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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/11/2018 TO 28/11/2018

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
2018/11/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	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
2018/11/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	2025	07/02/2019			Bond Future	132.1301	132.1301	132.2935	132.2935	0.124	0.0000	0.0000	355
2018/11/28	2025	02/05/2019			Bond Future	134.4823	134.4823	134.6478	134.6478	0.123	0.0000	0.0000	0
2018/11/28	2025	01/08/2019			Bond Future	137.1465	137.1465	137.3128	137.3128	0.121	0.0000	0.0000	0
2018/11/28	2029	07/02/2019			Bond Future	100.4145	100.4145	100.4240	100.4240	0.009	0.0000	0.0000	2,954
2018/11/28	2029	02/05/2019			Bond Future	101.1289	101.1289	101.1380	101.1380	0.009	0.0000	0.0000	0
2018/11/28	2029	01/08/2019			Bond Future	103.1677	103.1677	103.1750	103.1750	0.007	0.0000	0.0000	0
2018/11/28	2030	07/02/2019	8.62	Call	Bond Future	68.2000	0.0682	56.2400	0.0562	(17.537)	0	0	0
2018/11/28	2030	07/02/2019	10.20	Put	Bond Future	273.6400	0.2736	296.6400	0.2966	8.405	0	0	4,000
2018/11/28	2030	07/02/2019			Bond Future	9.4964	90.1984	9.5302	89.9872	0.356	0.0000	0.0000	55,367
2018/11/28	2030	07/02/2019	9.68	Put	Bond Future	984.4000	0.9844	1,055.2000	1.0552	7.192	0	0	0
2018/11/28	2030	07/02/2019	9.68	Call	Bond Future	2,124.1700	2.1242	1,983.7400	1.9837	(6.611)	0	0	4,000
2018/11/28	2030	07/02/2019	9.18	Put	Bond Future	2,640.6700	2.6407	2,784.3400	2.7843	5.441	0	0	0
2018/11/28	2030	07/02/2019	9.18	Call	Bond Future	630.0300	0.6300	562.4700	0.5625	(10.723)	0	0	4,000
2018/11/28	2030	07/02/2019	8.63	Call	Bond Future	71.3900	0.0714	58.9600	0.0590	(17.411)	0	0	0
2018/11/28	2030	07/02/2019	8.62	Put	Bond Future	5,787.7800	5.7878	5,987.0500	5.9871	3.443	0	0	0
2018/11/28	2030	07/02/2019	10.20	Call	Bond Future	4,537.3100	4.5373	4,349.0800	4.3491	(4.148)	0	0	0
2018/11/28	2030	07/02/2019	8.90	Call	Bond Future	229.2000	0.2292	197.0500	0.1970	(14.027)	0	0	1,320
2018/11/28	2030	07/02/2019	8.63	Put	Bond Future	5,723.0100	5.7230	5,921.8100	5.9218	3.474	0	0	0
2018/11/28	2030	07/02/2019	8.64	Call	Bond Future	74.7100	0.0747	61.8000	0.0618	(17.280)	0	0	0
2018/11/28	2030	07/02/2019	8.64	Put	Bond Future	5,658.4200	5.6584	5,856.7400	5.8567	3.505	0	0	0
2018/11/28	2030	07/02/2019	9.60	Put	Bond Future	1,176.6700	1.1767	1,258.1200	1.2581	6.922	0	0	0
2018/11/28	2030	07/02/2019	9.60	Call	Bond Future	1,822.2400	1.8222	1,692.4600	1.6925	(7.122)	0	0	1,320
2018/11/28	2030	07/02/2019	9.40	Put	Bond Future	1,774.0300	1.7740	1,884.5400	1.8845	6.229	0	0	0
2018/11/28	2030	07/02/2019	9.40	Call	Bond Future	1,167.7900	1.1678	1,067.0700	1.0671	(8.625)	0	0	0
2018/11/28	2030	07/02/2019	8.70	Put	Bond Future	5,275.1900	5.2752	5,470.2600	5.4703	3.698	0	0	0
2018/11/28	2030	07/02/2019	8.70	Call	Bond Future	97.5400	0.0975	81.3800	0.0814	(16.568)	0	0	0
2018/11/28	2030	07/02/2019	8.90	Put	Bond Future	4,069.8100	4.0698	4,248.8900	4.2489	4.400	0	0	0
2018/11/28	2030	02/05/2019	8.90	Put	Bond Future	4,824.0200	4.8240	4,987.9000	4.9879	3.397	0	0	0
2018/11/28	2030	02/05/2019	9.41	Call	Bond Future	1,802.2500	1.8022	1,700.5400	1.7005	(5.644)	0	0	0
2018/11/28	2030	02/05/2019			Bond Future	9.5574	91.7844	9.5925	91.5688	0.367	0.0000	0.0000	0
2018/11/28	2030	02/05/2019	9.39	Call	Bond Future	1,744.7100	1.7447	1,644.9800	1.6450	(5.716)	0	0	0
2018/11/28	2030	02/05/2019	9.39	Put	Bond Future	2,783.7500	2.7838	2,899.5900	2.8996	4.161	0	0	0
2018/11/28	2030	02/05/2019	10.20	Call	Bond Future	4,776.8300	4.7768	4,609.8200	4.6098	(3.496)	0	0	0
2018/11/28	2030	02/05/2019	10.20	Put	Bond Future	934.0200	0.9340	982.5800	0.9826	5.199	0	0	3,000
2018/11/28	2030	02/05/2019	8.90	Call	Bond Future	649.9600	0.6500	598.2700	0.5983	(7.953)	0	0	3,000
2018/11/28	2030	02/05/2019	9.41	Put	Bond Future	2,716.3200	2.7163	2,830.1800	2.8302	4.192	0	0	0
2018/11/28	2030	02/05/2019	9.40	Call	Bond Future	1,773.3500	1.7734	1,672.6300	1.6726	(5.680)	0	0	3,000
2018/11/28	2030	02/05/2019	9.40	Put	Bond Future	2,749.8800	2.7499	2,864.7300	2.8647	4.177	0	0	0
2018/11/28	2030	01/08/2019	9.91	Put	Bond Future	2,124.4200	2.1244	2,206.1500	2.2062	3.847	0	0	0
2018/11/28	2030	01/08/2019			Bond Future	9.6146	89.6086	9.6513	89.3869	0.382	0.0000	0.0000	0

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2018/11/28	2030	01/08/2019	9.91	Call	Bond Future	3,887.4700	3.8875	3,747.5200	3.7475	(3.600)	0	0	0
2018/11/28	2030	01/08/2019	9.92	Call	Bond Future	3,924.4700	3.9245	3,783.8500	3.7838	(3.583)	0	0	0
2018/11/28	2030	01/08/2019	9.90	Put	Bond Future	2,146.2100	2.1462	2,228.6100	2.2286	3.839	0	0	0
2018/11/28	2030	01/08/2019	9.92	Put	Bond Future	2,102.5500	2.1025	2,183.6100	2.1836	3.855	0	0	0
2018/11/28	2030	01/08/2019	9.90	Call	Bond Future	3,850.3300	3.8503	3,711.0500	3.7111	(3.617)	0	0	0
2018/11/28	2032	07/02/2019	8.81	Call	Bond Future	61.6900	0.0617	50.5200	0.0505	(18.107)	0	0	0
2018/11/28	2032	07/02/2019	8.80	Put	Bond Future	6,492.6100	6.4926	6,709.3600	6.7094	3.338	0	0	0
2018/11/28	2032	07/02/2019			Bond Future	9.7039	92.3761	9.7375	92.1487	0.346	0.0000	0.0000	42,380
2018/11/28	2032	07/02/2019	8.82	Call	Bond Future	65.1500	0.0651	53.4500	0.0534	(17.959)	0	0	0
2018/11/28	2032	07/02/2019	8.82	Put	Bond Future	6,350.1300	6.3501	6,565.8500	6.5659	3.397	0	0	0
2018/11/28	2032	07/02/2019	8.81	Put	Bond Future	6,421.2500	6.4213	6,637.5000	6.6375	3.368	0	0	0
2018/11/28	2032	07/02/2019	8.80	Call	Bond Future	58.3900	0.0584	47.7200	0.0477	(18.274)	0	0	0
2018/11/28	2032	02/05/2019	9.62	Put	Bond Future	2,950.0200	2.9500	3,071.7600	3.0718	4.127	0	0	0
2018/11/28	2032	02/05/2019	9.61	Call	Bond Future	1,945.9200	1.9459	1,836.6700	1.8367	(5.614)	0	0	0
2018/11/28	2032	02/05/2019			Bond Future	9.7644	89.8432	9.7992	89.6111	0.356	0.0000	0.0000	0
2018/11/28	2032	02/05/2019	9.62	Call	Bond Future	1,977.5300	1.9775	1,867.2200	1.8672	(5.578)	0	0	0
2018/11/28	2032	02/05/2019	9.61	Put	Bond Future	2,986.3000	2.9863	3,109.1000	3.1091	4.112	0	0	0
2018/11/28	2032	02/05/2019	9.63	Call	Bond Future	2,009.1800	2.0092	1,897.8100	1.8978	(5.543)	0	0	0
