0000	910
2018/11/27	ALBI	02/05/2019			Index Future	647.0750	647.0750	646.0240	646.0240	(0.162)	0.0000	0.0000	0
2018/11/27	ALBI	01/08/2019			Index Future	659.9680	659.9680	658.8910	658.8910	(0.163)	0.0000	0.0000	0
2018/11/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	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
2018/11/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	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
2018/11/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/27	ES33	07/02/2019			Bond Future	11.1012	77.3632	11.1206	77.2518	0.175	0.0000	0.0000	494
2018/11/27	ES33	02/05/2019			Bond Future	11.2005	74.9317	11.2205	74.8185	0.178	0.0000	0.0000	0
2018/11/27	ES33	01/08/2019			Bond Future	11.2989	76.4262	11.3197	76.3102	0.184	0.0000	0.0000	0
2018/11/27	ES42	07/02/2019			Bond Future	11.3413	79.4261	11.3659	79.2662	0.217	0.0000	0.0000	5,169
2018/11/27	ES42	02/05/2019			Bond Future	11.4411	76.5615	11.4665	76.3989	0.222	0.0000	0.0000	0
2018/11/27	ES42	01/08/2019			Bond Future	11.5384	78.0892	11.5647	77.9227	0.228	0.0000	0.0000	0
2018/11/27	GOVI	07/02/2019	666.53	Put	GOVI	371,560.0000	37.1560	382,250.0000	38.2250	2.877	0	0	0
2018/11/27	GOVI	07/02/2019			GOVI	629.3740	629.3740	628.3050	628.3050	(0.170)	0.0000	0.0000	457
2018/11/27	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/27	GOVI	07/02/2019	666.52	Put	GOVI	371,460.0000	37.1460	382,150.0000	38.2150	2.878	0	0	0
2018/11/27	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/27	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/27	GOVI	07/02/2019	666.51	Put	GOVI	371,360.0000	37.1360	382,050.0000	38.2050	2.879	0	0	0
2018/11/27	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/27	GOVI	02/05/2019	647.88	Put	GOVI	74,470.0000	7.4470	85,340.0000	8.5340	14.596	0	0	0
2018/11/27	GOVI	02/05/2019	647.86	Put	GOVI	74,270.0000	7.4270	85,140.0000	8.5140	14.636	0	0	0
2018/11/27	GOVI	02/05/2019			GOVI	640.4330	640.4330	639.3460	639.3460	(0.170)	0.0000	0.0000	0
2018/11/27	GOVI	02/05/2019	647.87	Put	GOVI	74,370.0000	7.4370	85,240.0000	8.5240	14.616	0	0	0
2018/11/27	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/27	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/27	GOVI	01/08/2019	638.68	Call	GOVI	145,140.0000	14.5140	134,010.0000	13.4010	(7.668)	0	0	0
2018/11/27	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/27	GOVI	01/08/2019			GOVI	653.1940	653.1940	652.0810	652.0810	(0.170)	0.0000	0.0000	0
2018/11/27	GOVI	01/08/2019	638.69	Call	GOVI	145,040.0000	14.5040	133,910.0000	13.3910	(7.674)	0	0	0
2018/11/27	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/27	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/27	GOVI	01/08/2019	638.67	Call	GOVI	145,240.0000	14.5240	134,110.0000	13.4110	(7.663)	0	0	0
2018/11/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/27	IGOV	07/02/2019			Index Future	253.2860	253.2860	253.5310	253.5310	0.097	0.0000	0.0000	528
2018/11/27	IGOV	02/05/2019			Index Future	257.7940	257.7940	258.0430	258.0430	0.097	0.0000	0.0000	215
2018/11/27	IGOV	01/08/2019			Index Future	262.9900	262.9900	263.2430	263.2430	0.096	0.0000	0.0000	0
2018/11/27	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/27	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0

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2018/11/27	IS01	20/06/2019			Interest Rate Swap	102.0500	102.0500	102.0400	102.0400	(0.010)	0.0000	0.0000	0
2018/11/27	IS01	19/09/2019			Interest Rate Swap	99.9600	99.9600	99.9600	99.9600	0.000	0.0000	0.0000	0
2018/11/27	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/27	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/11/27	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7700	99.7700	0.000	0.0000	0.0000	0
2018/11/27	IS02	20/09/2019			Interest Rate Swap	101.9600	101.9600	101.9600	101.9600	0.000	0.0000	0.0000	0
2018/11/27	IS02	20/12/2019			Interest Rate Swap	102.9800	102.9800	102.9800	102.9800	0.000	0.0000	0.0000	0
2018/11/27	IS02	23/03/2020			Interest Rate Swap	99.0600	99.0600	99.0600	99.0600	0.000	0.0000	0.0000	0
2018/11/27	IS02	22/06/2020			Interest Rate Swap	102.7000	102.7000	102.7100	102.7100	0.010	0.0000	0.0000	0
