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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/11/2018 TO 30/11/2018

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
2018/11/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	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
2018/11/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	2025	07/02/2019			Bond Future	132.3847	132.3847	132.4008	132.4008	0.012	0.0000	0.0000	355
2018/11/30	2025	02/05/2019			Bond Future	134.7401	134.7401	134.7554	134.7554	0.011	0.0000	0.0000	0
2018/11/30	2025	01/08/2019			Bond Future	137.4052	137.4052	137.4169	137.4169	0.009	0.0000	0.0000	0
2018/11/30	2029	07/02/2019			Bond Future	100.4357	100.4357	100.4481	100.4481	0.012	0.0000	0.0000	2,954
2018/11/30	2029	02/05/2019			Bond Future	101.1496	101.1496	101.1613	101.1613	0.012	0.0000	0.0000	0
2018/11/30	2029	01/08/2019			Bond Future	103.1855	103.1855	103.1946	103.1946	0.009	0.0000	0.0000	0
2018/11/30	2030	07/02/2019	8.62	Call	Bond Future	97.9200	0.0979	75.3100	0.0753	(23.090)	0	0	0
2018/11/30	2030	07/02/2019	10.20	Put	Bond Future	192.8500	0.1929	218.2800	0.2183	13.186	0	0	4,000
2018/11/30	2030	07/02/2019			Bond Future	9.4009	90.7989	9.4310	90.6089	0.320	0.0000	0.0000	55,285
2018/11/30	2030	07/02/2019	9.68	Put	Bond Future	760.2300	0.7602	800.8900	0.8009	5.348	0	0	0
2018/11/30	2030	07/02/2019	9.68	Call	Bond Future	2,500.4900	2.5005	2,351.2000	2.3512	(5.970)	0	0	4,000
2018/11/30	2030	07/02/2019	9.18	Put	Bond Future	2,215.2700	2.2153	2,325.3400	2.3253	4.969	0	0	0
2018/11/30	2030	07/02/2019	9.18	Call	Bond Future	805.1200	0.8051	725.2400	0.7252	(9.922)	0	0	4,000
2018/11/30	2030	07/02/2019	8.63	Call	Bond Future	102.3200	0.1023	78.9200	0.0789	(22.869)	0	0	0
2018/11/30	2030	07/02/2019	8.62	Put	Bond Future	5,217.0100	5.2170	5,384.3500	5.3843	3.208	0	0	0
2018/11/30	2030	07/02/2019	10.20	Call	Bond Future	5,057.0100	5.0570	4,892.4900	4.8925	(3.253)	0	0	0
2018/11/30	2030	07/02/2019	8.90	Call	Bond Future	311.2000	0.3112	264.0800	0.2641	(15.141)	0	0	1,320
2018/11/30	2030	07/02/2019	8.63	Put	Bond Future	5,153.4500	5.1535	5,320.0000	5.3200	3.232	0	0	0
2018/11/30	2030	07/02/2019	8.64	Call	Bond Future	106.9000	0.1069	82.6300	0.0826	(22.703)	0	0	0
2018/11/30	2030	07/02/2019	8.64	Put	Bond Future	5,090.1200	5.0901	5,255.8000	5.2558	3.255	0	0	0
2018/11/30	2030	07/02/2019	9.60	Put	Bond Future	921.9800	0.9220	968.5500	0.9686	5.051	0	0	0
2018/11/30	2030	07/02/2019	9.60	Call	Bond Future	2,168.0400	2.1680	2,024.6600	2.0247	(6.613)	0	0	1,320
2018/11/30	2030	07/02/2019	9.40	Put	Bond Future	1,438.1500	1.4381	1,510.6000	1.5106	5.038	0	0	0
2018/11/30	2030	07/02/2019	9.40	Call	Bond Future	1,432.4000	1.4324	1,314.9000	1.3149	(8.203)	0	0	0
2018/11/30	2030	07/02/2019	8.70	Put	Bond Future	4,715.2200	4.7152	4,875.4700	4.8755	3.399	0	0	0
2018/11/30	2030	07/02/2019	8.70	Call	Bond Future	138.0600	0.1381	108.3600	0.1084	(21.512)	0	0	0
2018/11/30	2030	07/02/2019	8.90	Put	Bond Future	3,551.3200	3.5513	3,694.1500	3.6942	4.022	0	0	0
2018/11/30	2030	02/05/2019	8.90	Put	Bond Future	4,350.5800	4.3506	4,471.8500	4.4719	2.787	0	0	0
2018/11/30	2030	02/05/2019	9.41	Call	Bond Future	2,073.8500	2.0738	1,936.0600	1.9361	(6.644)	0	0	0
2018/11/30	2030	02/05/2019			Bond Future	9.4588	92.3944	9.4901	92.2005	0.330	0.0000	0.0000	0
2018/11/30	2030	02/05/2019	9.39	Call	Bond Future	2,010.8700	2.0109	1,875.4000	1.8754	(6.737)	0	0	0
2018/11/30	2030	02/05/2019	9.39	Put	Bond Future	2,439.8600	2.4399	2,498.3800	2.4984	2.398	0	0	0
2018/11/30	2030	02/05/2019	10.20	Call	Bond Future	5,232.8600	5.2329	5,074.3300	5.0743	(3.030)	0	0	0
2018/11/30	2030	02/05/2019	10.20	Put	Bond Future	780.0000	0.7800	815.4600	0.8155	4.546	0	0	3,000
2018/11/30	2030	02/05/2019	8.90	Call	Bond Future	786.5700	0.7866	713.8500	0.7139	(9.245)	0	0	3,000
2018/11/30	2030	02/05/2019	9.41	Put	Bond Future	2,377.8700	2.3779	2,434.0700	2.4341	2.363	0	0	0
2018/11/30	2030	02/05/2019	9.40	Call	Bond Future	2,042.2300	2.0422	1,905.5900	1.9056	(6.691)	0	0	3,000
2018/11/30	2030	02/05/2019	9.40	Put	Bond Future	2,408.7100	2.4087	2,466.0600	2.4661	2.381	0	0	0
2018/11/30	2030	01/08/2019	9.91	Put	Bond Future	1,882.1600	1.8822	1,856.9100	1.8569	(1.342)	0	0	0
2018/11/30	2030	01/08/2019			Bond Future	9.5127	90.2277	9.5456	90.0272	0.346	0.0000	0.0000	0

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2018/11/30	2030	01/08/2019	9.91	Call	Bond Future	4,264.2900	4.2643	4,038.5000	4.0385	(5.295)	0	0	0
2018/11/30	2030	01/08/2019	9.92	Call	Bond Future	4,303.1500	4.3031	4,078.1400	4.0781	(5.229)	0	0	0
2018/11/30	2030	01/08/2019	9.90	Put	Bond Future	1,902.0800	1.9021	1,876.3300	1.8763	(1.354)	0	0	0
2018/11/30	2030	01/08/2019	9.92	Put	Bond Future	1,862.1500	1.8622	1,837.6800	1.8377	(1.314)	0	0	0
2018/11/30	2030	01/08/2019	9.90	Call	Bond Future	4,225.2800	4.2253	3,998.9900	3.9990	(5.356)	0	0	0
2018/11/30	2032	07/02/2019	8.81	Call	Bond Future	89.7900	0.0898	82.2800	0.0823	(8.364)	0	0	0
2018/11/30	2032	07/02/2019	8.80	Put	Bond Future	5,868.8800	5.8689	6,101.7300	6.1017	3.968	0	0	0
2018/11/30	2032	07/02/2019			Bond Future	9.6085	93.0266	9.6436	92.7864	0.366	0.0000	0.0000	42,380
2018/11/30	2032	07/02/2019	8.82	Call	Bond Future	94.5800	0.0946	86.9000	0.0869	(8.120)	0	0	0
2018/11/30	2032	07/02/2019	8.82	Put	Bond Future	5,729.0200	5.7290	5,961.5300	5.9615	4.058	0	0	0
2018/11/30	2032	07/02/2019	8.81	Put	Bond Future	5,798.8100	5.7988	6,031.4900	6.0315	4.013	0	0	0
2018/11/30	2032	07/02/2019	8.80	Call	Bond Future	85.2000	0.0852	77.8600	0.0779	(8.615)	0	0	0
2018/11/30	2032	02/05/2019	9.62	Put	Bond Future	2,585.0600	2.5851	2,681.6200	2.6816	3.735	0	0	0
2018/11/30	2032	02/05/2019	9.61	Call	Bond Future	2,239.0400	2.2390	2,092.0400	2.0920	(6.565)	0	0	0
2018/11/30	2032	02/05/2019			Bond Future	9.6660	90.5042	9.7024	90.2590	0.376	0.0000	0.0000	0
2018/11/30	2032	02/05/2019	9.62	Call	Bond Future	2,273.5900	2.2736	2,124.9900	2.1250	(6.536)	0	0	0
2018/11/30	2032	02/05/2019	9.61	Put	Bond Future	2,618.4000	2.6184	2,716.5600	2.7166	3.749	0	0	0
2018/11/30	2032	02/05/2019	9.63	Call	Bond Future	2,308.1700	2.3082	2,157.9800	2.1580	(6.507)	0	0	0