2018/11/28	2032	02/05/2019	9.63	Put	Bond Future	2,913.8600	2.9139	3,034.5400	3.0345	4.142	0	0	0
2018/11/28	2032	01/08/2019	10.10	Call	Bond Future	4,180.0300	4.1800	4,030.3300	4.0303	(3.581)	0	0	0
2018/11/28	2032	01/08/2019	10.11	Put	Bond Future	2,334.3300	2.3343	2,422.3000	2.4223	3.769	0	0	0
2018/11/28	2032	01/08/2019			Bond Future	9.8195	91.6345	9.8558	91.3961	0.369	0.0000	0.0000	0
2018/11/28	2032	01/08/2019	10.10	Put	Bond Future	2,358.9400	2.3589	2,447.6300	2.4476	3.760	0	0	0
2018/11/28	2032	01/08/2019	10.11	Call	Bond Future	4,219.3700	4.2194	4,068.9500	4.0689	(3.565)	0	0	0
2018/11/28	2032	01/08/2019	10.09	Call	Bond Future	4,140.8400	4.1408	3,991.8600	3.9919	(3.598)	0	0	0
2018/11/28	2032	01/08/2019	10.09	Put	Bond Future	2,383.7700	2.3838	2,473.1800	2.4732	3.751	0	0	0
2018/11/28	2033	07/02/2019			Bond Future	102.3359	102.3359	102.3462	102.3462	0.010	0.0000	0.0000	6,770
2018/11/28	2033	02/05/2019			Bond Future	103.0123	103.0123	103.0220	103.0220	0.009	0.0000	0.0000	0
2018/11/28	2033	01/08/2019			Bond Future	105.0889	105.0889	105.0969	105.0969	0.008	0.0000	0.0000	0
2018/11/28	2037	07/02/2019	9.06	Put	Bond Future	6,781.6600	6.7817	7,020.5700	7.0206	3.523	0	0	0
2018/11/28	2037	07/02/2019	9.05	Call	Bond Future	85.8300	0.0858	70.7500	0.0708	(17.570)	0	0	0
2018/11/28	2037	07/02/2019			Bond Future	9.8953	88.6618	9.9289	88.4071	0.340	0.0000	0.0000	55,962
2018/11/28	2037	07/02/2019	9.06	Call	Bond Future	90.5200	0.0905	74.7500	0.0747	(17.422)	0	0	0
2018/11/28	2037	07/02/2019	9.05	Put	Bond Future	6,861.6800	6.8617	7,101.2800	7.1013	3.492	0	0	0
2018/11/28	2037	07/02/2019	9.07	Call	Bond Future	95.4100	0.0954	78.9400	0.0789	(17.262)	0	0	0
2018/11/28	2037	07/02/2019	9.07	Put	Bond Future	6,701.9600	6.7020	6,940.1700	6.9402	3.554	0	0	0
2018/11/28	2037	02/05/2019	9.81	Put	Bond Future	3,379.7900	3.3798	3,514.9600	3.5150	3.999	0	0	0
2018/11/28	2037	02/05/2019			Bond Future	9.9552	90.2207	9.9899	89.9610	0.349	0.0000	0.0000	0
2018/11/28	2037	02/05/2019	9.80	Call	Bond Future	2,247.5200	2.2475	2,124.1200	2.1241	(5.490)	0	0	0
2018/11/28	2037	02/05/2019	9.80	Put	Bond Future	3,421.4800	3.4215	3,557.8000	3.5578	3.984	0	0	0
2018/11/28	2037	02/05/2019	9.81	Call	Bond Future	2,282.2000	2.2822	2,157.6500	2.1576	(5.457)	0	0	0
2018/11/28	2037	02/05/2019	9.79	Call	Bond Future	2,213.1200	2.2131	2,090.8900	2.0909	(5.523)	0	0	0
2018/11/28	2037	02/05/2019	9.79	Put	Bond Future	3,463.5500	3.4636	3,601.0400	3.6010	3.970	0	0	0
2018/11/28	2037	01/08/2019	10.31	Call	Bond Future	4,750.5200	4.7505	4,580.9500	4.5810	(3.570)	0	0	0
2018/11/28	2037	01/08/2019			Bond Future	10.0129	87.7635	10.0490	87.4968	0.361	0.0000	0.0000	0

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2018/11/28	2037	01/08/2019	10.29	Call	Bond Future	4,663.4200		4.6634	4,495.4600	4.4955	(3.602)	0	0	0
2018/11/28	2037	01/08/2019	10.29	Put	Bond Future	2,649.4900		2.6495	2,748.2000	2.7482	3.726	0	0	0
2018/11/28	2037	01/08/2019	10.31	Put	Bond Future	2,593.9900		2.5940	2,691.0900	2.6911	3.743	0	0	0
2018/11/28	2037	01/08/2019	10.30	Call	Bond Future	4,706.8900		4.7069	4,538.1200	4.5381	(3.586)	0	0	0
2018/11/28	2037	01/08/2019	10.30	Put	Bond Future	2,621.6200		2.6216	2,719.5200	2.7195	3.734	0	0	0
2018/11/28	2038	07/02/2019			Bond Future	119.9288		119.9288	119.9408	119.9408	0.010	0.0000	0.0000	9,912
2018/11/28	2038	02/05/2019			Bond Future	122.0638		122.0638	122.0752	122.0752	0.009	0.0000	0.0000	0
2018/11/28	2038	01/08/2019			Bond Future	124.4719		124.4719	124.4814	124.4814	0.008	0.0000	0.0000	0
2018/11/28	2040	07/02/2019	9.13	Call	Bond Future	91.3500		0.0913	82.9700	0.0830	(9.174)	0	0	0
2018/11/28	2040	07/02/2019	9.11	Put	Bond Future	7,609.4800		7.6095	7,708.6100	7.7086	1.303	0	0	0
2018/11/28	2040	07/02/2019			Bond Future	9.9803		91.7437	9.9935	91.6369	0.132	0.0000	0.0000	33,526
2018/11/28	2040	07/02/2019	9.13	Put	Bond Future	7,434.9700		7.4350	7,533.4100	7.5334	1.324	0	0	0
2018/11/28	2040	07/02/2019	9.11	Call	Bond Future	81.9800		0.0820	74.2900	0.0743	(9.380)	0	0	0
2018/11/28	2040	07/02/2019	9.12	Put	Bond Future	7,522.0300		7.5220	7,620.8200	7.6208	1.313	0	0	0
2018/11/28	2040	07/02/2019	9.12	Call	Bond Future	86.5400		0.0865	78.5100	0.0785	(9.279)	0	0	0
2018/11/28	2040	02/05/2019	9.60	Call	Bond Future	1,394.3700		1.3944	1,351.8600	1.3519	(3.049)	0	0	1,150
2018/11/28	2040	02/05/2019	9.89	Call	Bond Future	2,363.6700		2.3637	2,305.5600	2.3056	(2.458)	0	0	0
2018/11/28	2040	02/05/2019	9.88	Put	Bond Future	3,627.6200		3.6276	3,679.4300	3.6794	1.428	0	0	0
2018/11/28	2040	02/05/2019			Bond Future	10.0403		93.3569	10.0540	93.2475	0.136	0.0000	0.0000	0
2018/11/28	2040	02/05/2019	10.20	Put	Bond Future	2,397.5800		2.3976	2,434.0400	2.4340	1.521	0	0	0
2018/11/28	2040	02/05/2019	10.20	Call	Bond Future	3,665.1000		3.6651	3,592.1600	3.5922	(1.990)	0	0	1,150
2018/11/28	2040	02/05/2019	9.60	Put	Bond Future	5,042.2200		5.0422	5,109.1100	5.1091	1.327	0	0	0
2018/11/28	2040	02/05/2019	9.90	Call	Bond Future	2,401.5600		2.4016	2,342.9300	2.3429	(2.441)	0	0	0
2018/11/28	2040	02/05/2019	9.90	Put	Bond Future	3,539.3000		3.5393	3,590.0700	3.5901	1.434	0	0	0
2018/11/28	2040	02/05/2019	9.89	Put	Bond Future	3,583.3600		3.5834	3,634.6500	3.6346	1.431	0	0	0
2018/11/28	2040	02/05/2019	9.88	Call	Bond Future	2,325.8600		2.3259	2,268.2700	2.2683	(2.476)	0	0	0
2018/11/28	2040	01/08/2019	10.36	Call	Bond Future	4,940.8900		4.9409	4,865.0000	4.8650	(1.536)	0	0	0
2018/11/28	2040	01/08/2019	10.37	Put	Bond Future	2,872.7900		2.8728	2,909.9100	2.9099	1.292	0	0	0
2018/11/28	2040	01/08/2019			Bond Future	10.0984		90.7119	10.1127	90.5986	0.142	0.0000	0.0000	0
2018/11/28	2040	01/08/2019	10.36	Put	Bond Future	2,902.9300		2.9029	2,940.3900	2.9404	1.290	0	0	0
2018/11/28	2040	01/08/2019	10.37	Call	Bond Future	4,987.2000		4.9872	4,910.9700	4.9110	(1.529)	0	0	0
2018/11/28	2040	01/08/2019	10.38	Call	Bond Future	5,033.3800		5.0334	4,956.8200	4.9568	(1.521)	0	0	0
2018/11/28	2040	01/08/2019	10.38	Put	Bond Future	2,842.6400		2.8426	2,879.4300	2.8794	1.294	0	0	0
2018/11/28	2044	07/02/2019	9.18	Put	Bond Future	7,274.7800		7.2748	7,334.3600	7.3344	0.819	0	0	0