2018/11/27	IS02	21/09/2020			Interest Rate Swap	99.7800	99.7800	99.7900	99.7900	0.010	0.0000	0.0000	0
2018/11/27	IS05	17/12/2020			Interest Rate Swap	96.6600	96.6600	96.6700	96.6700	0.010	0.0000	0.0000	0
2018/11/27	IS05	16/03/2021			Interest Rate Swap	95.9100	95.9100	95.9300	95.9300	0.021	0.0000	0.0000	0
2018/11/27	IS05	15/06/2021			Interest Rate Swap	95.1200	95.1200	95.1400	95.1400	0.021	0.0000	0.0000	0
2018/11/27	IS05	21/09/2021			Interest Rate Swap	95.3100	95.3100	95.3300	95.3300	0.021	0.0000	0.0000	0
2018/11/27	IS05	21/12/2021			Interest Rate Swap	97.5200	97.5200	97.5400	97.5400	0.021	0.0000	0.0000	51
2018/11/27	IS05	15/03/2022			Interest Rate Swap	97.6700	97.6700	97.6800	97.6800	0.010	0.0000	0.0000	0
2018/11/27	IS05	21/06/2022			Interest Rate Swap	98.8700	98.8700	98.8800	98.8800	0.010	0.0000	0.0000	0
2018/11/27	IS05	20/09/2022			Interest Rate Swap	102.8000	102.8000	102.8100	102.8100	0.010	0.0000	0.0000	0
2018/11/27	IS05	20/12/2022			Interest Rate Swap	104.0600	104.0600	104.0600	104.0600	0.000	0.0000	0.0000	0
2018/11/27	IS05	22/03/2023			Interest Rate Swap	97.4400	97.4400	97.4500	97.4500	0.010	0.0000	0.0000	0
2018/11/27	IS05	20/06/2023			Interest Rate Swap	103.4800	103.4800	103.4900	103.4900	0.010	0.0000	0.0000	0
2018/11/27	IS05	19/09/2023			Interest Rate Swap	98.9900	98.9900	99.0100	99.0100	0.020	0.0000	0.0000	0
2018/11/27	IS10	17/12/2025			Interest Rate Swap	95.8100	95.8100	95.8200	95.8200	0.010	0.0000	0.0000	0
2018/11/27	IS10	16/03/2026			Interest Rate Swap	92.8500	92.8500	92.8500	92.8500	0.000	0.0000	0.0000	0
2018/11/27	IS10	15/06/2026			Interest Rate Swap	91.6200	91.6200	91.6300	91.6300	0.011	0.0000	0.0000	0
2018/11/27	IS10	21/09/2026			Interest Rate Swap	93.8100	93.8100	93.8200	93.8200	0.011	0.0000	0.0000	0
2018/11/27	IS10	21/12/2026			Interest Rate Swap	97.6200	97.6200	97.6300	97.6300	0.010	0.0000	0.0000	0
2018/11/27	IS10	15/03/2027			Interest Rate Swap	96.2200	96.2200	96.2300	96.2300	0.010	0.0000	0.0000	0
2018/11/27	IS10	21/06/2027			Interest Rate Swap	98.3100	98.3100	98.3300	98.3300	0.020	0.0000	0.0000	0
2018/11/27	IS10	20/09/2027			Interest Rate Swap	103.7700	103.7700	103.7900	103.7900	0.019	0.0000	0.0000	0
2018/11/27	IS10	20/12/2027			Interest Rate Swap	104.1500	104.1500	104.1700	104.1700	0.019	0.0000	0.0000	0
2018/11/27	IS10	22/03/2028			Interest Rate Swap	97.7100	97.7100	97.7400	97.7400	0.031	0.0000	0.0000	0
2018/11/27	IS10	20/06/2028			Interest Rate Swap	104.8800	104.8800	104.9100	104.9100	0.029	0.0000	0.0000	0
2018/11/27	IS10	19/09/2028			Interest Rate Swap	98.5000	98.5000	98.5300	98.5300	0.030	0.0000	0.0000	0
2018/11/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/27	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	20,000
2018/11/27	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/27	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
2018/11/27	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/27	R023	07/02/2019	10.59	Call	Bond Future	7,215.5000	7.2155	7,199.7400	7.1997	(0.218)	0	0	0
2018/11/27	R023	07/02/2019			Bond Future	8.3237	101.5897	8.3284	101.5739	0.057	0.0000	0.0000	60,251
2018/11/27	R023	07/02/2019	10.57	Call	Bond Future	7,154.7400	7.1547	7,138.9900	7.1390	(0.220)	0	0	0
2018/11/27	R023	07/02/2019	10.57	Put	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0	0	0
2018/11/27	R023	07/02/2019	10.59	Put	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	0
2018/11/27	R023	07/02/2019	10.58	Call	Bond Future	7,185.1300	7.1851	7,169.3700	7.1694	(0.219)	0	0	0
2018/11/27	R023	07/02/2019	10.58	Put	Bond Future	0.1000	0.0001	0.0900	0.0001	(10.000)	0	0	0
2018/11/27	R023	02/05/2019	8.45	Call	Bond Future	1,137.7400	1.1377	1,125.9200	1.1259	(1.039)	0	0	0
2018/11/27	R023	02/05/2019	8.44	Put	Bond Future	875.4200	0.8754	879.5000	0.8795	0.466	0	0	0
2018/11/27	R023	02/05/2019			Bond Future	8.3631	99.4456	8.3681	99.4297	0.060	0.0000	0.0000	0
2018/11/27	R023	02/05/2019	8.46	Call	Bond Future	1,156.6700	1.1567	1,144.7600	1.1448	(1.030)	0	0	0
2018/11/27	R023	02/05/2019	8.46	Put	Bond Future	849.8800	0.8499	853.8000	0.8538	0.461	0	0	0
2018/11/27	R023	02/05/2019	8.45	Put	Bond Future	862.5700	0.8626	866.5800	0.8666	0.465	0	0	0