2018/11/30	2032	02/05/2019	9.63	Put	Bond Future	2,551.8300	2.5518	2,646.8000	2.6468	3.722	0	0	0
2018/11/30	2032	01/08/2019	10.10	Call	Bond Future	4,585.7900	4.5858	4,293.3000	4.2933	(6.378)	0	0	0
2018/11/30	2032	01/08/2019	10.11	Put	Bond Future	2,070.9800	2.0710	2,031.9300	2.0319	(1.886)	0	0	0
2018/11/30	2032	01/08/2019			Bond Future	9.7181	92.3057	9.7562	92.0530	0.391	0.0000	0.0000	0
2018/11/30	2032	01/08/2019	10.10	Put	Bond Future	2,093.5500	2.0935	2,053.7700	2.0538	(1.900)	0	0	0
2018/11/30	2032	01/08/2019	10.11	Call	Bond Future	4,627.1700	4.6272	4,335.4100	4.3354	(6.305)	0	0	0
2018/11/30	2032	01/08/2019	10.09	Call	Bond Future	4,544.5600	4.5446	4,251.6200	4.2516	(6.446)	0	0	0
2018/11/30	2032	01/08/2019	10.09	Put	Bond Future	2,116.3400	2.1163	2,076.1100	2.0761	(1.901)	0	0	0
2018/11/30	2033	07/02/2019			Bond Future	102.4824	102.4824	102.4951	102.4951	0.012	0.0000	0.0000	6,770
2018/11/30	2033	02/05/2019			Bond Future	103.1603	103.1603	103.1725	103.1725	0.012	0.0000	0.0000	0
2018/11/30	2033	01/08/2019			Bond Future	105.2365	105.2365	105.2459	105.2459	0.009	0.0000	0.0000	0
2018/11/30	2037	07/02/2019	9.06	Put	Bond Future	6,060.0100	6.0600	6,355.9400	6.3559	4.883	0	0	0
2018/11/30	2037	07/02/2019	9.05	Call	Bond Future	126.5800	0.1266	114.7100	0.1147	(9.377)	0	0	0
2018/11/30	2037	07/02/2019			Bond Future	9.7950	89.4260	9.8353	89.1179	0.411	0.0000	0.0000	55,962
2018/11/30	2037	07/02/2019	9.06	Call	Bond Future	133.1200	0.1331	120.9500	0.1210	(9.142)	0	0	0
2018/11/30	2037	07/02/2019	9.05	Put	Bond Future	6,138.1800	6.1382	6,434.4100	6.4344	4.826	0	0	0
2018/11/30	2037	07/02/2019	9.07	Call	Bond Future	139.9200	0.1399	127.4000	0.1274	(8.948)	0	0	0
2018/11/30	2037	07/02/2019	9.07	Put	Bond Future	5,982.2200	5.9822	6,277.8000	6.2778	4.941	0	0	0
2018/11/30	2037	02/05/2019	9.81	Put	Bond Future	2,954.0800	2.9541	3,083.7400	3.0837	4.389	0	0	0
2018/11/30	2037	02/05/2019			Bond Future	9.8522	90.9975	9.8937	90.6832	0.421	0.0000	0.0000	0
2018/11/30	2037	02/05/2019	9.80	Call	Bond Future	2,595.2200	2.5952	2,411.7600	2.4118	(7.069)	0	0	0
2018/11/30	2037	02/05/2019	9.80	Put	Bond Future	2,992.4000	2.9924	3,123.2300	3.1232	4.372	0	0	0
2018/11/30	2037	02/05/2019	9.81	Call	Bond Future	2,633.2700	2.6333	2,448.6400	2.4486	(7.011)	0	0	0
2018/11/30	2037	02/05/2019	9.79	Call	Bond Future	2,557.4500	2.5575	2,375.1800	2.3752	(7.127)	0	0	0
2018/11/30	2037	02/05/2019	9.79	Put	Bond Future	3,031.1000	3.0311	3,163.1200	3.1631	4.356	0	0	0
2018/11/30	2037	01/08/2019	10.31	Call	Bond Future	5,235.1600	5.2352	4,884.7200	4.8847	(6.694)	0	0	0
2018/11/30	2037	01/08/2019			Bond Future	9.9070	88.5527	9.9502	88.2295	0.436	0.0000	0.0000	0

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2018/11/30	2037	01/08/2019	10.29	Call	Bond Future	5,143.3000	5.1433	4,791.2700	4.7913	(6.844)	0	0	0
2018/11/30	2037	01/08/2019	10.29	Put	Bond Future	2,340.1600	2.3402	2,311.3000	2.3113	(1.233)	0	0	0
2018/11/30	2037	01/08/2019	10.31	Put	Bond Future	2,289.4200	2.2894	2,262.1500	2.2622	(1.191)	0	0	0
2018/11/30	2037	01/08/2019	10.30	Call	Bond Future	5,189.1500	5.1891	4,837.9200	4.8379	(6.769)	0	0	0
2018/11/30	2037	01/08/2019	10.30	Put	Bond Future	2,314.6700	2.3147	2,286.6100	2.2866	(1.212)	0	0	0
2018/11/30	2038	07/02/2019			Bond Future	119.9553	119.9553	119.6988	119.6988	(0.214)	0.0000	0.0000	9,912
2018/11/30	2038	02/05/2019			Bond Future	122.0896	122.0896	121.8276	121.8276	(0.215)	0.0000	0.0000	0
2018/11/30	2038	01/08/2019			Bond Future	124.4942	124.4942	124.2234	124.2234	(0.217)	0.0000	0.0000	0
2018/11/30	2040	07/02/2019	9.13	Call	Bond Future	147.1600	0.1472	140.5900	0.1406	(4.465)	0	0	0
2018/11/30	2040	07/02/2019	9.11	Put	Bond Future	6,672.3900	6.6724	6,955.2600	6.9553	4.239	0	0	0
2018/11/30	2040	07/02/2019			Bond Future	9.8597	92.7318	9.8948	92.4426	0.356	0.0000	0.0000	33,526
2018/11/30	2040	07/02/2019	9.13	Put	Bond Future	6,502.6600	6.5027	6,785.3500	6.7853	4.347	0	0	0
2018/11/30	2040	07/02/2019	9.11	Call	Bond Future	133.0100	0.1330	126.6200	0.1266	(4.804)	0	0	0
2018/11/30	2040	07/02/2019	9.12	Put	Bond Future	6,587.2900	6.5873	6,870.0700	6.8701	4.293	0	0	0
2018/11/30	2040	07/02/2019	9.12	Call	Bond Future	139.9200	0.1399	133.4400	0.1334	(4.631)	0	0	0
2018/11/30	2040	02/05/2019	9.60	Call	Bond Future	1,723.1300	1.7231	1,613.7000	1.6137	(6.351)	0	0	1,150
2018/11/30	2040	02/05/2019	9.89	Call	Bond Future	2,823.6900	2.8237	2,655.7500	2.6557	(5.948)	0	0	0
2018/11/30	2040	02/05/2019	9.88	Put	Bond Future	3,078.6600	3.0787	3,208.1300	3.2081	4.205	0	0	0
2018/11/30	2040	02/05/2019			Bond Future	9.9163	94.3614	9.9525	94.0664	0.365	0.0000	0.0000	0
2018/11/30	2040	02/05/2019	10.20	Put	Bond Future	1,985.9900	1.9860	2,071.8300	2.0718	4.322	0	0	0
2018/11/30	2040	02/05/2019	10.20	Call	Bond Future	4,258.0000	4.2580	4,048.7500	4.0488	(4.914)	0	0	1,150
2018/11/30	2040	02/05/2019	9.60	Put	Bond Future	4,366.4900	4.3665	4,552.1500	4.5521	4.252	0	0	0
2018/11/30	2040	02/05/2019	9.90	Call	Bond Future	2,866.0400	2.8660	2,696.2700	2.6963	(5.924)	0	0	0
2018/11/30	2040	02/05/2019	9.90	Put	Bond Future	2,999.2900	2.9993	3,124.6100	3.1246	4.178	0	0	0
2018/11/30	2040	02/05/2019	9.89	Put	Bond Future	3,038.8900	3.0389	3,166.0400	3.1660	4.184	0	0	0
2018/11/30	2040	02/05/2019	9.88	Call	Bond Future	2,781.3900	2.7814	2,615.7700	2.6158	(5.955)	0	0	0
2018/11/30	2040	01/08/2019	10.36	Call	Bond Future	5,563.9800	5.5640	5,231.4500	5.2314	(5.976)	0	0	0
2018/11/30	2040	01/08/2019	10.37	Put	Bond Future	2,477.5900	2.4776	2,449.4300	2.4494	(1.137)	0	0	0
2018/11/30	2040	01/08/2019			Bond Future	9.9709	91.7333	10.0086	91.4295	0.378	0.0000	0.0000	0
2018/11/30	2040	01/08/2019	10.36	Put	Bond Future	2,504.6700	2.5047	2,475.8900	2.4759	(1.149)	0	0	0
2018/11/30	2040	01/08/2019	10.37	Call	Bond Future	5,613.3500	5.6134	5,281.4400	5.2814	(5.913)	0	0	0
2018/11/30	2040	01/08/2019	10.38	Call	Bond Future	5,662.6000	5.6626	5,331.2900	5.3313	(5.851)	0	0	0
2018/11/30	2040	01/08/2019	10.38	Put	Bond Future	2,450.5100	2.4505	2,422.9500	2.4229	(1.125)	0	0	0
2018/11/30	2044	07/02/2019	9.18	Put	Bond Future	6,297.3000	6.2973	6,587.8200	6.5878	4.613	0	0	0
2018/11/30	2044	07/02/2019			Bond Future	9.8675	89.9814	9.9026	89.6865	0.356	0.0000	0.0000	37,176