2018/11/28	2044	07/02/2019			Bond Future	9.9931		88.9343	10.0012	88.8673	0.081	0.0000	0.0000	37,185
2018/11/28	2044	07/02/2019	9.17	Call	Bond Future	105.3100		0.1053	98.1200	0.0981	(6.827)	0	0	0
2018/11/28	2044	07/02/2019	9.17	Put	Bond Future	7,363.1800		7.3632	7,423.0500	7.4230	0.813	0	0	0
2018/11/28	2044	07/02/2019	9.18	Call	Bond Future	110.9700		0.1110	103.4900	0.1035	(6.741)	0	0	0
2018/11/28	2044	07/02/2019	9.16	Call	Bond Future	99.8800		0.0999	92.9800	0.0930	(6.908)	0	0	0
2018/11/28	2044	07/02/2019	9.16	Put	Bond Future	7,451.9600		7.4520	7,512.1200	7.5121	0.807	0	0	0
2018/11/28	2044	02/05/2019	9.90	Call	Bond Future	2,400.3400		2.4003	2,360.0400	2.3600	(1.679)	0	0	0
2018/11/28	2044	02/05/2019			Bond Future	10.0505		90.4982	10.0590	90.4293	0.084	0.0000	0.0000	0
2018/11/28	2044	02/05/2019	9.90	Put	Bond Future	3,644.4300		3.6444	3,673.0200	3.6730	0.784	0	0	0
2018/11/28	2044	02/05/2019	9.91	Call	Bond Future	2,438.9500		2.4390	2,398.3300	2.3983	(1.665)	0	0	0
2018/11/28	2044	02/05/2019	9.92	Put	Bond Future	3,555.2100		3.5552	3,583.1300	3.5831	0.785	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
2018/11/28	2044	02/05/2019	9.91	Put	Bond Future	3,599.4700	3.5995	3,627.7400	3.6277	0.785	0	0	0
2018/11/28	2044	02/05/2019	9.92	Call	Bond Future	2,478.1200	2.4781	2,437.1500	2.4372	(1.653)	0	0	0
2018/11/28	2044	01/08/2019	10.40	Put	Bond Future	2,854.8100	2.8548	2,874.9100	2.8749	0.704	0	0	0
2018/11/28	2044	01/08/2019			Bond Future	10.1061	87.9213	10.1150	87.8493	0.088	0.0000	0.0000	0
2018/11/28	2044	01/08/2019	10.39	Call	Bond Future	5,129.6400	5.1296	5,077.9200	5.0779	(1.008)	0	0	0
2018/11/28	2044	01/08/2019	10.39	Put	Bond Future	2,884.9900	2.8850	2,905.3000	2.9053	0.704	0	0	0
2018/11/28	2044	01/08/2019	10.40	Call	Bond Future	5,176.7400	5.1767	5,124.8100	5.1248	(1.003)	0	0	0
2018/11/28	2044	01/08/2019	10.38	Call	Bond Future	5,082.6900	5.0827	5,031.1800	5.0312	(1.013)	0	0	0
2018/11/28	2044	01/08/2019	10.38	Put	Bond Future	2,915.4500	2.9155	2,935.9700	2.9360	0.704	0	0	0
2018/11/28	2046	07/02/2019			Bond Future	113.9370	113.9370	113.9491	113.9491	0.011	0.0000	0.0000	12,458
2018/11/28	2046	02/05/2019			Bond Future	114.2792	114.2792	114.2907	114.2907	0.010	0.0000	0.0000	0
2018/11/28	2046	01/08/2019			Bond Future	116.5833	116.5833	116.5929	116.5929	0.008	0.0000	0.0000	0
2018/11/28	2050	07/02/2019			Bond Future	117.6441	117.6441	117.6562	117.6562	0.010	0.0000	0.0000	10,349
2018/11/28	2050	02/05/2019			Bond Future	119.7383	119.7383	119.7500	119.7500	0.010	0.0000	0.0000	0
2018/11/28	2050	01/08/2019			Bond Future	120.3336	120.3336	120.3433	120.3433	0.008	0.0000	0.0000	0
2018/11/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	AL37	07/02/2019			Index Future	607.8070	607.8070	606.5640	606.5640	(0.205)	0.0000	0.0000	0
2018/11/28	AL37	02/05/2019			Index Future	618.4890	618.4890	617.2220	617.2220	(0.205)	0.0000	0.0000	0
2018/11/28	AL37	01/08/2019			Index Future	630.8080	630.8080	629.5070	629.5070	(0.206)	0.0000	0.0000	0
2018/11/28	AL7T	07/02/2019			Index Future	700.6450	700.6450	698.8780	698.8780	(0.252)	0.0000	0.0000	0
2018/11/28	AL7T	02/05/2019			Index Future	712.9580	712.9580	711.1580	711.1580	(0.252)	0.0000	0.0000	0
2018/11/28	AL7T	01/08/2019			Index Future	727.1580	727.1580	725.3130	725.3130	(0.254)	0.0000	0.0000	0
2018/11/28	ALBI	07/02/2019			Index Future	634.8670	634.8670	633.5550	633.5550	(0.207)	0.0000	0.0000	910
2018/11/28	ALBI	02/05/2019			Index Future	646.0240	646.0240	644.6870	644.6870	(0.207)	0.0000	0.0000	0
2018/11/28	ALBI	01/08/2019			Index Future	658.8910	658.8910	657.5190	657.5190	(0.208)	0.0000	0.0000	0
2018/11/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	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
2018/11/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	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
2018/11/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/28	ES33	07/02/2019			Bond Future	11.1206	77.2518	11.1527	77.0674	0.289	0.0000	0.0000	494
2018/11/28	ES33	02/05/2019			Bond Future	11.2205	74.8185	11.2538	74.6304	0.297	0.0000	0.0000	0
2018/11/28	ES33	01/08/2019			Bond Future	11.3197	76.3102	11.3545	76.1169	0.307	0.0000	0.0000	0
2018/11/28	ES42	07/02/2019			Bond Future	11.3659	79.2662	11.3777	79.1897	0.104	0.0000	0.0000	5,169
2018/11/28	ES42	02/05/2019			Bond Future	11.4665	76.3989	11.4787	76.3206	0.107	0.0000	0.0000	0
2018/11/28	ES42	01/08/2019			Bond Future	11.5647	77.9227	11.5776	77.8413	0.112	0.0000	0.0000	0
2018/11/28	GOVI	07/02/2019	666.53	Put	GOVI	382,250.0000	38.2250	395,770.0000	39.5770	3.537	0	0	0
2018/11/28	GOVI	07/02/2019			GOVI	628.3050	628.3050	626.9530	626.9530	(0.215)	0.0000	0.0000	454
2018/11/28	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/28	GOVI	07/02/2019	666.52	Put	GOVI	382,150.0000	38.2150	395,670.0000	39.5670	3.538	0	0	0
2018/11/28	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/28	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/28	GOVI	07/02/2019	666.51	Put	GOVI	382,050.0000	38.2050	395,570.0000	39.5570	3.539	0	0	0
2018/11/28	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/28	GOVI	02/05/2019	647.88	Put	GOVI	85,340.0000	8.5340	99,110.0000	9.9110	16.135	0	0	0
2018/11/28	GOVI	02/05/2019	647.86	Put	GOVI	85,140.0000	8.5140	98,910.0000	9.8910	16.173	0	0	0
2018/11/28	GOVI	02/05/2019			GOVI	639.3460	639.3460	637.9690	637.9690	(0.215)	0.0000	0.0000	0
2018/11/28	GOVI	02/05/2019	647.87	Put	GOVI	85,240.0000	8.5240	99,010.0000	9.9010	16.154	0	0	0
2018/11/28	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/28	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/28	GOVI	01/08/2019	638.68	Call	GOVI	134,010.0000	13.4010	119,870.0000	11.9870	(10.551)	0	0	0
2018/11/28	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/28	GOVI	01/08/2019			GOVI	652.0810	652.0810	650.6670	650.6670	(0.217)	0.0000	0.0000	0
2018/11/28	GOVI	01/08/2019	638.69	Call	GOVI	133,910.0000	13.3910	119,770.0000	11.9770	(10.559)	0	0	0
2018/11/28	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/28	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/28	GOVI	01/08/2019	638.67	Call	GOVI	134,110.0000	13.4110	119,970.0000	11.9970	(10.544)	0	0	0
