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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/12/2018 TO 11/12/2018

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
2018/12/11	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	2025	07/02/2019			Bond Future	132.1009	132.1009	132.1046	132.1046	0.003	0.0000	0.0000	355
2018/12/11	2025	02/05/2019			Bond Future	134.4506	134.4506	134.4541	134.4541	0.003	0.0000	0.0000	0
2018/12/11	2025	01/08/2019			Bond Future	137.0902	137.0902	137.0915	137.0915	0.001	0.0000	0.0000	0
2018/12/11	2029	07/02/2019			Bond Future	100.3134	100.3134	100.3164	100.3164	0.003	0.0000	0.0000	2,954
2018/12/11	2029	02/05/2019			Bond Future	101.0247	101.0247	101.0276	101.0276	0.003	0.0000	0.0000	0
2018/12/11	2029	01/08/2019			Bond Future	103.0432	103.0432	103.0444	103.0444	0.001	0.0000	0.0000	0
2018/12/11	2030	07/02/2019	8.62	Call	Bond Future	11.6200	0.0116	9.9300	0.0099	(14.544)	0	0	0
2018/12/11	2030	07/02/2019	10.20	Put	Bond Future	385.7700	0.3858	394.5300	0.3945	2.271	0	0	4,000
2018/12/11	2030	07/02/2019			Bond Future	9.6899	88.9977	9.7045	88.9082	0.150	0.0000	0.0000	56,496
2018/12/11	2030	07/02/2019	9.68	Put	Bond Future	1,355.6100	1.3556	1,389.5800	1.3896	2.506	0	0	0
2018/12/11	2030	07/02/2019	9.68	Call	Bond Future	1,294.7100	1.2947	1,239.1500	1.2392	(4.291)	0	0	4,000
2018/12/11	2030	07/02/2019	9.18	Put	Bond Future	3,469.1300	3.4691	3,538.4400	3.5384	1.998	0	0	0
2018/12/11	2030	07/02/2019	9.18	Call	Bond Future	257.8200	0.2578	237.6000	0.2376	(7.843)	0	0	4,000
2018/12/11	2030	07/02/2019	8.63	Call	Bond Future	12.3700	0.0124	10.5900	0.0106	(14.390)	0	0	0
2018/12/11	2030	07/02/2019	8.62	Put	Bond Future	6,931.8700	6.9319	7,019.7100	7.0197	1.267	0	0	0
2018/12/11	2030	07/02/2019	10.20	Call	Bond Future	3,448.7700	3.4488	3,368.0000	3.3680	(2.342)	0	0	0
2018/12/11	2030	07/02/2019	8.90	Call	Bond Future	63.7300	0.0637	56.7300	0.0567	(10.984)	0	0	1,320
2018/12/11	2030	07/02/2019	8.63	Put	Bond Future	6,864.6600	6.8647	6,952.4100	6.9524	1.278	0	0	0
2018/12/11	2030	07/02/2019	8.64	Call	Bond Future	13.1500	0.0131	11.2700	0.0113	(14.297)	0	0	0
2018/12/11	2030	07/02/2019	8.64	Put	Bond Future	6,797.5300	6.7975	6,885.1800	6.8852	1.289	0	0	0
2018/12/11	2030	07/02/2019	9.60	Put	Bond Future	1,611.4400	1.6114	1,651.0400	1.6510	2.457	0	0	0
2018/12/11	2030	07/02/2019	9.60	Call	Bond Future	1,056.3400	1.0563	1,006.4100	1.0064	(4.727)	0	0	1,320
2018/12/11	2030	07/02/2019	9.40	Put	Bond Future	2,392.1400	2.3921	2,446.4600	2.4465	2.271	0	0	0
2018/12/11	2030	07/02/2019	9.40	Call	Bond Future	585.2300	0.5852	550.0200	0.5500	(6.016)	0	0	0
2018/12/11	2030	07/02/2019	8.70	Put	Bond Future	6,397.2200	6.3972	6,484.1800	6.4842	1.359	0	0	0
2018/12/11	2030	07/02/2019	8.70	Call	Bond Future	18.9000	0.0189	16.3300	0.0163	(13.598)	0	0	0
2018/12/11	2030	07/02/2019	8.90	Put	Bond Future	5,105.0100	5.1050	5,187.5400	5.1875	1.617	0	0	0