2018/11/30	2044	07/02/2019	9.17	Call	Bond Future	171.9700	0.1720	167.6500	0.1677	(2.512)	0	0	0
2018/11/30	2044	07/02/2019	9.17	Put	Bond Future	6,382.7900	6.3828	6,673.3400	6.6733	4.552	0	0	0
2018/11/30	2044	07/02/2019	9.18	Call	Bond Future	180.5400	0.1805	176.1900	0.1762	(2.409)	0	0	0
2018/11/30	2044	07/02/2019	9.16	Call	Bond Future	163.7200	0.1637	159.4200	0.1594	(2.626)	0	0	0
2018/11/30	2044	07/02/2019	9.16	Put	Bond Future	6,468.7500	6.4688	6,759.3200	6.7593	4.492	0	0	0
2018/11/30	2044	02/05/2019	9.90	Call	Bond Future	2,890.4300	2.8904	2,730.3200	2.7303	(5.539)	0	0	0
2018/11/30	2044	02/05/2019			Bond Future	9.9215	91.5627	9.9577	91.2619	0.365	0.0000	0.0000	0
2018/11/30	2044	02/05/2019	9.90	Put	Bond Future	3,070.0200	3.0700	3,210.7000	3.2107	4.582	0	0	0
2018/11/30	2044	02/05/2019	9.91	Call	Bond Future	2,933.8000	2.9338	2,771.6200	2.7716	(5.528)	0	0	0
2018/11/30	2044	02/05/2019	9.92	Put	Bond Future	2,990.3000	2.9903	3,126.8500	3.1269	4.566	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
2018/11/30	2044	02/05/2019	9.91	Put	Bond Future	3,029.8200	3.0298	3,168.4300	3.1684	4.575	0	0	0
2018/11/30	2044	02/05/2019	9.92	Call	Bond Future	2,977.7100	2.9777	2,813.4700	2.8135	(5.516)	0	0	0
2018/11/30	2044	01/08/2019	10.40	Put	Bond Future	2,445.6600	2.4457	2,429.1600	2.4292	(0.675)	0	0	0
2018/11/30	2044	01/08/2019			Bond Future	9.9735	89.0039	10.0111	88.6945	0.377	0.0000	0.0000	0
2018/11/30	2044	01/08/2019	10.39	Call	Bond Future	5,799.9000	5.7999	5,473.1700	5.4732	(5.633)	0	0	0
2018/11/30	2044	01/08/2019	10.39	Put	Bond Future	2,472.6200	2.4726	2,455.3100	2.4553	(0.700)	0	0	0
2018/11/30	2044	01/08/2019	10.40	Call	Bond Future	5,850.2200	5.8502	5,524.3000	5.5243	(5.571)	0	0	0
2018/11/30	2044	01/08/2019	10.38	Call	Bond Future	5,749.7300	5.7497	5,422.4500	5.4225	(5.692)	0	0	0
2018/11/30	2044	01/08/2019	10.38	Put	Bond Future	2,499.8600	2.4999	2,482.0000	2.4820	(0.714)	0	0	0
2018/11/30	2046	07/02/2019			Bond Future	114.0700	114.0700	113.5497	113.5497	(0.456)	0.0000	0.0000	12,458
2018/11/30	2046	02/05/2019			Bond Future	114.4135	114.4135	113.8831	113.8831	(0.464)	0.0000	0.0000	0
2018/11/30	2046	01/08/2019			Bond Future	116.7164	116.7164	116.1720	116.1720	(0.466)	0.0000	0.0000	0
2018/11/30	2050	07/02/2019			Bond Future	117.7934	117.7934	117.5630	117.5630	(0.196)	0.0000	0.0000	10,349
2018/11/30	2050	02/05/2019			Bond Future	119.8893	119.8893	119.6538	119.6538	(0.196)	0.0000	0.0000	0
2018/11/30	2050	01/08/2019			Bond Future	120.4836	120.4836	120.2399	120.2399	(0.202)	0.0000	0.0000	0
2018/11/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	AL37	07/02/2019			Index Future	609.3670	609.3670	608.8370	608.8370	(0.087)	0.0000	0.0000	0
2018/11/30	AL37	02/05/2019			Index Future	620.0720	620.0720	619.5280	619.5280	(0.088)	0.0000	0.0000	0
2018/11/30	AL37	01/08/2019			Index Future	632.4060	632.4060	631.8330	631.8330	(0.091)	0.0000	0.0000	0
2018/11/30	AL7T	07/02/2019			Index Future	704.3290	704.3290	703.0170	703.0170	(0.186)	0.0000	0.0000	0
2018/11/30	AL7T	02/05/2019			Index Future	716.7020	716.7020	715.3610	715.3610	(0.187)	0.0000	0.0000	0
2018/11/30	AL7T	01/08/2019			Index Future	730.9580	730.9580	729.5700	729.5700	(0.190)	0.0000	0.0000	0
2018/11/30	ALBI	07/02/2019			Index Future	639.5060	639.5060	637.8850	637.8850	(0.253)	0.0000	0.0000	910
2018/11/30	ALBI	02/05/2019			Index Future	650.7410	650.7410	649.0850	649.0850	(0.254)	0.0000	0.0000	0
2018/11/30	ALBI	01/08/2019			Index Future	663.6850	663.6850	661.9780	661.9780	(0.257)	0.0000	0.0000	0
2018/11/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	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
2018/11/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/30	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/30	ES33	07/02/2019			Bond Future	11.0178		77.8452	11.0577	77.6143	0.362	0.0000	0.0000	494
2018/11/30	ES33	02/05/2019			Bond Future	11.1145		75.4216	11.1558	75.1860	0.371	0.0000	0.0000	0
2018/11/30	ES33	01/08/2019			Bond Future	11.2104		76.9228	11.2535	76.6803	0.385	0.0000	0.0000	0
2018/11/30	ES42	07/02/2019			Bond Future	11.2429		80.0729	11.2777	79.8436	0.309	0.0000	0.0000	5,169
2018/11/30	ES42	02/05/2019			Bond Future	11.3395		77.2190	11.3755	76.9849	0.317	0.0000	0.0000	0
2018/11/30	ES42	01/08/2019			Bond Future	11.4337		78.7565	11.4713	78.5156	0.329	0.0000	0.0000	0
2018/11/30	GOVI	07/02/2019	666.53	Put	GOVI	335,180.0000		33.5180	351,630.0000	35.1630	4.908	0	0	0
2018/11/30	GOVI	07/02/2019			GOVI	633.0120		633.0120	631.3670	631.3670	(0.260)	0.0000	0.0000	454
2018/11/30	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/30	GOVI	07/02/2019	666.52	Put	GOVI	335,080.0000		33.5080	351,530.0000	35.1530	4.909	0	0	0
2018/11/30	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/30	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/30	GOVI	07/02/2019	666.51	Put	GOVI	334,980.0000		33.4980	351,430.0000	35.1430	4.911	0	0	0
2018/11/30	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/30	GOVI	02/05/2019	647.88	Put	GOVI	37,480.0000		3.7480	54,260.0000	5.4260	44.771	0	0	0
2018/11/30	GOVI	02/05/2019	647.86	Put	GOVI	37,280.0000		3.7280	54,060.0000	5.4060	45.011	0	0	0
2018/11/30	GOVI	02/05/2019			GOVI	644.1320		644.1320	642.4540	642.4540	(0.261)	0.0000	0.0000	0
2018/11/30	GOVI	02/05/2019	647.87	Put	GOVI	37,380.0000		3.7380	54,160.0000	5.4160	44.890	0	0	0
2018/11/30	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/30	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/30	GOVI	01/08/2019	638.68	Call	GOVI	182,650.0000		18.2650	165,340.0000	16.5340	(9.477)	0	0	0
2018/11/30	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/30	GOVI	01/08/2019			GOVI	656.9450		656.9450	655.2140	655.2140	(0.263)	0.0000	0.0000	0
2018/11/30	GOVI	01/08/2019	638.69	Call	GOVI	182,550.0000		18.2550	165,240.0000	16.5240	(9.482)	0	0	0
2018/11/30	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/30	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/30	GOVI	01/08/2019	638.67	Call	GOVI	182,750.0000		18.2750	165,440.0000	16.5440	(9.472)	0	0	0
2018/11/30	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/30	IGOV	07/02/2019			Index Future	253.7370		253.7370	253.6470	253.6470	(0.035)	0.0000	0.0000	528