2018/11/27	R023	02/05/2019	8.44	Call	Bond Future	1,118.9700	1.1190	1,107.2200	1.1072	(1.050)	0	0	0
2018/11/27	R023	01/08/2019	8.95	Call	Bond Future	2,394.6100	2.3946	2,380.4300	2.3804	(0.592)	0	0	0
2018/11/27	R023	01/08/2019			Bond Future	8.3806	101.4285	8.3862	101.4117	0.067	0.0000	0.0000	0
2018/11/27	R023	01/08/2019	8.93	Call	Bond Future	2,348.6900	2.3487	2,334.6000	2.3346	(0.600)	0	0	0
2018/11/27	R023	01/08/2019	8.93	Put	Bond Future	719.9100	0.7199	722.7200	0.7227	0.390	0	0	0
2018/11/27	R023	01/08/2019	8.95	Put	Bond Future	707.1700	0.7072	709.8900	0.7099	0.385	0	0	0
2018/11/27	R023	01/08/2019	8.94	Call	Bond Future	2,371.4700	2.3715	2,357.3300	2.3573	(0.596)	0	0	0
2018/11/27	R023	01/08/2019	8.94	Put	Bond Future	713.3600	0.7134	716.1200	0.7161	0.387	0	0	0
2018/11/27	R035	07/02/2019	8.98	Call	Bond Future	91.7600	0.0918	78.9900	0.0790	(13.917)	0	0	0
2018/11/27	R035	07/02/2019			Bond Future	9.8048	96.5949	9.8298	96.4066	0.254	0.0000	0.0000	71,612
2018/11/27	R035	07/02/2019	8.96	Call	Bond Future	83.5200	0.0835	71.7100	0.0717	(14.140)	0	0	0
2018/11/27	R035	07/02/2019	8.96	Put	Bond Future	6,809.8300	6.8098	6,986.3000	6.9863	2.591	0	0	0
2018/11/27	R035	07/02/2019	8.98	Put	Bond Future	6,650.6200	6.6506	6,826.1300	6.8261	2.639	0	0	0
2018/11/27	R035	07/02/2019	8.97	Call	Bond Future	87.5600	0.0876	75.2800	0.0753	(14.025)	0	0	0
2018/11/27	R035	07/02/2019	8.97	Put	Bond Future	6,730.0900	6.7301	6,906.0900	6.9061	2.615	0	0	0
2018/11/27	R035	02/05/2019	9.74	Put	Bond Future	3,239.8000	3.2398	3,335.1600	3.3352	2.943	0	0	0
2018/11/27	R035	02/05/2019			Bond Future	9.8617	93.7925	9.8874	93.6011	0.260	0.0000	0.0000	0
2018/11/27	R035	02/05/2019	9.74	Call	Bond Future	2,324.1900	2.3242	2,228.2000	2.2282	(4.130)	0	0	0
2018/11/27	R035	02/05/2019	9.75	Call	Bond Future	2,360.5500	2.3606	2,263.6900	2.2637	(4.103)	0	0	0
2018/11/27	R035	02/05/2019	9.75	Put	Bond Future	3,200.4400	3.2004	3,294.9300	3.2949	2.952	0	0	0
2018/11/27	R035	02/05/2019	9.73	Call	Bond Future	2,288.3700	2.2884	2,193.2400	2.1932	(4.157)	0	0	0
2018/11/27	R035	02/05/2019	9.73	Put	Bond Future	3,279.7900	3.2798	3,376.0100	3.3760	2.934	0	0	0
2018/11/27	R035	01/08/2019	10.23	Call	Bond Future	4,849.4600	4.8495	4,722.0800	4.7221	(2.627)	0	0	0
2018/11/27	R035	01/08/2019	10.22	Put	Bond Future	2,591.8100	2.5918	2,660.9100	2.6609	2.666	0	0	0
2018/11/27	R035	01/08/2019			Bond Future	9.9143	95.6629	9.9409	95.4670	0.268	0.0000	0.0000	0
2018/11/27	R035	01/08/2019	10.24	Call	Bond Future	4,893.5500	4.8936	4,765.5900	4.7656	(2.615)	0	0	0
2018/11/27	R035	01/08/2019	10.24	Put	Bond Future	2,538.0900	2.5381	2,606.0300	2.6060	2.677	0	0	0
2018/11/27	R035	01/08/2019	10.23	Put	Bond Future	2,564.9800	2.5650	2,633.5000	2.6335	2.671	0	0	0
2018/11/27	R035	01/08/2019	10.22	Call	Bond Future	4,805.2200	4.8052	4,678.4200	4.6784	(2.639)	0	0	0
2018/11/27	R186	07/02/2019	8.21	Put	Bond Future	4,933.6800	4.9337	5,041.2500	5.0413	2.180	0	0	0
2018/11/27	R186	07/02/2019	8.20	Call	Bond Future	79.9300	0.0799	70.6900	0.0707	(11.560)	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
2018/11/27	R186	07/02/2019	8.50	Call	Bond Future	277.9700	0.2780	253.5200	0.2535	(8.796)	0	0	1,000
2018/11/27	R186	07/02/2019	9.10	Put	Bond Future	1,105.8700	1.1059	1,148.7400	1.1487	3.877	0	0	1,000
2018/11/27	R186	07/02/2019	9.92	Put	Bond Future	132.1100	0.1321	137.6200	0.1376	4.171	0	0	1,170
2018/11/27	R186	07/02/2019	9.50	Call	Bond Future	3,180.5500	3.1806	3,081.0700	3.0811	(3.128)	0	0	0
2018/11/27	R186	07/02/2019			Bond Future	9.0173	109.7234	9.0373	109.6063	0.223	0.0000	0.0000	69,680
2018/11/27	R186	07/02/2019	9.20	Put	Bond Future	877.8700	0.8779	913.1800	0.9132	4.022	0	0	0
2018/11/27	R186	07/02/2019	9.20	Call	Bond Future	1,937.9700	1.9380	1,856.1300	1.8561	(4.223)	0	0	3,000
2018/11/27	R186	07/02/2019	9.30	Call	Bond Future	2,323.0400	2.3230	2,234.4400	2.2344	(3.814)	0	0	0
2018/11/27	R186	07/02/2019	9.30	Put	Bond Future	688.5700	0.6886	717.1200	0.7171	4.146	0	0	2,500
2018/11/27	R186	07/02/2019	9.38	Put	Bond Future	562.4900	0.5625	586.2600	0.5863	4.226	0	0	0
2018/11/27	R186	07/02/2019	9.38	Call	Bond Future	2,653.5700	2.6536	2,560.1900	2.5602	(3.519)	0	0	6,000