2018/12/11	2030	02/05/2019	8.90	Put	Bond Future	5,750.1200	5.7501	5,824.6200	5.8246	1.296	0	0	0
2018/12/11	2030	02/05/2019	9.41	Call	Bond Future	1,188.2400	1.1882	1,149.7400	1.1497	(3.240)	0	0	0
2018/12/11	2030	02/05/2019			Bond Future	9.7579	90.5610	9.7730	90.4697	0.155	0.0000	0.0000	0
2018/12/11	2030	02/05/2019	9.39	Call	Bond Future	1,143.2500	1.1433	1,105.6600	1.1057	(3.288)	0	0	0
2018/12/11	2030	02/05/2019	9.39	Put	Bond Future	3,405.6300	3.4056	3,459.3900	3.4594	1.579	0	0	0
2018/12/11	2030	02/05/2019	10.20	Call	Bond Future	3,810.3300	3.8103	3,740.4700	3.7405	(1.833)	0	0	0
2018/12/11	2030	02/05/2019	10.20	Put	Bond Future	1,190.8600	1.1909	1,212.3500	1.2123	1.805	0	0	3,000
2018/12/11	2030	02/05/2019	8.90	Call	Bond Future	352.7200	0.3527	335.8700	0.3359	(4.777)	0	0	3,000
2018/12/11	2030	02/05/2019	9.41	Put	Bond Future	3,325.6500	3.3256	3,378.5000	3.3785	1.589	0	0	0
2018/12/11	2030	02/05/2019	9.40	Call	Bond Future	1,165.6100	1.1656	1,127.5700	1.1276	(3.264)	0	0	3,000
2018/12/11	2030	02/05/2019	9.40	Put	Bond Future	3,365.4800	3.3655	3,418.7900	3.4188	1.584	0	0	0
2018/12/11	2030	01/08/2019	9.91	Put	Bond Future	2,493.5100	2.4935	2,531.0800	2.5311	1.507	0	0	0
2018/12/11	2030	01/08/2019			Bond Future	9.8257	88.3443	9.8416	88.2496	0.163	0.0000	0.0000	0

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2018/12/11	2030	01/08/2019	9.91	Call	Bond Future	2,992.2000	2.9922	2,935.0600	2.9351	(1.910)	0	0	0
2018/12/11	2030	01/08/2019	9.92	Call	Bond Future	3,026.4500	3.0264	2,968.9900	2.9690	(1.899)	0	0	0
2018/12/11	2030	01/08/2019	9.90	Put	Bond Future	2,518.3500	2.5184	2,556.2500	2.5563	1.505	0	0	0
2018/12/11	2030	01/08/2019	9.92	Put	Bond Future	2,468.8900	2.4689	2,506.1400	2.5061	1.509	0	0	0
2018/12/11	2030	01/08/2019	9.90	Call	Bond Future	2,958.1100	2.9581	2,901.3000	2.9013	(1.920)	0	0	0
2018/12/11	2032	07/02/2019	8.81	Call	Bond Future	13.0500	0.0130	11.1700	0.0112	(14.406)	0	0	0
2018/12/11	2032	07/02/2019	8.80	Put	Bond Future	7,706.3300	7.7063	7,800.9600	7.8010	1.228	0	0	0
2018/12/11	2032	07/02/2019			Bond Future	9.8917	91.1162	9.9062	91.0198	0.147	0.0000	0.0000	43,322
2018/12/11	2032	07/02/2019	8.82	Call	Bond Future	13.8700	0.0139	11.8900	0.0119	(14.275)	0	0	0
2018/12/11	2032	07/02/2019	8.82	Put	Bond Future	7,558.7000	7.5587	7,653.1300	7.6531	1.249	0	0	0
2018/12/11	2032	07/02/2019	8.81	Put	Bond Future	7,632.4600	7.6325	7,726.9900	7.7270	1.239	0	0	0
2018/12/11	2032	07/02/2019	8.80	Call	Bond Future	12.2600	0.0123	10.4800	0.0105	(14.519)	0	0	0
2018/12/11	2032	02/05/2019	9.62	Put	Bond Future	3,598.2800	3.5983	3,654.1900	3.6542	1.554	0	0	0
2018/12/11	2032	02/05/2019	9.61	Call	Bond Future	1,317.4300	1.3174	1,275.5000	1.2755	(3.183)	0	0	0
2018/12/11	2032	02/05/2019			Bond Future	9.9585	88.5598	9.9735	88.4614	0.151	0.0000	0.0000	0
2018/12/11	2032	02/05/2019	9.62	Call	Bond Future	1,342.3600	1.3424	1,299.9400	1.2999	(3.160)	0	0	0