2018/11/30	IGOV	02/05/2019			Index Future	258.2510		258.2510	258.1570	258.1570	(0.036)	0.0000	0.0000	215
2018/11/30	IGOV	01/08/2019			Index Future	263.4480		263.4480	263.3450	263.3450	(0.039)	0.0000	0.0000	0
2018/11/30	IS01	20/12/2018			Interest Rate Swap	102.2400		102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/30	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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2018/11/30	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2018/11/30	IS01	19/09/2019			Interest Rate Swap	99.9500	99.9500	99.9500	99.9500	0.000	0.0000	0.0000	0
2018/11/30	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/30	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/11/30	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7700	99.7700	0.000	0.0000	0.0000	0
2018/11/30	IS02	20/09/2019			Interest Rate Swap	101.9500	101.9500	101.9500	101.9500	0.000	0.0000	0.0000	0
2018/11/30	IS02	20/12/2019			Interest Rate Swap	102.9600	102.9600	102.9600	102.9600	0.000	0.0000	0.0000	0
2018/11/30	IS02	23/03/2020			Interest Rate Swap	99.0300	99.0300	99.0400	99.0400	0.010	0.0000	0.0000	0
2018/11/30	IS02	22/06/2020			Interest Rate Swap	102.6800	102.6800	102.6800	102.6800	0.000	0.0000	0.0000	0
2018/11/30	IS02	21/09/2020			Interest Rate Swap	99.7500	99.7500	99.7400	99.7400	(0.010)	0.0000	0.0000	0
2018/11/30	IS05	17/12/2020			Interest Rate Swap	96.6500	96.6500	96.6100	96.6100	(0.041)	0.0000	0.0000	0
2018/11/30	IS05	16/03/2021			Interest Rate Swap	95.9000	95.9000	95.8600	95.8600	(0.042)	0.0000	0.0000	0
2018/11/30	IS05	15/06/2021			Interest Rate Swap	95.0900	95.0900	95.0700	95.0700	(0.021)	0.0000	0.0000	0
2018/11/30	IS05	21/09/2021			Interest Rate Swap	95.2400	95.2400	95.2600	95.2600	0.021	0.0000	0.0000	0
2018/11/30	IS05	21/12/2021			Interest Rate Swap	97.4300	97.4300	97.4600	97.4600	0.031	0.0000	0.0000	51
2018/11/30	IS05	15/03/2022			Interest Rate Swap	97.5500	97.5500	97.6000	97.6000	0.051	0.0000	0.0000	0
2018/11/30	IS05	21/06/2022			Interest Rate Swap	98.7200	98.7200	98.7800	98.7800	0.061	0.0000	0.0000	0
2018/11/30	IS05	20/09/2022			Interest Rate Swap	102.6200	102.6200	102.7000	102.7000	0.078	0.0000	0.0000	0
2018/11/30	IS05	20/12/2022			Interest Rate Swap	103.8600	103.8600	103.9500	103.9500	0.087	0.0000	0.0000	0
2018/11/30	IS05	22/03/2023			Interest Rate Swap	97.2300	97.2300	97.3300	97.3300	0.103	0.0000	0.0000	0
2018/11/30	IS05	20/06/2023			Interest Rate Swap	103.2700	103.2700	103.3700	103.3700	0.097	0.0000	0.0000	0
2018/11/30	IS05	19/09/2023			Interest Rate Swap	98.7700	98.7700	98.8800	98.8800	0.111	0.0000	0.0000	0
2018/11/30	IS10	17/12/2025			Interest Rate Swap	95.5300	95.5300	95.6900	95.6900	0.167	0.0000	0.0000	0
2018/11/30	IS10	16/03/2026			Interest Rate Swap	92.5400	92.5400	92.7200	92.7200	0.195	0.0000	0.0000	0
2018/11/30	IS10	15/06/2026			Interest Rate Swap	91.3000	91.3000	91.4900	91.4900	0.208	0.0000	0.0000	0
2018/11/30	IS10	21/09/2026			Interest Rate Swap	93.4800	93.4800	93.6800	93.6800	0.214	0.0000	0.0000	0
2018/11/30	IS10	21/12/2026			Interest Rate Swap	97.2800	97.2800	97.4800	97.4800	0.206	0.0000	0.0000	0
2018/11/30	IS10	15/03/2027			Interest Rate Swap	95.8800	95.8800	96.0900	96.0900	0.219	0.0000	0.0000	0
2018/11/30	IS10	21/06/2027			Interest Rate Swap	97.9800	97.9800	98.1900	98.1900	0.214	0.0000	0.0000	0
2018/11/30	IS10	20/09/2027			Interest Rate Swap	103.4600	103.4600	103.6600	103.6600	0.193	0.0000	0.0000	0
2018/11/30	IS10	20/12/2027			Interest Rate Swap	103.8400	103.8400	104.0300	104.0300	0.183	0.0000	0.0000	0
2018/11/30	IS10	22/03/2028			Interest Rate Swap	97.3900	97.3900	97.5800	97.5800	0.195	0.0000	0.0000	0
2018/11/30	IS10	20/06/2028			Interest Rate Swap	104.5700	104.5700	104.7400	104.7400	0.163	0.0000	0.0000	0
2018/11/30	IS10	19/09/2028			Interest Rate Swap	98.1700	98.1700	98.3400	98.3400	0.173	0.0000	0.0000	0
2018/11/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/30	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	20,000
2018/11/30	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/30	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
2018/11/30	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/30	R023	07/02/2019	10.59	Call	Bond Future	7,455.6500	7.4557	7,369.6800	7.3697	(1.153)	0	0	0
2018/11/30	R023	07/02/2019			Bond Future	8.2518	101.8299	8.2775	101.7439	0.311	0.0000	0.0000	62,183
2018/11/30	R023	07/02/2019	10.57	Call	Bond Future	7,394.8900	7.3949	7,308.9200	7.3089	(1.163)	0	0	0
2018/11/30	R023	07/02/2019	10.57	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2018/11/30	R023	07/02/2019	10.59	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2018/11/30	R023	07/02/2019	10.58	Call	Bond Future	7,425.2700	7.4253	7,339.3000	7.3393	(1.158)	0	0	0
2018/11/30	R023	07/02/2019	10.58	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2018/11/30	R023	02/05/2019	8.45	Call	Bond Future	1,266.7600	1.2668	1,185.5400	1.1855	(6.412)	0	0	0
2018/11/30	R023	02/05/2019	8.44	Put	Bond Future	759.6900	0.7597	766.8500	0.7669	0.942	0	0	0
2018/11/30	R023	02/05/2019			Bond Future	8.2865	99.6891	8.3142	99.6008	0.335	0.0000	0.0000	0
2018/11/30	R023	02/05/2019	8.46	Call	Bond Future	1,286.8900	1.2869	1,205.5500	1.2056	(6.321)	0	0	0
2018/11/30	R023	02/05/2019	8.46	Put	Bond Future	736.5500	0.7366	743.4800	0.7435	0.941	0	0	0
2018/11/30	R023	02/05/2019	8.45	Put	Bond Future	748.0400	0.7480	755.0900	0.7551	0.942	0	0	0
2018/11/30	R023	02/05/2019	8.44	Call	Bond Future	1,246.7900	1.2468	1,165.6800	1.1657	(6.506)	0	0	0
2018/11/30	R023	01/08/2019	8.95	Call	Bond Future	2,559.3600	2.5594	2,484.4500	2.4844	(2.927)	0	0	0
2018/11/30	R023	01/08/2019			Bond Future	8.2991	101.6729	8.3301	101.5800	0.373	0.0000	0.0000	0
2018/11/30	R023	01/08/2019	8.93	Call	Bond Future	2,512.2000	2.5122	2,437.4000	2.4374	(2.977)	0	0	0
2018/11/30	R023	01/08/2019	8.93	Put	Bond Future	639.0900	0.6391	657.1900	0.6572	2.832	0	0	0
2018/11/30	R023	01/08/2019	8.95	Put	Bond Future	627.5900	0.6276	645.5800	0.6456	2.867	0	0	0
2018/11/30	R023	01/08/2019	8.94	Call	Bond Future	2,535.6100	2.5356	2,460.9000	2.4609	(2.946)	0	0	0