2018/11/27	R186	07/02/2019	8.21	Call	Bond Future	83.5500	0.0836	73.9700	0.0740	(11.466)	0	0	0
2018/11/27	R186	07/02/2019	8.20	Put	Bond Future	4,991.8900	4.9919	5,099.8000	5.0998	2.162	0	0	0
2018/11/27	R186	07/02/2019	8.30	Put	Bond Future	4,419.9200	4.4199	4,523.8900	4.5239	2.352	0	0	0
2018/11/27	R186	07/02/2019	8.50	Put	Bond Future	3,353.7900	3.3538	3,446.4900	3.4465	2.764	0	0	0
2018/11/27	R186	07/02/2019	9.10	Call	Bond Future	1,587.5400	1.5875	1,513.2600	1.5133	(4.679)	0	0	0
2018/11/27	R186	07/02/2019	9.92	Call	Bond Future	5,239.1700	5.2392	5,127.5300	5.1275	(2.131)	0	0	0
2018/11/27	R186	07/02/2019	9.50	Put	Bond Future	409.3600	0.4094	427.0300	0.4270	4.316	0	0	5,000
2018/11/27	R186	07/02/2019	9.23	Put	Bond Future	817.0000	0.8170	850.2000	0.8502	4.064	0	0	0
2018/11/27	R186	07/02/2019	9.23	Call	Bond Future	2,049.8400	2.0498	1,965.8900	1.9659	(4.095)	0	0	3,000
2018/11/27	R186	07/02/2019	8.22	Call	Bond Future	87.3200	0.0873	77.3900	0.0774	(11.372)	0	0	0
2018/11/27	R186	07/02/2019	8.22	Put	Bond Future	4,875.6600	4.8757	4,982.8800	4.9829	2.199	0	0	0
2018/11/27	R186	07/02/2019	8.30	Call	Bond Future	124.3400	0.1243	111.1600	0.1112	(10.600)	0	0	210
2018/11/27	R186	07/02/2019	9.90	Call	Bond Future	5,137.0400	5.1370	5,025.7400	5.0257	(2.167)	0	0	0
2018/11/27	R186	07/02/2019	9.90	Put	Bond Future	139.6600	0.1397	145.5100	0.1455	4.189	0	0	1,000
2018/11/27	R186	07/02/2019	9.27	Put	Bond Future	741.3100	0.7413	771.8000	0.7718	4.113	0	0	0
2018/11/27	R186	07/02/2019	9.27	Call	Bond Future	2,203.8900	2.2039	2,117.2300	2.1172	(3.932)	0	0	1,170
2018/11/27	R186	07/02/2019	8.77	Put	Bond Future	2,152.0500	2.1521	2,223.1400	2.2231	3.303	0	0	0
2018/11/27	R186	07/02/2019	8.77	Call	Bond Future	695.7500	0.6958	649.6900	0.6497	(6.620)	0	0	1,170
2018/11/27	R186	02/05/2019	10.07	Call	Bond Future	5,972.6800	5.9727	5,868.4400	5.8684	(1.745)	0	0	0
2018/11/27	R186	02/05/2019	9.96	Put	Bond Future	581.1600	0.5812	598.3900	0.5984	2.965	0	0	90
2018/11/27	R186	02/05/2019	9.75	Call	Bond Future	4,531.4300	4.5314	4,435.4300	4.4354	(2.119)	0	0	0
2018/11/27	R186	02/05/2019	9.25	Put	Bond Future	1,581.1900	1.5812	1,624.6000	1.6246	2.745	0	0	0
2018/11/27	R186	02/05/2019	8.65	Put	Bond Future	3,396.5800	3.3966	3,473.4600	3.4735	2.263	0	0	0
2018/11/27	R186	02/05/2019	9.02	Call	Bond Future	1,849.9300	1.8499	1,786.5300	1.7865	(3.427)	0	0	0
2018/11/27	R186	02/05/2019	9.01	Put	Bond Future	2,190.3200	2.1903	2,246.4600	2.2465	2.563	0	0	0
2018/11/27	R186	02/05/2019			Bond Future	9.0747	111.6521	9.0956	111.5331	0.231	0.0000	0.0000	0
2018/11/27	R186	02/05/2019	8.65	Call	Bond Future	944.8300	0.9448	902.7200	0.9027	(4.457)	0	0	3,250
2018/11/27	R186	02/05/2019	9.03	Call	Bond Future	1,878.7300	1.8787	1,814.7700	1.8148	(3.404)	0	0	0
2018/11/27	R186	02/05/2019	9.03	Put	Bond Future	2,133.4600	2.1335	2,188.4900	2.1885	2.579	0	0	0
2018/11/27	R186	02/05/2019	9.30	Call	Bond Future	2,746.5900	2.7466	2,668.5600	2.6686	(2.841)	0	0	200
2018/11/27	R186	02/05/2019	10.07	Put	Bond Future	499.4200	0.4994	514.1700	0.5142	2.953	0	0	200
2018/11/27	R186	02/05/2019	9.96	Call	Bond Future	5,467.6500	5.4676	5,365.8900	5.3659	(1.861)	0	0	0
2018/11/27	R186	02/05/2019	9.20	Put	Bond Future	1,695.5300	1.6955	1,741.4700	1.7415	2.709	0	0	0
2018/11/27	R186	02/05/2019	9.75	Put	Bond Future	777.4300	0.7774	800.4200	0.8004	2.957	0	0	7,000
2018/11/27	R186	02/05/2019	10.02	Put	Bond Future	534.8300	0.5348	550.6700	0.5507	2.962	0	0	3,250
2018/11/27	R186	02/05/2019	9.25	Call	Bond Future	2,572.4100	2.5724	2,496.8300	2.4968	(2.938)	0	0	3,250
2018/11/27	R186	02/05/2019	9.02	Put	Bond Future	2,161.7500	2.1618	2,217.3400	2.2173	2.572	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
2018/11/27	R186	02/05/2019	9.01	Call	Bond Future	1,821.3800	1.8214	1,758.5300	1.7585	(3.451)	0	0	0
2018/11/27	R186	02/05/2019	8.70	Put	Bond Future	3,206.8300	3.2068	3,280.8100	3.2808	2.307	0	0	0
2018/11/27	R186	02/05/2019	8.70	Call	Bond Future	1,047.4600	1.0475	1,002.4500	1.0025	(4.297)	0	0	200
2018/11/27	R186	02/05/2019	9.30	Put	Bond Future	1,474.8100	1.4748	1,515.7700	1.5158	2.777	0	0	0