2018/12/11	2032	02/05/2019	9.61	Put	Bond Future	3,641.2400	3.6412	3,697.6400	3.6976	1.549	0	0	0
2018/12/11	2032	02/05/2019	9.63	Call	Bond Future	1,367.3500	1.3674	1,324.4500	1.3244	(3.137)	0	0	0
2018/12/11	2032	02/05/2019	9.63	Put	Bond Future	3,555.4600	3.5555	3,610.8900	3.6109	1.559	0	0	0
2018/12/11	2032	01/08/2019	10.10	Call	Bond Future	3,212.0300	3.2120	3,150.7500	3.1507	(1.908)	0	0	0
2018/12/11	2032	01/08/2019	10.11	Put	Bond Future	2,689.0000	2.6890	2,729.1200	2.7291	1.492	0	0	0
2018/12/11	2032	01/08/2019			Bond Future	10.0229	90.3090	10.0387	90.2072	0.158	0.0000	0.0000	0
2018/12/11	2032	01/08/2019	10.10	Put	Bond Future	2,716.4900	2.7165	2,756.9600	2.7570	1.490	0	0	0
2018/12/11	2032	01/08/2019	10.11	Call	Bond Future	3,248.4900	3.2485	3,186.8600	3.1869	(1.897)	0	0	0
2018/12/11	2032	01/08/2019	10.09	Call	Bond Future	3,176.0300	3.1760	3,115.1000	3.1151	(1.918)	0	0	0
2018/12/11	2032	01/08/2019	10.09	Put	Bond Future	2,744.5100	2.7445	2,785.3300	2.7853	1.487	0	0	0
2018/12/11	2033	07/02/2019			Bond Future	102.3759	102.3759	102.3792	102.3792	0.003	0.0000	0.0000	5,890
2018/12/11	2033	02/05/2019			Bond Future	103.0515	103.0515	103.0545	103.0545	0.003	0.0000	0.0000	0
2018/12/11	2033	01/08/2019			Bond Future	105.1103	105.1103	105.1118	105.1118	0.001	0.0000	0.0000	0
2018/12/11	2037	07/02/2019	9.06	Put	Bond Future	8,270.6100	8.2706	8,374.9300	8.3749	1.261	0	0	0
2018/12/11	2037	07/02/2019	9.05	Call	Bond Future	18.7700	0.0188	16.1800	0.0162	(13.799)	0	0	0
2018/12/11	2037	07/02/2019			Bond Future	10.1039	87.1025	10.1184	86.9954	0.144	0.0000	0.0000	57,599
2018/12/11	2037	07/02/2019	9.06	Call	Bond Future	20.1800	0.0202	17.4200	0.0174	(13.677)	0	0	0
2018/12/11	2037	07/02/2019	9.05	Put	Bond Future	8,353.9100	8.3539	8,458.4000	8.4584	1.251	0	0	0
2018/12/11	2037	07/02/2019	9.07	Call	Bond Future	21.6900	0.0217	18.7600	0.0188	(13.509)	0	0	0
2018/12/11	2037	07/02/2019	9.07	Put	Bond Future	8,187.5300	8.1875	8,291.6800	8.2917	1.272	0	0	0
2018/12/11	2037	02/05/2019	9.81	Put	Bond Future	4,193.5000	4.1935	4,255.7700	4.2558	1.485	0	0	0
2018/12/11	2037	02/05/2019			Bond Future	10.1702	88.6325	10.1852	88.5233	0.148	0.0000	0.0000	0
2018/12/11	2037	02/05/2019	9.80	Call	Bond Future	1,480.0900	1.4801	1,433.6800	1.4337	(3.136)	0	0	0
2018/12/11	2037	02/05/2019	9.80	Put	Bond Future	4,242.2400	4.2422	4,305.0400	4.3050	1.480	0	0	0
2018/12/11	2037	02/05/2019	9.81	Call	Bond Future	1,507.7200	1.5077	1,460.7800	1.4608	(3.113)	0	0	0
2018/12/11	2037	02/05/2019	9.79	Call	Bond Future	1,452.9700	1.4530	1,407.0800	1.4071	(3.158)	0	0	0
2018/12/11	2037	02/05/2019	9.79	Put	Bond Future	4,291.5900	4.2916	4,354.9100	4.3549	1.475	0	0	0
2018/12/11	2037	01/08/2019	10.31	Call	Bond Future	3,575.7400	3.5757	3,507.6000	3.5076	(1.906)	0	0	0
2018/12/11	2037	01/08/2019			Bond Future	10.2373	86.1274	10.2530	86.0146	0.153	0.0000	0.0000	0

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2018/12/11	2037	01/08/2019	10.29	Call	Bond Future	3,495.9000		3.4959	3,428.5400	3.4285	(1.927)	0	0	0