2018/11/30	R023	01/08/2019	8.94	Put	Bond Future	633.1700	0.6332	651.3600	0.6514	2.873	0	0	0
2018/11/30	R035	07/02/2019	8.98	Call	Bond Future	117.5500	0.1176	104.6000	0.1046	(11.017)	0	0	0
2018/11/30	R035	07/02/2019			Bond Future	9.7292	97.1691	9.7694	96.8630	0.413	0.0000	0.0000	71,612
2018/11/30	R035	07/02/2019	8.96	Call	Bond Future	107.1700	0.1072	95.3300	0.0953	(11.048)	0	0	0
2018/11/30	R035	07/02/2019	8.96	Put	Bond Future	6,259.2000	6.2592	6,553.4600	6.5535	4.701	0	0	0
2018/11/30	R035	07/02/2019	8.98	Put	Bond Future	6,102.1300	6.1021	6,395.2800	6.3953	4.804	0	0	0
2018/11/30	R035	07/02/2019	8.97	Call	Bond Future	112.2600	0.1123	99.8800	0.0999	(11.028)	0	0	0
2018/11/30	R035	07/02/2019	8.97	Put	Bond Future	6,180.5100	6.1805	6,474.2300	6.4742	4.752	0	0	0
2018/11/30	R035	02/05/2019	9.74	Put	Bond Future	2,909.0400	2.9090	3,034.6900	3.0347	4.319	0	0	0
2018/11/30	R035	02/05/2019			Bond Future	9.7839	94.3761	9.8255	94.0638	0.425	0.0000	0.0000	0
2018/11/30	R035	02/05/2019	9.74	Call	Bond Future	2,577.0900	2.5771	2,390.4700	2.3905	(7.242)	0	0	0
2018/11/30	R035	02/05/2019	9.75	Call	Bond Future	2,615.9800	2.6160	2,427.2200	2.4272	(7.216)	0	0	0
2018/11/30	R035	02/05/2019	9.75	Put	Bond Future	2,872.2100	2.8722	2,995.7200	2.9957	4.300	0	0	0
2018/11/30	R035	02/05/2019	9.73	Call	Bond Future	2,538.7200	2.5387	2,354.0200	2.3540	(7.275)	0	0	0
2018/11/30	R035	02/05/2019	9.73	Put	Bond Future	2,946.4800	2.9465	3,074.0500	3.0740	4.330	0	0	0
2018/11/30	R035	01/08/2019	10.23	Call	Bond Future	5,201.6300	5.2016	4,869.1800	4.8692	(6.391)	0	0	0
2018/11/30	R035	01/08/2019	10.22	Put	Bond Future	2,350.8700	2.3509	2,339.3200	2.3393	(0.491)	0	0	0
2018/11/30	R035	01/08/2019			Bond Future	9.8345	96.2543	9.8778	95.9331	0.440	0.0000	0.0000	0
2018/11/30	R035	01/08/2019	10.24	Call	Bond Future	5,247.5000	5.2475	4,915.9200	4.9159	(6.319)	0	0	0
2018/11/30	R035	01/08/2019	10.24	Put	Bond Future	2,300.7100	2.3007	2,290.3100	2.2903	(0.452)	0	0	0
2018/11/30	R035	01/08/2019	10.23	Put	Bond Future	2,325.8200	2.3258	2,314.5500	2.3146	(0.485)	0	0	0
2018/11/30	R035	01/08/2019	10.22	Call	Bond Future	5,155.6100	5.1556	4,822.8800	4.8229	(6.454)	0	0	0
2018/11/30	R186	07/02/2019	8.21	Put	Bond Future	4,510.8900	4.5109	4,681.9800	4.6820	3.793	0	0	0
2018/11/30	R186	07/02/2019	8.20	Call	Bond Future	101.8600	0.1019	66.2700	0.0663	(34.940)	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
2018/11/30	R186	07/02/2019	8.50	Call	Bond Future	343.2100	0.3432	267.4400	0.2674	(22.077)	0	0	1,000
2018/11/30	R186	07/02/2019	9.10	Put	Bond Future	896.1800	0.8962	925.8300	0.9258	3.308	0	0	1,000
2018/11/30	R186	07/02/2019	9.92	Put	Bond Future	91.9500	0.0920	98.9200	0.0989	7.580	0	0	1,170
2018/11/30	R186	07/02/2019	9.50	Call	Bond Future	3,524.0400	3.5240	3,334.5900	3.3346	(5.376)	0	0	0
2018/11/30	R186	07/02/2019			Bond Future	8.9411	110.1691	8.9766	109.9611	0.397	0.0000	0.0000	70,092
2018/11/30	R186	07/02/2019	9.20	Put	Bond Future	698.4700	0.6985	720.2600	0.7203	3.120	0	0	0
2018/11/30	R186	07/02/2019	9.20	Call	Bond Future	2,204.2000	2.2042	2,018.0400	2.0180	(8.446)	0	0	3,000
2018/11/30	R186	07/02/2019	9.30	Call	Bond Future	2,617.6600	2.6177	2,428.1700	2.4282	(7.239)	0	0	0
2018/11/30	R186	07/02/2019	9.30	Put	Bond Future	537.5600	0.5376	556.0200	0.5560	3.434	0	0	5,000
2018/11/30	R186	07/02/2019	9.38	Put	Bond Future	432.3700	0.4324	450.7500	0.4508	4.251	0	0	0
2018/11/30	R186	07/02/2019	9.38	Call	Bond Future	2,969.0800	2.9691	2,779.5100	2.7795	(6.385)	0	0	6,000
2018/11/30	R186	07/02/2019	8.21	Call	Bond Future	106.3900	0.1064	69.5300	0.0695	(34.646)	0	0	0
2018/11/30	R186	07/02/2019	8.20	Put	Bond Future	4,568.1900	4.5682	4,740.5500	4.7406	3.773	0	0	0
2018/11/30	R186	07/02/2019	8.30	Put	Bond Future	4,006.9200	4.0069	4,166.4100	4.1664	3.980	0	0	0
2018/11/30	R186	07/02/2019	8.50	Put	Bond Future	2,973.4000	2.9734	3,105.5800	3.1056	4.445	0	0	0
2018/11/30	R186	07/02/2019	9.10	Call	Bond Future	1,823.4800	1.8235	1,645.1800	1.6452	(9.778)	0	0	0
2018/11/30	R186	07/02/2019	9.92	Call	Bond Future	5,644.6400	5.6446	5,443.6600	5.4437	(3.561)	0	0	0
2018/11/30	R186	07/02/2019	9.50	Put	Bond Future	307.2200	0.3072	325.7200	0.3257	6.022	0	0	5,000
2018/11/30	R186	07/02/2019	9.23	Put	Bond Future	646.3700	0.6464	666.2300	0.6662	3.073	0	0	0
2018/11/30	R186	07/02/2019	9.23	Call	Bond Future	2,324.8400	2.3248	2,136.7500	2.1368	(8.090)	0	0	3,000
2018/11/30	R186	07/02/2019	8.22	Call	Bond Future	111.1000	0.1111	72.9300	0.0729	(34.356)	0	0	0
2018/11/30	R186	07/02/2019	8.22	Put	Bond Future	4,453.8100	4.4538	4,623.5900	4.6236	3.812	0	0	0
2018/11/30	R186	07/02/2019	8.30	Call	Bond Future	156.9700	0.1570	108.5100	0.1085	(30.872)	0	0	210
2018/11/30	R186	07/02/2019	9.90	Call	Bond Future	5,540.5500	5.5405	5,339.9200	5.3399	(3.621)	0	0	0
2018/11/30	R186	07/02/2019	9.90	Put	Bond Future	97.5400	0.0975	104.8600	0.1049	7.505	0	0	1,000
2018/11/30	R186	07/02/2019	9.27	Put	Bond Future	582.0400	0.5820	600.6400	0.6006	3.196	0	0	0
2018/11/30	R186	07/02/2019	9.27	Call	Bond Future	2,490.2500	2.4903	2,300.9000	2.3009	(7.604)	0	0	1,170
2018/11/30	R186	07/02/2019	8.77	Put	Bond Future	1,840.2000	1.8402	1,923.6100	1.9236	4.533	0	0	0
2018/11/30	R186	07/02/2019	8.77	Call	Bond Future	829.5300	0.8295	704.9900	0.7050	(15.013)	0	0	1,170
2018/11/30	R186	02/05/2019	10.07	Call	Bond Future	6,344.5200	6.3445	6,139.6500	6.1397	(3.229)	0	0	0
2018/11/30	R186	02/05/2019	9.75	Call	Bond Future	4,867.5900	4.8676	4,689.0200	4.6890	(3.669)	0	0	0
2018/11/30	R186	02/05/2019	9.96	Put	Bond Future	489.5400	0.4895	516.0000	0.5160	5.405	0	0	90
2018/11/30	R186	02/05/2019	8.65	Put	Bond Future	3,076.6100	3.0766	3,176.1800	3.1762	3.236	0	0	0
2018/11/30	R186	02/05/2019	9.25	Put	Bond Future	1,382.6600	1.3827	1,416.7800	1.4168	2.468	0	0	0
2018/11/30	R186	02/05/2019	9.02	Call	Bond Future	2,057.9300	2.0579	1,894.1700	1.8942	(7.958)	0	0	0
2018/11/30	R186	02/05/2019	9.01	Put	Bond Future	1,943.7500	1.9438	1,993.2400	1.9932	2.546	0	0	0
2018/11/30	R186	02/05/2019			Bond Future	8.9954	112.1046	9.0326	111.8921	0.414	0.0000	0.0000	3,050
2018/11/30	R186	02/05/2019	8.65	Call	Bond Future	1,077.3800	1.0774	964.3900	0.9644	(10.487)	0	0	3,250