2018/11/27	R186	02/05/2019	9.20	Call	Bond Future	2,405.2300	2.4052	2,332.1800	2.3322	(3.037)	0	0	90
2018/11/27	R186	02/05/2019	8.62	Put	Bond Future	3,514.2000	3.5142	3,592.8000	3.5928	2.237	0	0	0
2018/11/27	R186	02/05/2019	8.62	Call	Bond Future	886.5400	0.8865	846.1500	0.8461	(4.556)	0	0	90
2018/11/27	R186	02/05/2019	8.50	Put	Bond Future	4,010.7300	4.0107	4,096.0700	4.0961	2.128	0	0	0
2018/11/27	R186	02/05/2019	8.50	Call	Bond Future	675.7700	0.6758	642.1200	0.6421	(4.980)	0	0	7,000
2018/11/27	R186	02/05/2019	9.00	Put	Bond Future	2,219.1800	2.2192	2,275.8700	2.2759	2.555	0	0	0
2018/11/27	R186	02/05/2019	9.00	Call	Bond Future	1,793.0800	1.7931	1,730.7800	1.7308	(3.474)	0	0	7,000
2018/11/27	R186	02/05/2019	10.02	Call	Bond Future	5,741.9200	5.7419	5,638.7700	5.6388	(1.796)	0	0	0
2018/11/27	R186	01/08/2019	9.54	Call	Bond Future	3,919.3700	3.9194	3,835.7500	3.8357	(2.134)	0	0	0
2018/11/27	R186	01/08/2019	10.08	Put	Bond Future	989.3200	0.9893	1,012.7500	1.0128	2.368	0	0	6,000
2018/11/27	R186	01/08/2019			Bond Future	9.1226	108.5760	9.1447	108.4538	0.242	0.0000	0.0000	0
2018/11/27	R186	01/08/2019	9.05	Put	Bond Future	2,694.2500	2.6943	2,752.5600	2.7526	2.164	0	0	0
2018/11/27	R186	01/08/2019	9.05	Call	Bond Future	2,291.8300	2.2918	2,227.9700	2.2280	(2.786)	0	0	6,000
2018/11/27	R186	01/08/2019	9.52	Call	Bond Future	3,844.1700	3.8442	3,761.2500	3.7613	(2.157)	0	0	0
2018/11/27	R186	01/08/2019	9.52	Put	Bond Future	1,674.2700	1.6743	1,713.5200	1.7135	2.344	0	0	0
2018/11/27	R186	01/08/2019	8.30	Put	Bond Future	5,308.9900	5.3090	5,402.9500	5.4029	1.770	0	0	0
2018/11/27	R186	01/08/2019	8.30	Call	Bond Future	630.3600	0.6304	602.1500	0.6022	(4.475)	0	0	6,000
2018/11/27	R186	01/08/2019	9.54	Put	Bond Future	1,641.7900	1.6418	1,680.3400	1.6803	2.348	0	0	0
2018/11/27	R186	01/08/2019	10.08	Call	Bond Future	6,120.7700	6.1208	6,022.0300	6.0220	(1.613)	0	0	0
2018/11/27	R186	01/08/2019	9.53	Call	Bond Future	3,881.8800	3.8819	3,798.6100	3.7986	(2.145)	0	0	0
2018/11/27	R186	01/08/2019	9.53	Put	Bond Future	1,658.1200	1.6581	1,697.0200	1.6970	2.346	0	0	0
2018/11/27	R197	07/02/2019			Bond Future	297.9632	297.9632	298.5767	298.5767	0.206	0.0000	0.0000	2,355
2018/11/27	R197	02/05/2019			Bond Future	303.2665	303.2665	303.8917	303.8917	0.206	0.0000	0.0000	0
2018/11/27	R197	01/08/2019			Bond Future	301.8220	301.8220	302.4576	302.4576	0.211	0.0000	0.0000	0
2018/11/27	R202	07/02/2019			Bond Future	231.0089	231.0089	231.1096	231.1096	0.044	0.0000	0.0000	8,990
2018/11/27	R202	02/05/2019			Bond Future	235.1206	235.1206	235.2237	235.2237	0.044	0.0000	0.0000	0
2018/11/27	R202	01/08/2019			Bond Future	235.8464	235.8464	235.9497	235.9497	0.044	0.0000	0.0000	0
2018/11/27	R207	07/02/2019	6.52	Call	Bond Future	765.7100	0.7657	739.1800	0.7392	(3.465)	0	0	0
2018/11/27	R207	07/02/2019	6.51	Put	Bond Future	0.5900	0.0006	0.7300	0.0007	23.729	0	0	0
2018/11/27	R207	07/02/2019			Bond Future	5.6626	101.9619	5.6923	101.9352	0.525	0.0000	0.0000	17,351
2018/11/27	R207	07/02/2019	6.53	Call	Bond Future	774.5500	0.7745	748.0200	0.7480	(3.425)	0	0	0
2018/11/27	R207	07/02/2019	6.53	Put	Bond Future	0.5500	0.0006	0.6800	0.0007	23.636	0	0	0
2018/11/27	R207	07/02/2019	6.52	Put	Bond Future	0.5800	0.0006	0.7100	0.0007	22.414	0	0	0
2018/11/27	R207	07/02/2019	6.51	Call	Bond Future	756.8500	0.7569	730.3300	0.7303	(3.504)	0	0	0
2018/11/27	R207	02/05/2019	7.63	Call	Bond Future	1,778.2300	1.7782	1,751.3000	1.7513	(1.514)	0	0	0
2018/11/27	R207	02/05/2019			Bond Future	4.9811	103.7543	5.0206	103.7274	0.794	0.0000	0.0000	0
2018/11/27	R207	02/05/2019	7.61	Call	Bond Future	1,765.0000	1.7650	1,738.0700	1.7381	(1.526)	0	0	0
2018/11/27	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/27	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/27	R207	02/05/2019	7.62	Call	Bond Future	1,771.6200	1.7716	1,744.6900	1.7447	(1.520)	0	0	0
2018/11/27	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/27	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/27	R207	01/08/2019	7.33	Call	Bond Future	1,820.5700	1.8206	1,792.3600	1.7924	(1.550)	0	0	0
2018/11/27	R207	01/08/2019			Bond Future	3.1850	102.1806	3.2481	102.1523	1.981	0.0000	0.0000	0