2018/12/11	2037	01/08/2019	10.29	Put	Bond Future	3,118.0900		3.1181	3,163.5300	3.1635	1.457	0	0	0
2018/12/11	2037	01/08/2019	10.31	Put	Bond Future	3,055.3300		3.0553	3,099.9900	3.1000	1.462	0	0	0
2018/12/11	2037	01/08/2019	10.30	Call	Bond Future	3,535.7200		3.5357	3,467.9700	3.4680	(1.916)	0	0	0
2018/12/11	2037	01/08/2019	10.30	Put	Bond Future	3,086.5700		3.0866	3,131.6200	3.1316	1.460	0	0	0
2018/12/11	2038	07/02/2019			Bond Future	120.3407		120.3407	120.0724	120.0724	(0.223)	0.0000	0.0000	9,912
2018/12/11	2038	02/05/2019			Bond Future	122.4813		122.4813	122.2078	122.2078	(0.223)	0.0000	0.0000	0
2018/12/11	2038	01/08/2019			Bond Future	124.8759		124.8759	124.5949	124.5949	(0.225)	0.0000	0.0000	0
2018/12/11	2040	07/02/2019	9.13	Call	Bond Future	19.4100		0.0194	15.7100	0.0157	(19.062)	0	0	0
2018/12/11	2040	07/02/2019	9.11	Put	Bond Future	9,092.4200		9.0924	9,284.2200	9.2842	2.109	0	0	0
2018/12/11	2040	07/02/2019			Bond Future	10.1736		90.1960	10.1984	90.0008	0.243	0.0000	0.0000	32,389
2018/12/11	2040	07/02/2019	9.13	Put	Bond Future	8,910.7800		8.9108	9,102.2100	9.1022	2.148	0	0	0
2018/12/11	2040	07/02/2019	9.11	Call	Bond Future	17.1700		0.0172	13.8400	0.0138	(19.394)	0	0	0
2018/12/11	2040	07/02/2019	9.12	Put	Bond Future	9,001.4900		9.0015	9,193.1200	9.1931	2.129	0	0	0
2018/12/11	2040	07/02/2019	9.12	Call	Bond Future	18.2500		0.0183	14.7500	0.0148	(19.178)	0	0	0
2018/12/11	2040	02/05/2019	9.60	Call	Bond Future	868.8500		0.8689	816.6000	0.8166	(6.014)	0	0	1,150
2018/12/11	2040	02/05/2019	9.89	Call	Bond Future	1,599.7800		1.5998	1,520.8800	1.5209	(4.932)	0	0	0
2018/12/11	2040	02/05/2019	9.88	Put	Bond Future	4,448.6500		4.4487	4,569.4400	4.5694	2.715	0	0	0
2018/12/11	2040	02/05/2019			Bond Future	10.2395		91.7803	10.2650	91.5816	0.249	0.0000	0.0000	0
2018/12/11	2040	02/05/2019	10.20	Put	Bond Future	2,984.3600		2.9844	3,075.3800	3.0754	3.050	0	0	0
2018/12/11	2040	02/05/2019	10.20	Call	Bond Future	2,675.2700		2.6753	2,567.5400	2.5675	(4.027)	0	0	1,150
2018/12/11	2040	02/05/2019	9.60	Put	Bond Future	6,093.3100		6.0933	6,239.8100	6.2398	2.404	0	0	0
2018/12/11	2040	02/05/2019	9.90	Call	Bond Future	1,629.6000		1.6296	1,549.7700	1.5498	(4.899)	0	0	0
2018/12/11	2040	02/05/2019	9.90	Put	Bond Future	4,343.9500		4.3439	4,462.8700	4.4629	2.738	0	0	0
2018/12/11	2040	02/05/2019	9.89	Put	Bond Future	4,396.0800		4.3961	4,515.9300	4.5159	2.726	0	0	0
2018/12/11	2040	02/05/2019	9.88	Call	Bond Future	1,570.2800		1.5703	1,492.3200	1.4923	(4.965)	0	0	0
2018/12/11	2040	01/08/2019	10.36	Call	Bond Future	3,779.5500		3.7795	3,662.8900	3.6629	(3.087)	0	0	0
2018/12/11	2040	01/08/2019	10.37	Put	Bond Future	3,332.4900		3.3325	3,419.3700	3.4194	2.607	0	0	0
2018/12/11	2040	01/08/2019			Bond Future	10.3062		89.0870	10.3328	88.8828	0.258	0.0000	0.0000	0
2018/12/11	2040	01/08/2019	10.36	Put	Bond Future	3,366.4700		3.3665	3,454.0500	3.4540	2.602	0	0	0