2018/11/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/28	IGOV	07/02/2019			Index Future	253.5310	253.5310	253.8030	253.8030	0.107	0.0000	0.0000	528
2018/11/28	IGOV	02/05/2019			Index Future	258.0430	258.0430	258.3190	258.3190	0.107	0.0000	0.0000	215
2018/11/28	IGOV	01/08/2019			Index Future	263.2430	263.2430	263.5210	263.5210	0.106	0.0000	0.0000	0
2018/11/28	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/28	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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2018/11/28	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2018/11/28	IS01	19/09/2019			Interest Rate Swap	99.9600	99.9600	99.9600	99.9600	0.000	0.0000	0.0000	0
2018/11/28	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/28	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/11/28	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7700	99.7700	0.000	0.0000	0.0000	0
2018/11/28	IS02	20/09/2019			Interest Rate Swap	101.9600	101.9600	101.9600	101.9600	0.000	0.0000	0.0000	0
2018/11/28	IS02	20/12/2019			Interest Rate Swap	102.9800	102.9800	103.0000	103.0000	0.019	0.0000	0.0000	0
2018/11/28	IS02	23/03/2020			Interest Rate Swap	99.0600	99.0600	99.0800	99.0800	0.020	0.0000	0.0000	0
2018/11/28	IS02	22/06/2020			Interest Rate Swap	102.7100	102.7100	102.7400	102.7400	0.029	0.0000	0.0000	0
2018/11/28	IS02	21/09/2020			Interest Rate Swap	99.7900	99.7900	99.8300	99.8300	0.040	0.0000	0.0000	0
2018/11/28	IS05	17/12/2020			Interest Rate Swap	96.6700	96.6700	96.7100	96.7100	0.041	0.0000	0.0000	0
2018/11/28	IS05	16/03/2021			Interest Rate Swap	95.9300	95.9300	95.9700	95.9700	0.042	0.0000	0.0000	0
2018/11/28	IS05	15/06/2021			Interest Rate Swap	95.1400	95.1400	95.1900	95.1900	0.053	0.0000	0.0000	0
2018/11/28	IS05	21/09/2021			Interest Rate Swap	95.3300	95.3300	95.3900	95.3900	0.063	0.0000	0.0000	0
2018/11/28	IS05	21/12/2021			Interest Rate Swap	97.5400	97.5400	97.6100	97.6100	0.072	0.0000	0.0000	51
2018/11/28	IS05	15/03/2022			Interest Rate Swap	97.6800	97.6800	97.7600	97.7600	0.082	0.0000	0.0000	0
2018/11/28	IS05	21/06/2022			Interest Rate Swap	98.8800	98.8800	98.9600	98.9600	0.081	0.0000	0.0000	0
2018/11/28	IS05	20/09/2022			Interest Rate Swap	102.8100	102.8100	102.9000	102.9000	0.088	0.0000	0.0000	0
2018/11/28	IS05	20/12/2022			Interest Rate Swap	104.0600	104.0600	104.1600	104.1600	0.096	0.0000	0.0000	0
2018/11/28	IS05	22/03/2023			Interest Rate Swap	97.4500	97.4500	97.5600	97.5600	0.113	0.0000	0.0000	0
2018/11/28	IS05	20/06/2023			Interest Rate Swap	103.4900	103.4900	103.6000	103.6000	0.106	0.0000	0.0000	0
2018/11/28	IS05	19/09/2023			Interest Rate Swap	99.0100	99.0100	99.1300	99.1300	0.121	0.0000	0.0000	0
2018/11/28	IS10	17/12/2025			Interest Rate Swap	95.8200	95.8200	96.0400	96.0400	0.230	0.0000	0.0000	0
2018/11/28	IS10	16/03/2026			Interest Rate Swap	92.8500	92.8500	93.0900	93.0900	0.258	0.0000	0.0000	0
2018/11/28	IS10	15/06/2026			Interest Rate Swap	91.6300	91.6300	91.8700	91.8700	0.262	0.0000	0.0000	0
2018/11/28	IS10	21/09/2026			Interest Rate Swap	93.8200	93.8200	94.0500	94.0500	0.245	0.0000	0.0000	0
2018/11/28	IS10	21/12/2026			Interest Rate Swap	97.6300	97.6300	97.8600	97.8600	0.236	0.0000	0.0000	0
2018/11/28	IS10	15/03/2027			Interest Rate Swap	96.2300	96.2300	96.4600	96.4600	0.239	0.0000	0.0000	0
2018/11/28	IS10	21/06/2027			Interest Rate Swap	98.3300	98.3300	98.5600	98.5600	0.234	0.0000	0.0000	0
2018/11/28	IS10	20/09/2027			Interest Rate Swap	103.7900	103.7900	104.0200	104.0200	0.222	0.0000	0.0000	0
2018/11/28	IS10	20/12/2027			Interest Rate Swap	104.1700	104.1700	104.4000	104.4000	0.221	0.0000	0.0000	0
2018/11/28	IS10	22/03/2028			Interest Rate Swap	97.7400	97.7400	97.9800	97.9800	0.246	0.0000	0.0000	0
2018/11/28	IS10	20/06/2028			Interest Rate Swap	104.9100	104.9100	105.1500	105.1500	0.229	0.0000	0.0000	0
2018/11/28	IS10	19/09/2028			Interest Rate Swap	98.5300	98.5300	98.7800	98.7800	0.254	0.0000	0.0000	0
2018/11/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/28	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	20,000
2018/11/28	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/28	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
2018/11/28	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/28	R023	07/02/2019	10.59	Call	Bond Future	7,199.7400	7.1997	6,995.2300	6.9952	(2.841)	0	0	0
2018/11/28	R023	07/02/2019			Bond Future	8.3284	101.5739	8.3898	101.3694	0.737	0.0000	0.0000	60,251
2018/11/28	R023	07/02/2019	10.57	Call	Bond Future	7,138.9900	7.1390	6,934.4800	6.9345	(2.865)	0	0	0
2018/11/28	R023	07/02/2019	10.57	Put	Bond Future	0.1000	0.0001	0.1300	0.0001	30.000	0	0	0
2018/11/28	R023	07/02/2019	10.59	Put	Bond Future	0.0800	0.0001	0.1100	0.0001	37.500	0	0	0
2018/11/28	R023	07/02/2019	10.58	Call	Bond Future	7,169.3700	7.1694	6,964.8600	6.9649	(2.853)	0	0	0
2018/11/28	R023	07/02/2019	10.58	Put	Bond Future	0.0900	0.0001	0.1200	0.0001	33.333	0	0	0
2018/11/28	R023	02/05/2019	8.45	Call	Bond Future	1,125.9200	1.1259	1,012.1000	1.0121	(10.109)	0	0	0
2018/11/28	R023	02/05/2019	8.44	Put	Bond Future	879.5000	0.8795	975.5700	0.9756	10.923	0	0	0
2018/11/28	R023	02/05/2019			Bond Future	8.3681	99.4297	8.4340	99.2209	0.788	0.0000	0.0000	0
2018/11/28	R023	02/05/2019	8.46	Call	Bond Future	1,144.7600	1.1448	1,029.8900	1.0299	(10.034)	0	0	0
2018/11/28	R023	02/05/2019	8.46	Put	Bond Future	853.8000	0.8538	947.7600	0.9478	11.005	0	0	0
2018/11/28	R023	02/05/2019	8.45	Put	Bond Future	866.5800	0.8666	961.5900	0.9616	10.964	0	0	0
2018/11/28	R023	02/05/2019	8.44	Call	Bond Future	1,107.2200	1.1072	994.4600	0.9945	(10.184)	0	0	0
2018/11/28	R023	01/08/2019	8.95	Call	Bond Future	2,380.4300	2.3804	2,231.8200	2.2318	(6.243)	0	0	0
2018/11/28	R023	01/08/2019			Bond Future	8.3862	101.4117	8.4581	101.1968	0.857	0.0000	0.0000	0
2018/11/28	R023	01/08/2019	8.93	Call	Bond Future	2,334.6000	2.3346	2,187.1400	2.1871	(6.316)	0	0	0
2018/11/28	R023	01/08/2019	8.93	Put	Bond Future	722.7200	0.7227	790.1300	0.7901	9.327	0	0	0