2018/11/27	R207	01/08/2019	7.34	Call	Bond Future	1,824.8900	1.8249	1,796.6800	1.7967	(1.546)	0	0	0
2018/11/27	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/27	R207	01/08/2019	7.35	Call	Bond Future	1,829.2000	1.8292	1,800.9900	1.8010	(1.542)	0	0	0
2018/11/27	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/27	R208	07/02/2019	7.07	Call	Bond Future	257.7700	0.2578	244.6800	0.2447	(5.078)	0	0	0
2018/11/27	R208	07/02/2019	7.08	Put	Bond Future	239.8700	0.2399	249.2400	0.2492	3.906	0	0	0
2018/11/27	R208	07/02/2019	7.06	Put	Bond Future	259.8400	0.2598	269.7500	0.2698	3.814	0	0	0
2018/11/27	R208	07/02/2019			Bond Future	7.0659	101.8778	7.0776	101.8551	0.166	0.0000	0.0000	17,015
2018/11/27	R208	07/02/2019	7.07	Put	Bond Future	249.7400	0.2497	259.3700	0.2594	3.856	0	0	0
2018/11/27	R208	07/02/2019	7.08	Call	Bond Future	267.2800	0.2673	253.9300	0.2539	(4.995)	0	0	0
2018/11/27	R208	07/02/2019	7.06	Call	Bond Future	248.4800	0.2485	235.6700	0.2357	(5.155)	0	0	0
2018/11/27	R208	02/05/2019	8.03	Put	Bond Future	48.1500	0.0482	49.3900	0.0494	2.575	0	0	0
2018/11/27	R208	02/05/2019	8.02	Call	Bond Future	1,841.1200	1.8411	1,819.4600	1.8195	(1.176)	0	0	0
2018/11/27	R208	02/05/2019			Bond Future	6.9817	100.2675	6.9949	100.2446	0.188	0.0000	0.0000	0
2018/11/27	R208	02/05/2019	8.03	Call	Bond Future	1,857.4500	1.8575	1,835.7700	1.8358	(1.167)	0	0	0
2018/11/27	R208	02/05/2019	8.02	Put	Bond Future	48.8800	0.0489	50.1400	0.0501	2.578	0	0	0
2018/11/27	R208	02/05/2019	8.04	Call	Bond Future	1,873.8900	1.8739	1,852.1800	1.8522	(1.159)	0	0	0
2018/11/27	R208	02/05/2019	8.04	Put	Bond Future	47.5400	0.0475	48.7500	0.0488	2.545	0	0	0
2018/11/27	R208	01/08/2019	8.16	Call	Bond Future	2,132.1800	2.1322	2,109.9000	2.1099	(1.045)	0	0	0
2018/11/27	R208	01/08/2019	8.17	Put	Bond Future	74.2500	0.0742	76.0500	0.0761	2.424	0	0	0
2018/11/27	R208	01/08/2019			Bond Future	6.8032	102.2670	6.8189	102.2429	0.230	0.0000	0.0000	0
2018/11/27	R208	01/08/2019	8.16	Put	Bond Future	75.0300	0.0750	76.8400	0.0768	2.412	0	0	0
2018/11/27	R208	01/08/2019	8.17	Call	Bond Future	2,146.3500	2.1463	2,124.0600	2.1241	(1.039)	0	0	0
2018/11/27	R208	01/08/2019	8.15	Call	Bond Future	2,118.0100	2.1180	2,095.7500	2.0957	(1.051)	0	0	0
2018/11/27	R208	01/08/2019	8.15	Put	Bond Future	75.8100	0.0758	77.6400	0.0776	2.414	0	0	0
2018/11/27	R209	07/02/2019	10.20	Put	Bond Future	564.5400	0.5645	585.9300	0.5859	3.789	0	0	4,000
2018/11/27	R209	07/02/2019	8.97	Put	Bond Future	5,382.2300	5.3822	5,497.4700	5.4975	2.141	0	0	0
2018/11/27	R209	07/02/2019			Bond Future	9.7461	73.4604	9.7659	73.3326	0.204	0.0000	0.0000	121,807
2018/11/27	R209	07/02/2019	8.96	Call	Bond Future	110.6400	0.1106	98.5700	0.0986	(10.909)	0	0	0
2018/11/27	R209	07/02/2019	8.96	Put	Bond Future	5,448.9200	5.4489	5,564.5800	5.5646	2.123	0	0	0
2018/11/27	R209	07/02/2019	10.20	Call	Bond Future	3,401.6300	3.4016	3,295.2900	3.2953	(3.126)	0	0	0
2018/11/27	R209	07/02/2019	8.97	Call	Bond Future	115.4700	0.1155	102.9800	0.1030	(10.817)	0	0	0
2018/11/27	R209	07/02/2019	9.04	Put	Bond Future	4,925.6700	4.9257	5,037.4700	5.0375	2.270	0	0	0
2018/11/27	R209	07/02/2019	9.04	Call	Bond Future	156.8400	0.1568	140.9100	0.1409	(10.157)	0	0	4,000
2018/11/27	R209	07/02/2019	9.54	Put	Bond Future	2,280.0800	2.2801	2,351.6100	2.3516	3.137	0	0	0
2018/11/27	R209	07/02/2019	9.54	Call	Bond Future	934.6300	0.9346	878.4300	0.8784	(6.013)	0	0	4,000
2018/11/27	R209	07/02/2019	8.95	Call	Bond Future	105.9800	0.1060	94.3200	0.0943	(11.002)	0	0	0
2018/11/27	R209	07/02/2019	8.95	Put	Bond Future	5,515.8800	5.5159	5,631.9500	5.6320	2.104	0	0	0
2018/11/27	R209	02/05/2019	9.70	Put	Bond Future	2,695.4200	2.6954	2,756.7200	2.7567	2.274	0	0	0
2018/11/27	R209	02/05/2019			Bond Future	9.7976	71.6025	9.8180	71.4727	0.208	0.0000	0.0000	0
2018/11/27	R209	02/05/2019	9.69	Call	Bond Future	2,037.8000	2.0378	1,969.8900	1.9699	(3.333)	0	0	0
2018/11/27	R209	02/05/2019	9.69	Put	Bond Future	2,728.8500	2.7288	2,790.7400	2.7907	2.268	0	0	0
2018/11/27	R209	02/05/2019	9.70	Call	Bond Future	2,069.0100	2.0690	2,000.5100	2.0005	(3.311)	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