2018/11/30	R186	02/05/2019	9.03	Call	Bond Future	2,088.7700	2.0888	1,924.3300	1.9243	(7.873)	0	0	0
2018/11/30	R186	02/05/2019	9.03	Put	Bond Future	1,890.9800	1.8910	1,939.1000	1.9391	2.545	0	0	0
2018/11/30	R186	02/05/2019	10.07	Put	Bond Future	418.7400	0.4187	426.4300	0.4264	1.836	0	0	200
2018/11/30	R186	02/05/2019	9.30	Call	Bond Future	3,010.0900	3.0101	2,832.4100	2.8324	(5.903)	0	0	200
2018/11/30	R186	02/05/2019	9.75	Put	Bond Future	661.0700	0.6611	695.0600	0.6951	5.142	0	0	7,000
2018/11/30	R186	02/05/2019	9.96	Call	Bond Future	5,828.5500	5.8286	5,642.4500	5.6425	(3.193)	0	0	0
2018/11/30	R186	02/05/2019	9.20	Put	Bond Future	1,487.2500	1.4872	1,524.1200	1.5241	2.479	0	0	0
2018/11/30	R186	02/05/2019	10.02	Put	Bond Future	449.3600	0.4494	469.4600	0.4695	4.473	0	0	3,250
2018/11/30	R186	02/05/2019	9.25	Call	Bond Future	2,826.4000	2.8264	2,647.9600	2.6480	(6.313)	0	0	3,250
2018/11/30	R186	02/05/2019	9.02	Put	Bond Future	1,917.2300	1.9172	1,966.0300	1.9660	2.545	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
2018/11/30	R186	02/05/2019	9.01	Call	Bond Future	2,027.3300	2.0273	1,864.2600	1.8643	(8.044)	0	0	0
2018/11/30	R186	02/05/2019	8.62	Put	Bond Future	3,188.3700	3.1884	3,291.9100	3.2919	3.247	0	0	0
2018/11/30	R186	02/05/2019	8.62	Call	Bond Future	1,013.2300	1.0132	904.2100	0.9042	(10.760)	0	0	90
2018/11/30	R186	02/05/2019	8.70	Put	Bond Future	2,896.7800	2.8968	2,989.6900	2.9897	3.207	0	0	0
2018/11/30	R186	02/05/2019	8.70	Call	Bond Future	1,189.9300	1.1899	1,070.2800	1.0703	(10.055)	0	0	200
2018/11/30	R186	02/05/2019	9.30	Put	Bond Future	1,285.7900	1.2858	1,320.6700	1.3207	2.713	0	0	0
2018/11/30	R186	02/05/2019	9.20	Call	Bond Future	2,649.4700	2.6495	2,473.7800	2.4738	(6.631)	0	0	90
2018/11/30	R186	02/05/2019	8.50	Put	Bond Future	3,662.2800	3.6623	3,782.0900	3.7821	3.271	0	0	0
2018/11/30	R186	02/05/2019	8.50	Call	Bond Future	779.8400	0.7798	687.0900	0.6871	(11.893)	0	0	7,000
2018/11/30	R186	02/05/2019	9.00	Put	Bond Future	1,970.5500	1.9706	2,020.7400	2.0207	2.547	0	0	0
2018/11/30	R186	02/05/2019	9.00	Call	Bond Future	1,996.9700	1.9970	1,834.6000	1.8346	(8.131)	0	0	7,000
2018/11/30	R186	02/05/2019	8.80	Put	Bond Future	0.0000	0.0000	2,637.7800	2.6378	100.000	0	0	0
2018/11/30	R186	02/05/2019	8.80	Call	Bond Future	0.0000	0.0000	1,300.1100	1.3001	100.000	0	0	7,500
2018/11/30	R186	02/05/2019	10.02	Call	Bond Future	6,108.9700	6.1090	5,916.5100	5.9165	(3.150)	0	0	0
2018/11/30	R186	01/08/2019	9.54	Call	Bond Future	4,206.1300	4.2061	4,013.8700	4.0139	(4.571)	0	0	0
2018/11/30	R186	01/08/2019	10.08	Put	Bond Future	877.4700	0.8775	865.8600	0.8659	(1.323)	0	0	6,000
2018/11/30	R186	01/08/2019			Bond Future	9.0402	109.0330	9.0798	108.8131	0.438	0.0000	0.0000	0
2018/11/30	R186	01/08/2019	8.30	Put	Bond Future	4,942.7200	4.9427	5,075.2300	5.0752	2.681	0	0	0
2018/11/30	R186	01/08/2019	8.30	Call	Bond Future	721.1200	0.7211	633.6800	0.6337	(12.126)	0	0	6,000
2018/11/30	R186	01/08/2019	9.05	Put	Bond Future	2,450.7800	2.4508	2,479.4400	2.4794	1.169	0	0	0
2018/11/30	R186	01/08/2019	9.05	Call	Bond Future	2,505.3900	2.5054	2,314.1000	2.3141	(7.635)	0	0	6,000
2018/11/30	R186	01/08/2019	9.52	Call	Bond Future	4,128.3000	4.1283	3,936.0100	3.9360	(4.658)	0	0	0
2018/11/30	R186	01/08/2019	9.52	Put	Bond Future	1,501.3700	1.5014	1,529.0300	1.5290	1.842	0	0	0
2018/11/30	R186	01/08/2019	9.54	Put	Bond Future	1,471.5200	1.4715	1,499.2100	1.4992	1.882	0	0	0
2018/11/30	R186	01/08/2019	10.08	Call	Bond Future	6,465.9500	6.4660	6,234.3900	6.2344	(3.581)	0	0	0
2018/11/30	R186	01/08/2019	9.53	Call	Bond Future	4,167.3200	4.1673	3,974.8800	3.9749	(4.618)	0	0	0
2018/11/30	R186	01/08/2019	9.53	Put	Bond Future	1,486.5300	1.4865	1,514.0400	1.5140	1.851	0	0	0
2018/11/30	R197	07/02/2019			Bond Future	299.0268	299.0268	299.0612	299.0612	0.012	0.0000	0.0000	2,355
2018/11/30	R197	02/05/2019			Bond Future	304.3467	304.3467	304.3792	304.3792	0.011	0.0000	0.0000	0
2018/11/30	R197	01/08/2019			Bond Future	302.9120	302.9120	302.9365	302.9365	0.008	0.0000	0.0000	0
2018/11/30	R202	07/02/2019			Bond Future	231.2944	231.2944	232.1361	232.1361	0.364	0.0000	0.0000	8,990
2018/11/30	R202	02/05/2019			Bond Future	235.4093	235.4093	236.2640	236.2640	0.363	0.0000	0.0000	0
2018/11/30	R202	01/08/2019			Bond Future	236.1316	236.1316	236.9968	236.9968	0.366	0.0000	0.0000	0
2018/11/30	R207	07/02/2019	6.52	Call	Bond Future	587.8300	0.5878	538.5700	0.5386	(8.380)	0	0	0
2018/11/30	R207	07/02/2019	6.51	Put	Bond Future	2.8400	0.0028	0.5200	0.0005	(81.690)	0	0	0
2018/11/30	R207	07/02/2019			Bond Future	5.8635	101.7818	5.9159	101.7349	0.895	0.0000	0.0000	16,719
2018/11/30	R207	07/02/2019	6.53	Call	Bond Future	596.5900	0.5966	547.4000	0.5474	(8.245)	0	0	0
2018/11/30	R207	07/02/2019	6.53	Put	Bond Future	2.6400	0.0026	0.4200	0.0004	(84.091)	0	0	0
2018/11/30	R207	07/02/2019	6.52	Put	Bond Future	2.7500	0.0028	0.4600	0.0005	(83.273)	0	0	0
2018/11/30	R207	07/02/2019	6.51	Call	Bond Future	579.0500	0.5791	529.7600	0.5298	(8.512)	0	0	0
2018/11/30	R207	02/05/2019	7.63	Call	Bond Future	1,594.1300	1.5941	1,545.4600	1.5455	(3.053)	0	0	0
2018/11/30	R207	02/05/2019			Bond Future	5.2516	103.5702	5.3233	103.5215	1.364	0.0000	0.0000	0
2018/11/30	R207	02/05/2019	7.61	Call	Bond Future	1,580.9000	1.5809	1,532.2300	1.5322	(3.079)	0	0	0
2018/11/30	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/30	R207	02/05/2019	7.63	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	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/30	R207	02/05/2019	7.62	Call	Bond Future	1,587.5200		1.5875	1,538.8500	1.5388	(3.066)	0	0	0
2018/11/30	R207	02/05/2019	7.62	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/30	R207	01/08/2019	7.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/30	R207	01/08/2019	7.33	Call	Bond Future	1,628.6200		1.6286	1,576.0100	1.5760	(3.230)	0	0	0
2018/11/30	R207	01/08/2019			Bond Future	3.6151		101.9886	3.7332	101.9360	3.269	0.0000	0.0000	0
2018/11/30	R207	01/08/2019	7.34	Call	Bond Future	1,632.9400		1.6329	1,580.3300	1.5803	(3.222)	0	0	0
2018/11/30	R207	01/08/2019	7.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/30	R207	01/08/2019	7.35	Call	Bond Future	1,637.2500		1.6372	1,584.6400	1.5846	(3.213)	0	0	0