2018/11/28	R023	01/08/2019	8.95	Put	Bond Future	709.8900	0.7099	776.1500	0.7761	9.334	0	0	0
2018/11/28	R023	01/08/2019	8.94	Call	Bond Future	2,357.3300	2.3573	2,209.2900	2.2093	(6.280)	0	0	0
2018/11/28	R023	01/08/2019	8.94	Put	Bond Future	716.1200	0.7161	782.9500	0.7830	9.332	0	0	0
2018/11/28	R035	07/02/2019	8.98	Call	Bond Future	78.9900	0.0790	64.9000	0.0649	(17.838)	0	0	0
2018/11/28	R035	07/02/2019			Bond Future	9.8298	96.4066	9.8633	96.1544	0.341	0.0000	0.0000	71,612
2018/11/28	R035	07/02/2019	8.96	Call	Bond Future	71.7100	0.0717	58.7400	0.0587	(18.087)	0	0	0
2018/11/28	R035	07/02/2019	8.96	Put	Bond Future	6,986.3000	6.9863	7,225.5200	7.2255	3.424	0	0	0
2018/11/28	R035	07/02/2019	8.98	Put	Bond Future	6,826.1300	6.8261	7,064.2300	7.0642	3.488	0	0	0
2018/11/28	R035	07/02/2019	8.97	Call	Bond Future	75.2800	0.0753	61.7600	0.0618	(17.960)	0	0	0
2018/11/28	R035	07/02/2019	8.97	Put	Bond Future	6,906.0900	6.9061	7,144.7600	7.1448	3.456	0	0	0
2018/11/28	R035	02/05/2019	9.74	Put	Bond Future	3,335.1600	3.3352	3,469.8100	3.4698	4.037	0	0	0
2018/11/28	R035	02/05/2019			Bond Future	9.8874	93.6011	9.9221	93.3438	0.350	0.0000	0.0000	0
2018/11/28	R035	02/05/2019	9.74	Call	Bond Future	2,228.2000	2.2282	2,105.5500	2.1056	(5.504)	0	0	0
2018/11/28	R035	02/05/2019	9.75	Call	Bond Future	2,263.6900	2.2637	2,139.8800	2.1399	(5.469)	0	0	0
2018/11/28	R035	02/05/2019	9.75	Put	Bond Future	3,294.9300	3.2949	3,428.4200	3.4284	4.051	0	0	0
2018/11/28	R035	02/05/2019	9.73	Call	Bond Future	2,193.2400	2.1932	2,071.7600	2.0718	(5.539)	0	0	0
2018/11/28	R035	02/05/2019	9.73	Put	Bond Future	3,376.0100	3.3760	3,511.8300	3.5118	4.023	0	0	0
2018/11/28	R035	01/08/2019	10.23	Call	Bond Future	4,722.0800	4.7221	4,555.1900	4.5552	(3.534)	0	0	0
2018/11/28	R035	01/08/2019	10.22	Put	Bond Future	2,660.9100	2.6609	2,759.0600	2.7591	3.689	0	0	0
2018/11/28	R035	01/08/2019			Bond Future	9.9409	95.4670	9.9770	95.2028	0.362	0.0000	0.0000	0
2018/11/28	R035	01/08/2019	10.24	Call	Bond Future	4,765.5900	4.7656	4,597.9100	4.5979	(3.519)	0	0	0
2018/11/28	R035	01/08/2019	10.24	Put	Bond Future	2,606.0300	2.6060	2,702.6000	2.7026	3.706	0	0	0
2018/11/28	R035	01/08/2019	10.23	Put	Bond Future	2,633.5000	2.6335	2,730.8600	2.7309	3.697	0	0	0
2018/11/28	R035	01/08/2019	10.22	Call	Bond Future	4,678.4200	4.6784	4,512.3200	4.5123	(3.550)	0	0	0
2018/11/28	R186	07/02/2019	8.21	Put	Bond Future	5,041.2500	5.0413	5,312.4200	5.3124	5.379	0	0	0
2018/11/28	R186	07/02/2019	8.20	Call	Bond Future	70.6900	0.0707	54.2400	0.0542	(23.271)	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
2018/11/28	R186	07/02/2019	8.50	Call	Bond Future	253.5200	0.2535	206.4000	0.2064	(18.586)	0	0	1,000
2018/11/28	R186	07/02/2019	9.10	Put	Bond Future	1,148.7400	1.1487	1,274.3000	1.2743	10.930	0	0	1,000
2018/11/28	R186	07/02/2019	9.92	Put	Bond Future	137.6200	0.1376	158.4400	0.1584	15.129	0	0	1,170
2018/11/28	R186	07/02/2019	9.50	Call	Bond Future	3,081.0700	3.0811	2,850.6000	2.8506	(7.480)	0	0	0
2018/11/28	R186	07/02/2019			Bond Future	9.0373	109.6063	9.0869	109.3180	0.548	0.0000	0.0000	70,214
2018/11/28	R186	07/02/2019	9.20	Put	Bond Future	913.1800	0.9132	1,019.2600	1.0193	11.617	0	0	0
2018/11/28	R186	07/02/2019	9.20	Call	Bond Future	1,856.1300	1.8561	1,673.9400	1.6739	(9.816)	0	0	3,000
2018/11/28	R186	07/02/2019	9.30	Call	Bond Future	2,234.4400	2.2344	2,034.2500	2.0343	(8.959)	0	0	0
2018/11/28	R186	07/02/2019	9.30	Put	Bond Future	717.1200	0.7171	805.2000	0.8052	12.282	0	0	2,500
2018/11/28	R186	07/02/2019	9.38	Put	Bond Future	586.2600	0.5863	661.2600	0.6613	12.793	0	0	0
2018/11/28	R186	07/02/2019	9.38	Call	Bond Future	2,560.1900	2.5602	2,346.9200	2.3469	(8.330)	0	0	6,000
2018/11/28	R186	07/02/2019	8.21	Call	Bond Future	73.9700	0.0740	56.8700	0.0569	(23.117)	0	0	0
2018/11/28	R186	07/02/2019	8.20	Put	Bond Future	5,099.8000	5.0998	5,371.6200	5.3716	5.330	0	0	0
2018/11/28	R186	07/02/2019	8.30	Put	Bond Future	4,523.8900	4.5239	4,788.0400	4.7880	5.839	0	0	0
2018/11/28	R186	07/02/2019	8.50	Put	Bond Future	3,446.4900	3.4465	3,687.6400	3.6876	6.997	0	0	0
2018/11/28	R186	07/02/2019	9.10	Call	Bond Future	1,513.2600	1.5133	1,350.5500	1.3506	(10.752)	0	0	0
2018/11/28	R186	07/02/2019	9.92	Call	Bond Future	5,127.5300	5.1275	4,860.0800	4.8601	(5.216)	0	0	0
2018/11/28	R186	07/02/2019	9.50	Put	Bond Future	427.0300	0.4270	484.8300	0.4848	13.535	0	0	5,000
2018/11/28	R186	07/02/2019	9.23	Put	Bond Future	850.2000	0.8502	950.6900	0.9507	11.820	0	0	0
2018/11/28	R186	07/02/2019	9.23	Call	Bond Future	1,965.8900	1.9659	1,778.1100	1.7781	(9.552)	0	0	3,000
2018/11/28	R186	07/02/2019	8.22	Call	Bond Future	77.3900	0.0774	59.6100	0.0596	(22.975)	0	0	0
2018/11/28	R186	07/02/2019	8.22	Put	Bond Future	4,982.8800	4.9829	5,253.3700	5.2534	5.428	0	0	0
2018/11/28	R186	07/02/2019	8.30	Call	Bond Future	111.1600	0.1112	87.0400	0.0870	(21.698)	0	0	210
2018/11/28	R186	07/02/2019	9.90	Call	Bond Future	5,025.7400	5.0257	4,759.4000	4.7594	(5.300)	0	0	0
2018/11/28	R186	07/02/2019	9.90	Put	Bond Future	145.5100	0.1455	167.4400	0.1674	15.071	0	0	1,000
2018/11/28	R186	07/02/2019	9.27	Put	Bond Future	771.8000	0.7718	865.0900	0.8651	12.087	0	0	0
2018/11/28	R186	07/02/2019	9.27	Call	Bond Future	2,117.2300	2.1172	1,922.2500	1.9222	(9.209)	0	0	1,170
2018/11/28	R186	07/02/2019	8.77	Put	Bond Future	2,223.1400	2.2231	2,416.7500	2.4168	8.709	0	0	0
2018/11/28	R186	07/02/2019	8.77	Call	Bond Future	649.6900	0.6497	555.0300	0.5550	(14.570)	0	0	1,170
2018/11/28	R186	02/05/2019	10.07	Call	Bond Future	5,868.4400	5.8684	5,619.7300	5.6197	(4.238)	0	0	0
2018/11/28	R186	02/05/2019	9.96	Put	Bond Future	598.3900	0.5984	650.6500	0.6506	8.733	0	0	90
2018/11/28	R186	02/05/2019	9.75	Call	Bond Future	4,435.4300	4.4354	4,209.2800	4.2093	(5.099)	0	0	0
2018/11/28	R186	02/05/2019	9.25	Put	Bond Future	1,624.6000	1.6246	1,745.8800	1.7459	7.465	0	0	0
2018/11/28	R186	02/05/2019	8.65	Put	Bond Future	3,473.4600	3.4735	3,676.1400	3.6761	5.835	0	0	0
2018/11/28	R186	02/05/2019	9.02	Call	Bond Future	1,786.5300	1.7865	1,644.0600	1.6441	(7.975)	0	0	0
2018/11/28	R186	02/05/2019	9.01	Put	Bond Future	2,246.4600	2.2465	2,399.4900	2.3995	6.812	0	0	0