2018/11/27	R209	02/05/2019	10.71	Call	Bond Future	6,184.7400	6.1847	6,073.3900	6.0734	(1.800)	0	0	0
2018/11/27	R209	02/05/2019	9.68	Call	Bond Future	2,006.8300	2.0068	1,939.5000	1.9395	(3.355)	0	0	0
2018/11/27	R209	02/05/2019	9.68	Put	Bond Future	2,762.6100	2.7626	2,825.0800	2.8251	2.261	0	0	0
2018/11/27	R209	02/05/2019	9.35	Put	Bond Future	4,061.7600	4.0618	4,144.3600	4.1444	2.034	0	0	0
2018/11/27	R209	02/05/2019	9.35	Call	Bond Future	1,121.1100	1.1211	1,073.9100	1.0739	(4.210)	0	0	760
2018/11/27	R209	02/05/2019	10.71	Put	Bond Future	700.1900	0.7002	718.6400	0.7186	2.635	0	0	760
2018/11/27	R209	02/05/2019	9.95	Put	Bond Future	1,954.0100	1.9540	2,001.4800	2.0015	2.429	0	0	0
2018/11/27	R209	02/05/2019	9.95	Call	Bond Future	2,916.3100	2.9163	2,833.9800	2.8340	(2.823)	0	0	760
2018/11/27	R209	01/08/2019	10.17	Call	Bond Future	4,205.9200	4.2059	4,117.4900	4.1175	(2.103)	0	0	0
2018/11/27	R209	01/08/2019	10.15	Put	Bond Future	2,235.4400	2.2354	2,280.6700	2.2807	2.023	0	0	0
2018/11/27	R209	01/08/2019			Bond Future	9.8442	73.0306	9.8652	72.8977	0.214	0.0000	0.0000	0
2018/11/27	R209	01/08/2019	10.17	Put	Bond Future	2,190.0600	2.1901	2,234.5200	2.2345	2.030	0	0	0
2018/11/27	R209	01/08/2019	10.15	Call	Bond Future	4,130.0100	4.1300	4,042.3500	4.0424	(2.123)	0	0	0
2018/11/27	R209	01/08/2019	10.16	Put	Bond Future	2,212.5400	2.2125	2,257.3800	2.2574	2.027	0	0	0
2018/11/27	R209	01/08/2019	10.16	Call	Bond Future	4,167.7900	4.1678	4,079.7400	4.0797	(2.113)	0	0	0
2018/11/27	R210	07/02/2019			Bond Future	186.5636	186.5636	186.0799	186.0799	(0.259)	0.0000	0.0000	3,308
2018/11/27	R210	02/05/2019			Bond Future	187.3284	187.3284	186.8365	186.8365	(0.263)	0.0000	0.0000	0
2018/11/27	R210	01/08/2019			Bond Future	191.1065	191.1065	190.6033	190.6033	(0.263)	0.0000	0.0000	0
2018/11/27	R212	07/02/2019			Bond Future	155.5356	155.5356	155.6989	155.6989	0.105	0.0000	0.0000	4,976
2018/11/27	R212	02/05/2019			Bond Future	158.3042	158.3042	158.4707	158.4707	0.105	0.0000	0.0000	0
2018/11/27	R212	01/08/2019			Bond Future	161.4255	161.4255	161.5942	161.5942	0.105	0.0000	0.0000	0
2018/11/27	R213	07/02/2019	8.68	Call	Bond Future	70.8000	0.0708	61.0800	0.0611	(13.729)	0	0	0
2018/11/27	R213	07/02/2019			Bond Future	9.5682	85.0509	9.5932	84.8969	0.261	0.0000	0.0000	32,397
2018/11/27	R213	07/02/2019	8.68	Put	Bond Future	5,805.2900	5.8053	5,949.5500	5.9496	2.485	0	0	0
2018/11/27	R213	07/02/2019	8.69	Call	Bond Future	74.0400	0.0740	63.9600	0.0640	(13.614)	0	0	0
2018/11/27	R213	07/02/2019	8.70	Put	Bond Future	5,676.9300	5.6769	5,820.4400	5.8204	2.528	0	0	0
2018/11/27	R213	07/02/2019	8.69	Put	Bond Future	5,741.0100	5.7410	5,884.9100	5.8849	2.507	0	0	0
2018/11/27	R213	07/02/2019	8.70	Call	Bond Future	77.4100	0.0774	66.9400	0.0669	(13.525)	0	0	0
2018/11/27	R213	02/05/2019	9.49	Call	Bond Future	1,865.3400	1.8653	1,787.7500	1.7878	(4.160)	0	0	0
2018/11/27	R213	02/05/2019	9.48	Put	Bond Future	2,711.6800	2.7117	2,791.3700	2.7914	2.939	0	0	0
2018/11/27	R213	02/05/2019			Bond Future	9.6228	82.9964	9.6486	82.8398	0.268	0.0000	0.0000	0
2018/11/27	R213	02/05/2019	9.50	Call	Bond Future	1,894.7400	1.8947	1,816.4400	1.8164	(4.132)	0	0	0
2018/11/27	R213	02/05/2019	9.50	Put	Bond Future	2,646.7100	2.6467	2,724.9800	2.7250	2.957	0	0	0
2018/11/27	R213	02/05/2019	9.49	Put	Bond Future	2,678.9300	2.6789	2,757.9100	2.7579	2.948	0	0	0
2018/11/27	R213	02/05/2019	9.48	Call	Bond Future	1,836.4000	1.8364	1,759.5200	1.7595	(4.186)	0	0	0
2018/11/27	R213	01/08/2019	9.99	Put	Bond Future	2,100.6700	2.1007	2,156.9000	2.1569	2.677	0	0	0
2018/11/27	R213	01/08/2019	9.98	Call	Bond Future	3,940.0100	3.9400	3,836.4400	3.8364	(2.629)	0	0	0
2018/11/27	R213	01/08/2019			Bond Future	9.6722	84.6514	9.6989	84.4912	0.277	0.0000	0.0000	0
2018/11/27	R213	01/08/2019	9.99	Call	Bond Future	3,977.0300	3.9770	3,873.0000	3.8730	(2.616)	0	0	0
2018/11/27	R213	01/08/2019	9.98	Put	Bond Future	2,121.8000	2.1218	2,178.4900	2.1785	2.672	0	0	0
2018/11/27	R213	01/08/2019	10.00	Call	Bond Future	4,014.1900	4.0142	3,909.6800	3.9097	(2.604)	0	0	0
2018/11/27	R213	01/08/2019	10.00	Put	Bond Future	2,079.7400	2.0797	2,135.4900	2.1355	2.681	0	0	0