2018/11/30	R207	01/08/2019	7.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/30	R208	07/02/2019	7.07	Call	Bond Future	199.7800		0.1998	121.4900	0.1215	(39.188)	0	0	0
2018/11/30	R208	07/02/2019	7.08	Put	Bond Future	292.5500		0.2925	321.5200	0.3215	9.903	0	0	0
2018/11/30	R208	07/02/2019	7.06	Put	Bond Future	315.2500		0.3152	343.2100	0.3432	8.869	0	0	0
2018/11/30	R208	07/02/2019			Bond Future	7.1237		101.7658	7.1788	101.6592	0.774	0.0000	0.0000	17,015
2018/11/30	R208	07/02/2019	7.07	Put	Bond Future	303.7800		0.3038	332.1200	0.3321	9.329	0	0	0
2018/11/30	R208	07/02/2019	7.08	Call	Bond Future	207.9300		0.2079	130.2700	0.1303	(37.349)	0	0	0
2018/11/30	R208	07/02/2019	7.06	Call	Bond Future	191.8600		0.1919	113.1900	0.1132	(41.004)	0	0	0
2018/11/30	R208	02/05/2019	8.03	Put	Bond Future	56.1000		0.0561	79.7200	0.0797	42.103	0	0	0
2018/11/30	R208	02/05/2019	8.02	Call	Bond Future	1,734.3500		1.7344	1,649.8600	1.6499	(4.872)	0	0	0
2018/11/30	R208	02/05/2019			Bond Future	7.0475		100.1527	7.1103	100.0433	0.890	0.0000	0.0000	0
2018/11/30	R208	02/05/2019	8.03	Call	Bond Future	1,750.5500		1.7506	1,664.8300	1.6648	(4.897)	0	0	0
2018/11/30	R208	02/05/2019	8.02	Put	Bond Future	56.9600		0.0570	81.8100	0.0818	43.627	0	0	0
2018/11/30	R208	02/05/2019	8.04	Call	Bond Future	1,766.8500		1.7669	1,679.8300	1.6798	(4.925)	0	0	0
2018/11/30	R208	02/05/2019	8.04	Put	Bond Future	55.3500		0.0554	77.6700	0.0777	40.325	0	0	0
2018/11/30	R208	01/08/2019	8.16	Call	Bond Future	2,021.8000		2.0218	1,896.3500	1.8963	(6.205)	0	0	0
2018/11/30	R208	01/08/2019	8.17	Put	Bond Future	84.9500		0.0849	73.2400	0.0732	(13.785)	0	0	0
2018/11/30	R208	01/08/2019			Bond Future	6.8821		102.1458	6.9567	102.0314	1.084	0.0000	0.0000	0
2018/11/30	R208	01/08/2019	8.16	Put	Bond Future	85.8500		0.0859	74.8400	0.0748	(12.825)	0	0	0
2018/11/30	R208	01/08/2019	8.17	Call	Bond Future	2,035.8500		2.0359	1,909.7000	1.9097	(6.196)	0	0	0
2018/11/30	R208	01/08/2019	8.15	Call	Bond Future	2,007.7500		2.0078	1,883.0300	1.8830	(6.212)	0	0	0
2018/11/30	R208	01/08/2019	8.15	Put	Bond Future	86.7500		0.0868	76.4700	0.0765	(11.850)	0	0	0
2018/11/30	R209	07/02/2019	10.20	Put	Bond Future	431.2700		0.4313	499.0200	0.4990	15.709	0	0	4,000
2018/11/30	R209	07/02/2019	8.97	Put	Bond Future	4,896.7900		4.8968	5,129.5600	5.1296	4.754	0	0	0
2018/11/30	R209	07/02/2019			Bond Future	9.6661		73.9783	9.7063	73.7170	0.416	0.0000	0.0000	121,794
2018/11/30	R209	07/02/2019	8.96	Call	Bond Future	141.8600		0.1419	114.4100	0.1144	(19.350)	0	0	0
2018/11/30	R209	07/02/2019	8.96	Put	Bond Future	4,962.2400		4.9622	5,196.0200	5.1960	4.711	0	0	0
2018/11/30	R209	07/02/2019	10.20	Call	Bond Future	3,786.2600		3.7863	3,592.7800	3.5928	(5.110)	0	0	0
2018/11/30	R209	07/02/2019	8.97	Call	Bond Future	147.9300		0.1479	119.4700	0.1195	(19.239)	0	0	0
2018/11/30	R209	07/02/2019	9.04	Put	Bond Future	4,450.2700		4.4503	4,676.8900	4.6769	5.092	0	0	0
2018/11/30	R209	07/02/2019	9.04	Call	Bond Future	199.3400		0.1993	164.7300	0.1647	(17.362)	0	0	4,000
2018/11/30	R209	07/02/2019	9.54	Put	Bond Future	1,937.2100		1.9372	2,097.0300	2.0970	8.250	0	0	0
2018/11/30	R209	07/02/2019	9.54	Call	Bond Future	1,109.6600		1.1097	1,008.2500	1.0083	(9.139)	0	0	4,000
2018/11/30	R209	07/02/2019	8.95	Call	Bond Future	136.0000		0.1360	109.4800	0.1095	(19.500)	0	0	0
2018/11/30	R209	07/02/2019	8.95	Put	Bond Future	5,028.0000		5.0280	5,262.7100	5.2627	4.668	0	0	0
2018/11/30	R209	02/05/2019	9.70	Put	Bond Future	2,405.2800		2.4053	2,507.3100	2.5073	4.242	0	0	0
2018/11/30	R209	02/05/2019			Bond Future	9.7155		72.1289	9.7569	71.8625	0.426	0.0000	0.0000	0
2018/11/30	R209	02/05/2019	9.69	Call	Bond Future	2,271.7600		2.2718	2,108.9800	2.1090	(7.165)	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
2018/11/30	R209	02/05/2019	9.69	Put	Bond Future	2,436.4300	2.4364	2,540.0200	2.5400	4.252	0	0	0
2018/11/30	R209	02/05/2019	9.70	Call	Bond Future	2,305.2500	2.3053	2,140.9100	2.1409	(7.129)	0	0	0
2018/11/30	R209	02/05/2019	10.71	Call	Bond Future	6,603.8300	6.6038	6,388.8900	6.3889	(3.255)	0	0	0
2018/11/30	R209	02/05/2019	9.68	Call	Bond Future	2,238.5100	2.2385	2,077.4800	2.0775	(7.194)	0	0	0
2018/11/30	R209	02/05/2019	9.68	Put	Bond Future	2,467.9100	2.4679	2,573.2500	2.5732	4.268	0	0	0
2018/11/30	R209	02/05/2019	9.35	Put	Bond Future	3,691.8200	3.6918	3,852.5800	3.8526	4.354	0	0	0
2018/11/30	R209	02/05/2019	9.35	Call	Bond Future	1,277.5500	1.2775	1,171.9400	1.1719	(8.267)	0	0	760
2018/11/30	R209	02/05/2019	10.71	Put	Bond Future	592.9000	0.5929	644.3300	0.6443	8.674	0	0	760
2018/11/30	R209	02/05/2019	9.95	Put	Bond Future	1,719.3400	1.7193	1,794.4300	1.7944	4.367	0	0	0
2018/11/30	R209	02/05/2019	9.95	Call	Bond Future	3,208.0200	3.2080	3,016.7400	3.0167	(5.963)	0	0	760
2018/11/30	R209	01/08/2019	10.17	Call	Bond Future	4,527.6100	4.5276	4,243.2100	4.2432	(6.281)	0	0	0
2018/11/30	R209	01/08/2019	10.15	Put	Bond Future	2,020.0300	2.0200	2,009.0700	2.0091	(0.543)	0	0	0
2018/11/30	R209	01/08/2019			Bond Future	9.7601	73.5645	9.8031	73.2907	0.440	0.0000	0.0000	0
2018/11/30	R209	01/08/2019	10.17	Put	Bond Future	1,977.8100	1.9778	1,967.2100	1.9672	(0.536)	0	0	0
2018/11/30	R209	01/08/2019	10.15	Call	Bond Future	4,448.5400	4.4485	4,163.7800	4.1638	(6.401)	0	0	0
2018/11/30	R209	01/08/2019	10.16	Put	Bond Future	1,998.7100	1.9987	1,988.1500	1.9881	(0.528)	0	0	0
2018/11/30	R209	01/08/2019	10.16	Call	Bond Future	4,487.9000	4.4879	4,203.5400	4.2035	(6.336)	0	0	0
2018/11/30	R210	07/02/2019			Bond Future	186.7259	186.7259	186.7488	186.7488	0.012	0.0000	0.0000	3,308
2018/11/30	R210	02/05/2019			Bond Future	187.4922	187.4922	187.5138	187.5138	0.012	0.0000	0.0000	0
2018/11/30	R210	01/08/2019			Bond Future	191.2661	191.2661	191.2828	191.2828	0.009	0.0000	0.0000	0
2018/11/30	R212	07/02/2019			Bond Future	155.7731	155.7731	155.7910	155.7910	0.012	0.0000	0.0000	4,976
2018/11/30	R212	02/05/2019			Bond Future	158.5447	158.5447	158.5616	158.5616	0.011	0.0000	0.0000	0
2018/11/30	R212	01/08/2019			Bond Future	161.6645	161.6645	161.6772	161.6772	0.008	0.0000	0.0000	0
2018/11/30	R213	07/02/2019	8.68	Call	Bond Future	89.4800	0.0895	63.5400	0.0635	(28.990)	0	0	0