2018/11/28	R186	02/05/2019			Bond Future	9.0956	111.5331	9.1475	111.2390	0.570	0.0000	0.0000	0
2018/11/28	R186	02/05/2019	8.65	Call	Bond Future	902.7200	0.9027	811.2700	0.8113	(10.130)	0	0	3,250
2018/11/28	R186	02/05/2019	9.03	Call	Bond Future	1,814.7700	1.8148	1,670.9400	1.6709	(7.926)	0	0	0
2018/11/28	R186	02/05/2019	9.03	Put	Bond Future	2,188.4900	2.1885	2,338.7900	2.3388	6.868	0	0	0
2018/11/28	R186	02/05/2019	9.30	Call	Bond Future	2,668.5600	2.6686	2,489.4600	2.4895	(6.711)	0	0	200
2018/11/28	R186	02/05/2019	10.07	Put	Bond Future	514.1700	0.5142	559.5900	0.5596	8.834	0	0	200
2018/11/28	R186	02/05/2019	9.96	Call	Bond Future	5,365.8900	5.3659	5,124.0200	5.1240	(4.508)	0	0	0
2018/11/28	R186	02/05/2019	9.20	Put	Bond Future	1,741.4700	1.7415	1,869.1500	1.8691	7.332	0	0	0
2018/11/28	R186	02/05/2019	9.75	Put	Bond Future	800.4200	0.8004	868.4000	0.8684	8.493	0	0	7,000
2018/11/28	R186	02/05/2019	10.02	Put	Bond Future	550.6700	0.5507	599.0800	0.5991	8.791	0	0	3,250
2018/11/28	R186	02/05/2019	9.25	Call	Bond Future	2,496.8300	2.4968	2,323.9800	2.3240	(6.923)	0	0	3,250
2018/11/28	R186	02/05/2019	9.02	Put	Bond Future	2,217.3400	2.2173	2,369.0000	2.3690	6.840	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
2018/11/28	R186	02/05/2019	9.01	Call	Bond Future	1,758.5300	1.7585	1,617.4300	1.6174	(8.024)	0	0	0
2018/11/28	R186	02/05/2019	8.70	Put	Bond Future	3,280.8100	3.2808	3,476.7000	3.4767	5.971	0	0	0
2018/11/28	R186	02/05/2019	8.70	Call	Bond Future	1,002.4500	1.0025	904.2100	0.9042	(9.800)	0	0	200
2018/11/28	R186	02/05/2019	9.30	Put	Bond Future	1,515.7700	1.5158	1,630.8000	1.6308	7.589	0	0	0
2018/11/28	R186	02/05/2019	9.20	Call	Bond Future	2,332.1800	2.3322	2,165.7300	2.1657	(7.137)	0	0	90
2018/11/28	R186	02/05/2019	8.62	Put	Bond Future	3,592.8000	3.5928	3,799.4900	3.7995	5.753	0	0	0
2018/11/28	R186	02/05/2019	8.62	Call	Bond Future	846.1500	0.8461	758.7100	0.7587	(10.334)	0	0	90
2018/11/28	R186	02/05/2019	8.50	Put	Bond Future	4,096.0700	4.0961	4,318.3000	4.3183	5.425	0	0	0
2018/11/28	R186	02/05/2019	8.50	Call	Bond Future	642.1200	0.6421	570.2200	0.5702	(11.197)	0	0	7,000
2018/11/28	R186	02/05/2019	9.00	Put	Bond Future	2,275.8700	2.2759	2,430.2700	2.4303	6.784	0	0	0
2018/11/28	R186	02/05/2019	9.00	Call	Bond Future	1,730.7800	1.7308	1,591.0500	1.5910	(8.073)	0	0	7,000
2018/11/28	R186	02/05/2019	10.02	Call	Bond Future	5,638.7700	5.6388	5,393.0500	5.3930	(4.358)	0	0	0
2018/11/28	R186	01/08/2019	9.54	Call	Bond Future	3,835.7500	3.8357	3,639.8300	3.6398	(5.108)	0	0	0
2018/11/28	R186	01/08/2019	10.08	Put	Bond Future	1,012.7500	1.0128	1,079.7600	1.0798	6.617	0	0	6,000
2018/11/28	R186	01/08/2019			Bond Future	9.1447	108.4538	9.1995	108.1517	0.599	0.0000	0.0000	0
2018/11/28	R186	01/08/2019	9.05	Put	Bond Future	2,752.5600	2.7526	2,908.2900	2.9083	5.658	0	0	0
2018/11/28	R186	01/08/2019	9.05	Call	Bond Future	2,227.9700	2.2280	2,081.5700	2.0816	(6.571)	0	0	6,000
2018/11/28	R186	01/08/2019	9.52	Call	Bond Future	3,761.2500	3.7613	3,567.1200	3.5671	(5.161)	0	0	0
2018/11/28	R186	01/08/2019	9.52	Put	Bond Future	1,713.5200	1.7135	1,821.5200	1.8215	6.303	0	0	0
2018/11/28	R186	01/08/2019	8.30	Put	Bond Future	5,402.9500	5.4029	5,643.4700	5.6435	4.452	0	0	0
2018/11/28	R186	01/08/2019	8.30	Call	Bond Future	602.1500	0.6022	540.5400	0.5405	(10.232)	0	0	6,000
2018/11/28	R186	01/08/2019	9.54	Put	Bond Future	1,680.3400	1.6803	1,786.5500	1.7866	6.321	0	0	0
2018/11/28	R186	01/08/2019	10.08	Call	Bond Future	6,022.0300	6.0220	5,786.9100	5.7869	(3.904)	0	0	0
2018/11/28	R186	01/08/2019	9.53	Call	Bond Future	3,798.6100	3.7986	3,603.5800	3.6036	(5.134)	0	0	0
2018/11/28	R186	01/08/2019	9.53	Put	Bond Future	1,697.0200	1.6970	1,804.1200	1.8041	6.311	0	0	0
2018/11/28	R197	07/02/2019			Bond Future	298.5767	298.5767	298.7301	298.7301	0.051	0.0000	0.0000	2,355
2018/11/28	R197	02/05/2019			Bond Future	303.8917	303.8917	304.0459	304.0459	0.051	0.0000	0.0000	0
2018/11/28	R197	01/08/2019			Bond Future	302.4576	302.4576	302.6092	302.6092	0.050	0.0000	0.0000	0
2018/11/28	R202	07/02/2019			Bond Future	231.1096	231.1096	232.0805	232.0805	0.420	0.0000	0.0000	8,990
2018/11/28	R202	02/05/2019			Bond Future	235.2237	235.2237	236.2102	236.2102	0.419	0.0000	0.0000	0
2018/11/28	R202	01/08/2019			Bond Future	235.9497	235.9497	236.9518	236.9518	0.425	0.0000	0.0000	0
2018/11/28	R207	07/02/2019	6.52	Call	Bond Future	739.1800	0.7392	528.8500	0.5288	(28.455)	0	0	0
2018/11/28	R207	07/02/2019	6.51	Put	Bond Future	0.7300	0.0007	5.0000	0.0050	584.932	0	0	0
2018/11/28	R207	07/02/2019			Bond Future	5.6923	101.9352	5.9317	101.7208	4.206	0.0000	0.0000	17,219
2018/11/28	R207	07/02/2019	6.53	Call	Bond Future	748.0200	0.7480	537.5200	0.5375	(28.141)	0	0	0
2018/11/28	R207	07/02/2019	6.53	Put	Bond Future	0.6800	0.0007	4.6400	0.0046	582.353	0	0	0
2018/11/28	R207	07/02/2019	6.52	Put	Bond Future	0.7100	0.0007	4.8400	0.0048	581.690	0	0	0
2018/11/28	R207	07/02/2019	6.51	Call	Bond Future	730.3300	0.7303	520.1400	0.5201	(28.780)	0	0	0
2018/11/28	R207	02/05/2019	7.63	Call	Bond Future	1,751.3000	1.7513	1,532.3800	1.5324	(12.500)	0	0	0
2018/11/28	R207	02/05/2019			Bond Future	5.0206	103.7274	5.3426	103.5084	6.412	0.0000	0.0000	0
2018/11/28	R207	02/05/2019	7.61	Call	Bond Future	1,738.0700	1.7381	1,519.1600	1.5192	(12.595)	0	0	0
2018/11/28	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/11/28	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/28	R207	02/05/2019	7.62	Call	Bond Future	1,744.6900	1.7447	1,525.7800	1.5258	(12.547)	0	0	0
2018/11/28	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	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
2018/11/28	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/28	R207	01/08/2019	7.33	Call	Bond Future	1,792.3600	1.7924	1,567.0700	1.5671	(12.569)	0	0	0
2018/11/28	R207	01/08/2019			Bond Future	3.2481	102.1523	3.7533	101.9270	15.553	0.0000	0.0000	0
2018/11/28	R207	01/08/2019	7.34	Call	Bond Future	1,796.6800	1.7967	1,571.3900	1.5714	(12.539)	0	0	0
2018/11/28	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/28	R207	01/08/2019	7.35	Call	Bond Future	1,800.9900	1.8010	1,575.7000	1.5757	(12.509)	0	0	0