2018/11/27	R214	07/02/2019	9.05	Put	Bond Future	6,389.2300	6.3892	6,545.0300	6.5450	2.438	0	0	0
2018/11/27	R214	07/02/2019			Bond Future	9.9338	72.4681	9.9587	72.3022	0.251	0.0000	0.0000	29,831

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
2018/11/27	R214	07/02/2019	9.04	Call	Bond Future	69.4200	0.0694	59.7100	0.0597	(13.987)	0	0	0
2018/11/27	R214	07/02/2019	9.04	Put	Bond Future	6,462.0700	6.4621	6,618.3100	6.6183	2.418	0	0	0
2018/11/27	R214	07/02/2019	9.05	Call	Bond Future	73.1800	0.0732	63.0300	0.0630	(13.870)	0	0	0
2018/11/27	R214	07/02/2019	9.03	Call	Bond Future	65.8200	0.0658	56.5200	0.0565	(14.129)	0	0	0
2018/11/27	R214	07/02/2019	9.03	Put	Bond Future	6,535.1900	6.5352	6,691.8400	6.6918	2.397	0	0	0
2018/11/27	R214	02/05/2019	9.87	Call	Bond Future	2,166.3400	2.1663	2,080.0100	2.0800	(3.985)	0	0	0
2018/11/27	R214	02/05/2019	9.85	Call	Bond Future	2,103.6200	2.1036	2,018.7700	2.0188	(4.034)	0	0	0
2018/11/27	R214	02/05/2019			Bond Future	9.9850	70.4460	10.0106	70.2773	0.256	0.0000	0.0000	0
2018/11/27	R214	02/05/2019	9.85	Put	Bond Future	3,005.3500	3.0054	3,089.2300	3.0892	2.791	0	0	0
2018/11/27	R214	02/05/2019	9.87	Put	Bond Future	2,933.3400	2.9333	3,015.7400	3.0157	2.809	0	0	0
2018/11/27	R214	02/05/2019	9.86	Call	Bond Future	2,134.8600	2.1349	2,049.2700	2.0493	(4.009)	0	0	0
2018/11/27	R214	02/05/2019	9.86	Put	Bond Future	2,969.1700	2.9692	3,052.3100	3.0523	2.800	0	0	0
2018/11/27	R214	01/08/2019	10.34	Put	Bond Future	2,330.9900	2.3310	2,391.2800	2.3913	2.586	0	0	0
2018/11/27	R214	01/08/2019			Bond Future	10.0327	71.8508	10.0591	71.6782	0.263	0.0000	0.0000	0
2018/11/27	R214	01/08/2019	10.33	Call	Bond Future	4,260.3700	4.2604	4,148.5200	4.1485	(2.625)	0	0	0
2018/11/27	R214	01/08/2019	10.33	Put	Bond Future	2,355.2600	2.3553	2,416.0500	2.4160	2.581	0	0	0
2018/11/27	R214	01/08/2019	10.34	Call	Bond Future	4,298.7000	4.2987	4,186.3500	4.1863	(2.614)	0	0	0
2018/11/27	R214	01/08/2019	10.32	Call	Bond Future	4,221.9400	4.2219	4,110.6000	4.1106	(2.637)	0	0	0
2018/11/27	R214	01/08/2019	10.32	Put	Bond Future	2,379.5200	2.3795	2,440.8200	2.4408	2.576	0	0	0
2018/11/27	R248	07/02/2019	9.06	Put	Bond Future	8,246.2400	8.2462	8,447.5700	8.4476	2.441	0	0	0
2018/11/27	R248	07/02/2019			Bond Future	9.9491	92.6453	9.9741	92.4334	0.251	0.0000	0.0000	109,519
2018/11/27	R248	07/02/2019	9.06	Call	Bond Future	71.8300	0.0718	61.2200	0.0612	(14.771)	0	0	0
2018/11/27	R248	07/02/2019	9.05	Put	Bond Future	8,341.4800	8.3415	8,543.3100	8.5433	2.420	0	0	0
2018/11/27	R248	07/02/2019	9.07	Call	Bond Future	76.0800	0.0761	64.9500	0.0650	(14.629)	0	0	0
2018/11/27	R248	07/02/2019	9.07	Put	Bond Future	8,151.3700	8.1514	8,352.1800	8.3522	2.464	0	0	0
2018/11/27	R248	07/02/2019	9.05	Call	Bond Future	67.7800	0.0678	57.6700	0.0577	(14.916)	0	0	0
2018/11/27	R248	02/05/2019	9.90	Put	Bond Future	3,593.1500	3.5931	3,697.7500	3.6977	2.911	0	0	0
2018/11/27	R248	02/05/2019			Bond Future	10.0008	89.8369	10.0264	89.6214	0.256	0.0000	0.0000	0
2018/11/27	R248	02/05/2019	9.90	Call	Bond Future	2,736.4300	2.7364	2,625.4800	2.6255	(4.055)	0	0	0
2018/11/27	R248	02/05/2019	9.91	Call	Bond Future	2,777.0800	2.7771	2,665.1800	2.6652	(4.029)	0	0	0
2018/11/27	R248	02/05/2019	9.89	Put	Bond Future	3,638.6300	3.6386	3,744.1900	3.7442	2.901	0	0	0
2018/11/27	R248	02/05/2019	9.91	Put	Bond Future	3,548.1200	3.5481	3,651.7700	3.6518	2.921	0	0	0
2018/11/27	R248	02/05/2019	9.89	Call	Bond Future	2,696.0800	2.6961	2,586.0900	2.5861	(4.080)	0	0	0
2018/11/27	R248	01/08/2019	10.35	Call	Bond Future	5,350.8500	5.3509	5,207.6600	5.2077	(2.676)	0	0	0
2018/11/27	R248	01/08/2019	10.34	Put	Bond Future	2,927.0100	2.9270	3,004.9600	3.0050	2.663	0	0	0
2018/11/27	R248	01/08/2019			Bond Future	10.0488	91.6285	10.0752	91.4081	0.263	0.0000	0.0000	0
2018/11/27	R248	01/08/2019	10.36	Call	Bond Future	5,399.7800	5.3998	5,255.9500	5.2560	(2.664)	0	0	0
2018/11/27	R248	01/08/2019	10.36	Put	Bond Future	2,865.7800	2.8658	2,942.4200	2.9424	2.674	0	0	0
2018/11/27	R248	01/08/2019	10.35	Put	Bond Future	2,896.2600	2.8963	2,973.5400	2.9735	2.668	0	0	0
2018/11/27	R248	01/08/2019	10.34	Call	Bond Future	5,302.0700	5.3021	5,159.5500	5.1596	(2.688)	0	0	0

Total

960416