2018/11/30	R213	07/02/2019			Bond Future	9.4926	85.5190	9.5329	85.2690	0.425	0.0000	0.0000	32,397
2018/11/30	R213	07/02/2019	8.68	Put	Bond Future	5,355.9300	5.3559	5,579.9400	5.5799	4.182	0	0	0
2018/11/30	R213	07/02/2019	8.69	Call	Bond Future	93.5200	0.0935	66.6000	0.0666	(28.785)	0	0	0
2018/11/30	R213	07/02/2019	8.70	Put	Bond Future	5,229.1800	5.2292	5,451.2200	5.4512	4.246	0	0	0
2018/11/30	R213	07/02/2019	8.69	Put	Bond Future	5,292.4500	5.2925	5,515.4800	5.5155	4.214	0	0	0
2018/11/30	R213	07/02/2019	8.70	Call	Bond Future	97.7000	0.0977	69.7900	0.0698	(28.567)	0	0	0
2018/11/30	R213	02/05/2019	9.49	Call	Bond Future	2,068.5700	2.0686	1,900.9900	1.9010	(8.101)	0	0	0
2018/11/30	R213	02/05/2019	9.48	Put	Bond Future	2,437.3400	2.4373	2,526.1200	2.5261	3.642	0	0	0
2018/11/30	R213	02/05/2019			Bond Future	9.5450	83.4719	9.5867	83.2170	0.437	0.0000	0.0000	0
2018/11/30	R213	02/05/2019	9.50	Call	Bond Future	2,100.0300	2.1000	1,930.6300	1.9306	(8.067)	0	0	0
2018/11/30	R213	02/05/2019	9.50	Put	Bond Future	2,376.4900	2.3765	2,462.0500	2.4621	3.600	0	0	0
2018/11/30	R213	02/05/2019	9.49	Put	Bond Future	2,406.6500	2.4066	2,494.0300	2.4940	3.631	0	0	0
2018/11/30	R213	02/05/2019	9.48	Call	Bond Future	2,037.5700	2.0376	1,871.3900	1.8714	(8.156)	0	0	0
2018/11/30	R213	01/08/2019	9.99	Put	Bond Future	1,905.1900	1.9052	1,920.7400	1.9207	0.816	0	0	0
2018/11/30	R213	01/08/2019	9.98	Call	Bond Future	4,224.7400	4.2247	3,977.5200	3.9775	(5.852)	0	0	0
2018/11/30	R213	01/08/2019			Bond Future	9.5922	85.1331	9.6357	84.8705	0.454	0.0000	0.0000	0
2018/11/30	R213	01/08/2019	9.99	Call	Bond Future	4,263.1900	4.2632	4,016.2000	4.0162	(5.794)	0	0	0
2018/11/30	R213	01/08/2019	9.98	Put	Bond Future	1,924.8900	1.9249	1,940.2100	1.9402	0.796	0	0	0
2018/11/30	R213	01/08/2019	10.00	Call	Bond Future	4,301.7700	4.3018	4,055.2700	4.0553	(5.730)	0	0	0
2018/11/30	R213	01/08/2019	10.00	Put	Bond Future	1,885.6800	1.8857	1,901.7200	1.9017	0.851	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
2018/11/30	R214	07/02/2019	9.05	Put	Bond Future	5,775.8400	5.7758	6,003.3200	6.0033	3.938	0	0	0
2018/11/30	R214	07/02/2019			Bond Future	9.8383	73.1097	9.8733	72.8730	0.357	0.0000	0.0000	29,921
2018/11/30	R214	07/02/2019	9.04	Call	Bond Future	96.3000	0.0963	87.2600	0.0873	(9.387)	0	0	0
2018/11/30	R214	07/02/2019	9.04	Put	Bond Future	5,847.4100	5.8474	6,075.0800	6.0751	3.894	0	0	0
2018/11/30	R214	07/02/2019	9.05	Call	Bond Future	101.3300	0.1013	92.1000	0.0921	(9.109)	0	0	0
2018/11/30	R214	07/02/2019	9.03	Call	Bond Future	91.4800	0.0915	82.6200	0.0826	(9.685)	0	0	0
2018/11/30	R214	07/02/2019	9.03	Put	Bond Future	5,919.3100	5.9193	6,147.1600	6.1472	3.849	0	0	0
2018/11/30	R214	02/05/2019	9.87	Call	Bond Future	2,461.7100	2.4617	2,257.8100	2.2578	(8.283)	0	0	0
2018/11/30	R214	02/05/2019	9.85	Call	Bond Future	2,393.4800	2.3935	2,191.7100	2.1917	(8.430)	0	0	0
2018/11/30	R214	02/05/2019			Bond Future	9.8871	71.0982	9.9232	70.8567	0.365	0.0000	0.0000	0
2018/11/30	R214	02/05/2019	9.85	Put	Bond Future	2,642.9500	2.6430	2,682.6900	2.6827	1.504	0	0	0
2018/11/30	R214	02/05/2019	9.87	Put	Bond Future	2,576.4500	2.5764	2,614.0600	2.6141	1.460	0	0	0
2018/11/30	R214	02/05/2019	9.86	Call	Bond Future	2,427.4800	2.4275	2,224.6400	2.2246	(8.356)	0	0	0
2018/11/30	R214	02/05/2019	9.86	Put	Bond Future	2,609.5300	2.6095	2,648.2000	2.6482	1.482	0	0	0
2018/11/30	R214	01/08/2019	10.34	Put	Bond Future	2,069.5800	2.0696	2,044.4000	2.0444	(1.217)	0	0	0
2018/11/30	R214	01/08/2019			Bond Future	9.9323	72.5132	9.9698	72.2648	0.377	0.0000	0.0000	0
2018/11/30	R214	01/08/2019	10.33	Call	Bond Future	4,659.3700	4.6594	4,384.8900	4.3849	(5.891)	0	0	0
2018/11/30	R214	01/08/2019	10.33	Put	Bond Future	2,091.8900	2.0919	2,065.7900	2.0658	(1.248)	0	0	0
2018/11/30	R214	01/08/2019	10.34	Call	Bond Future	4,699.6600	4.6997	4,426.1000	4.4261	(5.821)	0	0	0
2018/11/30	R214	01/08/2019	10.32	Call	Bond Future	4,618.9900	4.6190	4,344.0300	4.3440	(5.953)	0	0	0
2018/11/30	R214	01/08/2019	10.32	Put	Bond Future	2,114.2000	2.1142	2,087.6200	2.0876	(1.257)	0	0	0
2018/11/30	R248	07/02/2019	9.06	Put	Bond Future	7,455.7400	7.4557	7,755.9100	7.7559	4.026	0	0	0
2018/11/30	R248	07/02/2019			Bond Future	9.8535	93.4659	9.8886	93.1630	0.356	0.0000	0.0000	109,114
2018/11/30	R248	07/02/2019	9.06	Call	Bond Future	101.8900	0.1019	99.2200	0.0992	(2.620)	0	0	0
2018/11/30	R248	07/02/2019	9.05	Put	Bond Future	7,549.4900	7.5495	7,849.6600	7.8497	3.976	0	0	0
2018/11/30	R248	07/02/2019	9.07	Call	Bond Future	107.6800	0.1077	105.0100	0.1050	(2.480)	0	0	0
2018/11/30	R248	07/02/2019	9.07	Put	Bond Future	7,362.4100	7.3624	7,662.5800	7.6626	4.077	0	0	0
2018/11/30	R248	07/02/2019	9.05	Call	Bond Future	96.3500	0.0963	93.6800	0.0937	(2.771)	0	0	0
2018/11/30	R248	02/05/2019	9.90	Put	Bond Future	3,141.7400	3.1417	3,207.8700	3.2079	2.105	0	0	0
2018/11/30	R248	02/05/2019			Bond Future	9.9026	90.6712	9.9388	90.3623	0.365	0.0000	0.0000	0
2018/11/30	R248	02/05/2019	9.90	Call	Bond Future	3,119.2800	3.1193	2,876.4800	2.8765	(7.784)	0	0	0
2018/11/30	R248	02/05/2019	9.91	Call	Bond Future	3,163.5400	3.1635	2,919.6300	2.9196	(7.710)	0	0	0
2018/11/30	R248	02/05/2019	9.89	Put	Bond Future	3,183.6000	3.1836	3,250.8700	3.2509	2.113	0	0	0
2018/11/30	R248	02/05/2019	9.91	Put	Bond Future	3,100.3200	3.1003	3,165.3400	3.1653	2.097	0	0	0
2018/11/30	R248	02/05/2019	9.89	Call	Bond Future	3,075.3100	3.0753	2,833.6500	2.8337	(7.858)	0	0	0
2018/11/30	R248	01/08/2019	10.35	Call	Bond Future	5,864.4800	5.8645	5,533.1600	5.5332	(5.650)	0	0	0
2018/11/30	R248	01/08/2019	10.34	Put	Bond Future	2,590.9500	2.5910	2,576.4600	2.5765	(0.559)	0	0	0
2018/11/30	R248	01/08/2019			Bond Future	9.9482	92.4757	9.9857	92.1580	0.377	0.0000	0.0000	0
2018/11/30	R248	01/08/2019	10.36	Call	Bond Future	5,915.9600	5.9160	5,585.4700	5.5855	(5.586)	0	0	0
2018/11/30	R248	01/08/2019	10.36	Put	Bond Future	2,534.8200	2.5348	2,521.9900	2.5220	(0.506)	0	0	0
2018/11/30	R248	01/08/2019	10.35	Put	Bond Future	2,562.7500	2.5627	2,549.0900	2.5491	(0.533)	0	0	0
2018/11/30	R248	01/08/2019	10.34	Call	Bond Future	5,813.1500	5.8132	5,481.0000	5.4810	(5.714)	0	0	0

Total

974534