2018/11/28	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/28	R208	07/02/2019	7.07	Call	Bond Future	244.6800	0.2447	151.5000	0.1515	(38.082)	0	0	0
2018/11/28	R208	07/02/2019	7.08	Put	Bond Future	249.2400	0.2492	369.0500	0.3691	48.070	0	0	0
2018/11/28	R208	07/02/2019	7.06	Put	Bond Future	269.7500	0.2698	394.7100	0.3947	46.324	0	0	0
2018/11/28	R208	07/02/2019			Bond Future	7.0776	101.8551	7.1889	101.6395	1.574	0.0000	0.0000	17,015
2018/11/28	R208	07/02/2019	7.07	Put	Bond Future	259.3700	0.2594	381.7700	0.3818	47.191	0	0	0
2018/11/28	R208	07/02/2019	7.08	Call	Bond Future	253.9300	0.2539	158.1600	0.1582	(37.715)	0	0	0
2018/11/28	R208	07/02/2019	7.06	Call	Bond Future	235.6700	0.2357	145.0500	0.1451	(38.452)	0	0	0
2018/11/28	R208	02/05/2019	8.03	Put	Bond Future	49.3900	0.0494	69.8300	0.0698	41.385	0	0	0
2018/11/28	R208	02/05/2019	8.02	Call	Bond Future	1,819.4600	1.8195	1,620.1600	1.6202	(10.954)	0	0	0
2018/11/28	R208	02/05/2019			Bond Future	6.9949	100.2446	7.1211	100.0245	1.804	0.0000	0.0000	0
2018/11/28	R208	02/05/2019	8.03	Call	Bond Future	1,835.7700	1.8358	1,636.1500	1.6362	(10.874)	0	0	0
2018/11/28	R208	02/05/2019	8.02	Put	Bond Future	50.1400	0.0501	70.9000	0.0709	41.404	0	0	0
2018/11/28	R208	02/05/2019	8.04	Call	Bond Future	1,852.1800	1.8522	1,652.2600	1.6523	(10.794)	0	0	0
2018/11/28	R208	02/05/2019	8.04	Put	Bond Future	48.7500	0.0488	68.8900	0.0689	41.313	0	0	0
2018/11/28	R208	01/08/2019	8.16	Call	Bond Future	2,109.9000	2.1099	1,908.4300	1.9084	(9.549)	0	0	0
2018/11/28	R208	01/08/2019	8.17	Put	Bond Future	76.0500	0.0761	100.7000	0.1007	32.413	0	0	0
2018/11/28	R208	01/08/2019			Bond Future	6.8189	102.2429	6.9664	102.0165	2.164	0.0000	0.0000	0
2018/11/28	R208	01/08/2019	8.16	Put	Bond Future	76.8400	0.0768	101.7700	0.1018	32.444	0	0	0
2018/11/28	R208	01/08/2019	8.17	Call	Bond Future	2,124.0600	2.1241	1,922.3100	1.9223	(9.498)	0	0	0
2018/11/28	R208	01/08/2019	8.15	Call	Bond Future	2,095.7500	2.0957	1,894.5500	1.8946	(9.600)	0	0	0
2018/11/28	R208	01/08/2019	8.15	Put	Bond Future	77.6400	0.0776	102.8400	0.1028	32.457	0	0	0
2018/11/28	R209	07/02/2019	10.20	Put	Bond Future	585.9300	0.5859	630.4900	0.6305	7.605	0	0	4,000
2018/11/28	R209	07/02/2019	8.97	Put	Bond Future	5,497.4700	5.4975	5,697.1100	5.6971	3.631	0	0	0
2018/11/28	R209	07/02/2019			Bond Future	9.7659	73.3326	9.7997	73.1161	0.346	0.0000	0.0000	121,807
2018/11/28	R209	07/02/2019	8.96	Call	Bond Future	98.5700	0.0986	82.2700	0.0823	(16.536)	0	0	0
2018/11/28	R209	07/02/2019	8.96	Put	Bond Future	5,564.5800	5.5646	5,764.8300	5.7648	3.599	0	0	0
2018/11/28	R209	07/02/2019	10.20	Call	Bond Future	3,295.2900	3.2953	3,123.3000	3.1233	(5.219)	0	0	0
2018/11/28	R209	07/02/2019	8.97	Call	Bond Future	102.9800	0.1030	86.0700	0.0861	(16.421)	0	0	0
2018/11/28	R209	07/02/2019	9.04	Put	Bond Future	5,037.4700	5.0375	5,232.1600	5.2322	3.865	0	0	0
2018/11/28	R209	07/02/2019	9.04	Call	Bond Future	140.9100	0.1409	119.0500	0.1190	(15.513)	0	0	4,000
2018/11/28	R209	07/02/2019	9.54	Put	Bond Future	2,351.6100	2.3516	2,483.7100	2.4837	5.617	0	0	0
2018/11/28	R209	07/02/2019	9.54	Call	Bond Future	878.4300	0.8784	793.9800	0.7940	(9.614)	0	0	4,000
2018/11/28	R209	07/02/2019	8.95	Call	Bond Future	94.3200	0.0943	78.6100	0.0786	(16.656)	0	0	0
2018/11/28	R209	07/02/2019	8.95	Put	Bond Future	5,631.9500	5.6320	5,832.7900	5.8328	3.566	0	0	0
2018/11/28	R209	02/05/2019	9.70	Put	Bond Future	2,756.7200	2.7567	2,868.9900	2.8690	4.073	0	0	0
2018/11/28	R209	02/05/2019			Bond Future	9.8180	71.4727	9.8528	71.2518	0.355	0.0000	0.0000	0
2018/11/28	R209	02/05/2019	9.69	Call	Bond Future	1,969.8900	1.9699	1,862.2500	1.8622	(5.464)	0	0	0
2018/11/28	R209	02/05/2019	9.69	Put	Bond Future	2,790.7400	2.7907	2,903.9900	2.9040	4.058	0	0	0
2018/11/28	R209	02/05/2019	9.70	Call	Bond Future	2,000.5100	2.0005	1,891.8900	1.8919	(5.430)	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
2018/11/28	R209	02/05/2019	10.71	Call	Bond Future	6,073.3900	6.0734	5,889.2100	5.8892	(3.033)	0	0	0
2018/11/28	R209	02/05/2019	9.68	Call	Bond Future	1,939.5000	1.9395	1,832.8600	1.8329	(5.498)	0	0	0
2018/11/28	R209	02/05/2019	9.68	Put	Bond Future	2,825.0800	2.8251	2,939.3300	2.9393	4.044	0	0	0
2018/11/28	R209	02/05/2019	9.35	Put	Bond Future	4,144.3600	4.1444	4,292.0700	4.2921	3.564	0	0	0
2018/11/28	R209	02/05/2019	9.35	Call	Bond Future	1,073.9100	1.0739	1,000.7300	1.0007	(6.814)	0	0	760
2018/11/28	R209	02/05/2019	10.71	Put	Bond Future	718.6400	0.7186	755.3500	0.7553	5.108	0	0	760
2018/11/28	R209	02/05/2019	9.95	Put	Bond Future	2,001.4800	2.0015	2,090.0300	2.0900	4.424	0	0	0
2018/11/28	R209	02/05/2019	9.95	Call	Bond Future	2,833.9800	2.8340	2,701.6400	2.7016	(4.670)	0	0	760
2018/11/28	R209	01/08/2019	10.17	Call	Bond Future	4,117.4900	4.1175	3,972.8200	3.9728	(3.514)	0	0	0
2018/11/28	R209	01/08/2019	10.15	Put	Bond Future	2,280.6700	2.2807	2,364.0400	2.3640	3.656	0	0	0
2018/11/28	R209	01/08/2019			Bond Future	9.8652	72.8977	9.9013	72.6710	0.366	0.0000	0.0000	0
2018/11/28	R209	01/08/2019	10.17	Put	Bond Future	2,234.5200	2.2345	2,316.5500	2.3166	3.671	0	0	0
2018/11/28	R209	01/08/2019	10.15	Call	Bond Future	4,042.3500	4.0424	3,899.0200	3.8990	(3.546)	0	0	0
2018/11/28	R209	01/08/2019	10.16	Put	Bond Future	2,257.3800	2.2574	2,340.0800	2.3401	3.664	0	0	0
2018/11/28	R209	01/08/2019	10.16	Call	Bond Future	4,079.7400	4.0797	3,935.7400	3.9357	(3.530)	0	0	0
2018/11/28	R210	07/02/2019			Bond Future	186.0799	186.0799	186.7044	186.7044	0.336	0.0000	0.0000	3,308
2018/11/28	R210	02/05/2019			Bond Future	186.8365	186.8365	187.4710	187.4710	0.340	0.0000	0.0000	0
2018/11/28	R210	01/08/2019			Bond Future	190.6033	190.6033	191.2469	191.2469	0.338	0.0000	0.0000	0
2018/11/28	R212	07/02/2019			Bond Future	155.6989	155.6989	155.7563	155.7563	0.037	0.0000	0.0000	4,976
2018/11/28	R212	02/05/2019			Bond Future	158.4707	158.4707	158.5281	158.5281	0.036	0.0000	0.0000	0
2018/11/28	R212	01/08/2019			Bond Future	161.5942	161.5942	161.6498	161.6498	0.034	0.0000	0.0000	0
2018/11/28	R213	07/02/2019	8.68	Call	Bond Future	61.0800	0.0611	50.3600	0.0504	(17.551)	0	0	0
2018/11/28	R213	07/02/2019			Bond Future	9.5932	84.8969	9.6268	84.6903	0.351	0.0000	0.0000	32,397
2018/11/28	R213	07/02/2019	8.68	Put	Bond Future	5,949.5500	5.9496	6,145.4700	6.1455	3.293	0	0	0
2018/11/28	R213	07/02/2019	8.69	Call	Bond Future	63.9600	0.0640	52.8000	0.0528	(17.448)	0	0	0
2018/11/28	R213	07/02/2019	8.70	Put	Bond Future	5,820.4400	5.8204	6,015.4900	6.0155	3.351	0	0	0
2018/11/28	R213	07/02/2019	8.69	Put	Bond Future	5,884.9100	5.8849	6,080.3900	6.0804	3.322	0	0	0
2018/11/28	R213	07/02/2019	8.70	Call	Bond Future	66.9400	0.0669	55.3500	0.0554	(17.314)	0	0	0
2018/11/28	R213	02/05/2019	9.49	Call	Bond Future	1,787.7500	1.7878	1,688.5700	1.6886	(5.548)	0	0	0
2018/11/28	R213	02/05/2019	9.48	Put	Bond Future	2,791.3700	2.7914	2,903.9300	2.9039	4.032	0	0	0
2018/11/28	R213	02/05/2019			Bond Future	9.6486	82.8398	9.6834	82.6291	0.361	0.0000	0.0000	0
2018/11/28	R213	02/05/2019	9.50	Call	Bond Future	1,816.4400	1.8164	1,716.3000	1.7163	(5.513)	0	0	0
2018/11/28	R213	02/05/2019	9.50	Put	Bond Future	2,724.9800	2.7250	2,835.6300	2.8356	4.061	0	0	0
2018/11/28	R213	02/05/2019	9.49	Put	Bond Future	2,757.9100	2.7579	2,869.5200	2.8695	4.047	0	0	0
2018/11/28	R213	02/05/2019	9.48	Call	Bond Future	1,759.5200	1.7595	1,661.2900	1.6613	(5.583)	0	0	0
2018/11/28	R213	01/08/2019	9.99	Put	Bond Future	2,156.9000	2.1569	2,236.9500	2.2369	3.711	0	0	0
2018/11/28	R213	01/08/2019	9.98	Call	Bond Future	3,836.4400	3.8364	3,700.5500	3.7006	(3.542)	0	0	0
2018/11/28	R213	01/08/2019			Bond Future	9.6989	84.4912	9.7352	84.2746	0.374	0.0000	0.0000	0
2018/11/28	R213	01/08/2019	9.99	Call	Bond Future	3,873.0000	3.8730	3,736.4600	3.7365	(3.525)	0	0	0
2018/11/28	R213	01/08/2019	9.98	Put	Bond Future	2,178.4900	2.1785	2,259.1900	2.2592	3.704	0	0	0
2018/11/28	R213	01/08/2019	10.00	Call	Bond Future	3,909.6800	3.9097	3,772.5000	3.7725	(3.509)	0	0	0
2018/11/28	R213	01/08/2019	10.00	Put	Bond Future	2,135.4900	2.1355	2,214.9000	2.2149	3.719	0	0	0
2018/11/28	R214	07/02/2019	9.05	Put	Bond Future	6,545.0300	6.5450	6,626.7500	6.6267	1.249	0	0	0
2018/11/28	R214	07/02/2019			Bond Future	9.9587	72.3022	9.9719	72.2145	0.133	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
2018/11/28	R214	07/02/2019	9.04	Call	Bond Future	59.7100	0.0597	54.0300	0.0540	(9.513)	0	0	0
2018/11/28	R214	07/02/2019	9.04	Put	Bond Future	6,618.3100	6.6183	6,700.2800	6.7003	1.239	0	0	0
2018/11/28	R214	07/02/2019	9.05	Call	Bond Future	63.0300	0.0630	57.1000	0.0571	(9.408)	0	0	0
2018/11/28	R214	07/02/2019	9.03	Call	Bond Future	56.5200	0.0565	51.0900	0.0511	(9.607)	0	0	0
2018/11/28	R214	07/02/2019	9.03	Put	Bond Future	6,691.8400	6.6918	6,774.0600	6.7741	1.229	0	0	0
2018/11/28	R214	02/05/2019	9.87	Call	Bond Future	2,080.0100	2.0800	2,031.1400	2.0311	(2.350)	0	0	0
2018/11/28	R214	02/05/2019	9.85	Call	Bond Future	2,018.7700	2.0188	1,970.7000	1.9707	(2.381)	0	0	0
2018/11/28	R214	02/05/2019			Bond Future	10.0106	70.2773	10.0243	70.1876	0.136	0.0000	0.0000	0
2018/11/28	R214	02/05/2019	9.85	Put	Bond Future	3,089.2300	3.0892	3,130.8500	3.1308	1.347	0	0	0
2018/11/28	R214	02/05/2019	9.87	Put	Bond Future	3,015.7400	3.0157	3,056.5600	3.0566	1.354	0	0	0
2018/11/28	R214	02/05/2019	9.86	Call	Bond Future	2,049.2700	2.0493	2,000.8000	2.0008	(2.365)	0	0	0
2018/11/28	R214	02/05/2019	9.86	Put	Bond Future	3,052.3100	3.0523	3,093.5300	3.0935	1.350	0	0	0
2018/11/28	R214	01/08/2019	10.34	Put	Bond Future	2,391.2800	2.3913	2,421.2900	2.4213	1.255	0	0	0
2018/11/28	R214	01/08/2019			Bond Future	10.0591	71.6782	10.0733	71.5854	0.141	0.0000	0.0000	0
2018/11/28	R214	01/08/2019	10.33	Call	Bond Future	4,148.5200	4.1485	4,086.0400	4.0860	(1.506)	0	0	0
2018/11/28	R214	01/08/2019	10.33	Put	Bond Future	2,416.0500	2.4160	2,446.3300	2.4463	1.253	0	0	0
2018/11/28	R214	01/08/2019	10.34	Call	Bond Future	4,186.3500	4.1863	4,123.6000	4.1236	(1.499)	0	0	0
2018/11/28	R214	01/08/2019	10.32	Call	Bond Future	4,110.6000	4.1106	4,048.3900	4.0484	(1.513)	0	0	0
2018/11/28	R214	01/08/2019	10.32	Put	Bond Future	2,440.8200	2.4408	2,471.3700	2.4714	1.252	0	0	0
2018/11/28	R248	07/02/2019	9.06	Put	Bond Future	8,447.5700	8.4476	8,511.3800	8.5114	0.755	0	0	0
2018/11/28	R248	07/02/2019			Bond Future	9.9741	92.4334	9.9822	92.3648	0.081	0.0000	0.0000	109,114
2018/11/28	R248	07/02/2019	9.06	Call	Bond Future	61.2200	0.0612	56.5000	0.0565	(7.710)	0	0	0
2018/11/28	R248	07/02/2019	9.05	Put	Bond Future	8,543.3100	8.5433	8,607.3400	8.6073	0.749	0	0	0
2018/11/28	R248	07/02/2019	9.07	Call	Bond Future	64.9500	0.0650	60.0000	0.0600	(7.621)	0	0	0
2018/11/28	R248	07/02/2019	9.07	Put	Bond Future	8,352.1800	8.3522	8,415.7600	8.4158	0.761	0	0	0
2018/11/28	R248	07/02/2019	9.05	Call	Bond Future	57.6700	0.0577	53.1700	0.0532	(7.803)	0	0	0
2018/11/28	R248	02/05/2019	9.90	Put	Bond Future	3,697.7500	3.6977	3,725.6900	3.7257	0.756	0	0	0
2018/11/28	R248	02/05/2019			Bond Future	10.0264	89.6214	10.0348	89.5511	0.084	0.0000	0.0000	0
2018/11/28	R248	02/05/2019	9.90	Call	Bond Future	2,625.4800	2.6255	2,583.1100	2.5831	(1.614)	0	0	0
2018/11/28	R248	02/05/2019	9.91	Call	Bond Future	2,665.1800	2.6652	2,622.4800	2.6225	(1.602)	0	0	0
2018/11/28	R248	02/05/2019	9.89	Put	Bond Future	3,744.1900	3.7442	3,772.4600	3.7725	0.755	0	0	0
2018/11/28	R248	02/05/2019	9.91	Put	Bond Future	3,651.7700	3.6518	3,679.3800	3.6794	0.756	0	0	0
2018/11/28	R248	02/05/2019	9.89	Call	Bond Future	2,586.0900	2.5861	2,544.0500	2.5441	(1.626)	0	0	0
2018/11/28	R248	01/08/2019	10.35	Call	Bond Future	5,207.6600	5.2077	5,155.0900	5.1551	(1.009)	0	0	0
2018/11/28	R248	01/08/2019	10.34	Put	Bond Future	3,004.9600	3.0050	3,026.0500	3.0261	0.702	0	0	0
2018/11/28	R248	01/08/2019			Bond Future	10.0752	91.4081	10.0840	91.3346	0.088	0.0000	0.0000	0
2018/11/28	R248	01/08/2019	10.36	Call	Bond Future	5,255.9500	5.2560	5,203.1600	5.2032	(1.004)	0	0	0
2018/11/28	R248	01/08/2019	10.36	Put	Bond Future	2,942.4200	2.9424	2,963.0900	2.9631	0.702	0	0	0
2018/11/28	R248	01/08/2019	10.35	Put	Bond Future	2,973.5400	2.9735	2,994.4300	2.9944	0.703	0	0	0
2018/11/28	R248	01/08/2019	10.34	Call	Bond Future	5,159.5500	5.1596	5,107.1800	5.1072	(1.015)	0	0	0
Total													960188