2018/12/11	2040	01/08/2019	10.37	Call	Bond Future	3,822.0200		3.8220	3,704.6600	3.7047	(3.071)	0	0	0
2018/12/11	2040	01/08/2019	10.38	Call	Bond Future	3,864.9700		3.8650	3,746.9100	3.7469	(3.055)	0	0	0
2018/12/11	2040	01/08/2019	10.38	Put	Bond Future	3,299.1100		3.2991	3,385.2900	3.3853	2.612	0	0	0
2018/12/11	2044	07/02/2019	9.18	Put	Bond Future	8,842.7800		8.8428	9,036.1400	9.0361	2.187	0	0	0
2018/12/11	2044	07/02/2019			Bond Future	10.1969		87.2783	10.2217	87.0807	0.243	0.0000	0.0000	36,786
2018/12/11	2044	07/02/2019	9.17	Call	Bond Future	21.6100		0.0216	17.5400	0.0175	(18.834)	0	0	0
2018/12/11	2044	07/02/2019	9.17	Put	Bond Future	8,935.4800		8.9355	9,129.0600	9.1291	2.166	0	0	0
2018/12/11	2044	07/02/2019	9.18	Call	Bond Future	22.9700		0.0230	18.6800	0.0187	(18.677)	0	0	0
2018/12/11	2044	07/02/2019	9.16	Call	Bond Future	20.3300		0.0203	16.4700	0.0165	(18.987)	0	0	0
2018/12/11	2044	07/02/2019	9.16	Put	Bond Future	9,028.4100		9.0284	9,222.2000	9.2222	2.146	0	0	0
2018/12/11	2044	02/05/2019	9.90	Call	Bond Future	1,602.2900		1.6023	1,523.0900	1.5231	(4.943)	0	0	0
2018/12/11	2044	02/05/2019			Bond Future	10.2604		88.8114	10.2859	88.6101	0.249	0.0000	0.0000	0
2018/12/11	2044	02/05/2019	9.90	Put	Bond Future	4,533.1200		4.5331	4,655.2000	4.6552	2.693	0	0	0
2018/12/11	2044	02/05/2019	9.91	Call	Bond Future	1,632.1500		1.6322	1,552.0100	1.5520	(4.910)	0	0	0
2018/12/11	2044	02/05/2019	9.92	Put	Bond Future	4,426.3900		4.4264	4,546.5600	4.5466	2.715	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
2018/12/11	2044	02/05/2019	9.91	Put	Bond Future	4,479.4100	4.4794	4,600.5500	4.6006	2.704	0	0	0
2018/12/11	2044	02/05/2019	9.92	Call	Bond Future	1,662.5600	1.6626	1,581.4500	1.5815	(4.879)	0	0	0
2018/12/11	2044	01/08/2019	10.40	Put	Bond Future	3,363.2000	3.3632	3,450.0900	3.4501	2.584	0	0	0
2018/12/11	2044	01/08/2019			Bond Future	10.3246	86.1847	10.3512	85.9779	0.257	0.0000	0.0000	0
2018/12/11	2044	01/08/2019	10.39	Call	Bond Future	3,905.2800	3.9053	3,786.0900	3.7861	(3.052)	0	0	0
2018/12/11	2044	01/08/2019	10.39	Put	Bond Future	3,397.2700	3.3973	3,484.8500	3.4849	2.578	0	0	0
2018/12/11	2044	01/08/2019	10.40	Call	Bond Future	3,948.4900	3.9485	3,828.6100	3.8286	(3.036)	0	0	0
2018/12/11	2044	01/08/2019	10.38	Call	Bond Future	3,862.5200	3.8625	3,744.0400	3.7440	(3.067)	0	0	0
2018/12/11	2044	01/08/2019	10.38	Put	Bond Future	3,431.9200	3.4319	3,520.2100	3.5202	2.573	0	0	0
2018/12/11	2046	07/02/2019			Bond Future	114.1982	114.1982	114.4168	114.4168	0.191	0.0000	0.0000	12,458
2018/12/11	2046	02/05/2019			Bond Future	114.5435	114.5435	114.7658	114.7658	0.194	0.0000	0.0000	0
2018/12/11	2046	01/08/2019			Bond Future	116.8322	116.8322	117.0569	117.0569	0.192	0.0000	0.0000	0
2018/12/11	2050	07/02/2019			Bond Future	117.4514	117.4514	117.2111	117.2111	(0.205)	0.0000	0.0000	10,349
2018/12/11	2050	02/05/2019			Bond Future	119.5405	119.5405	119.2957	119.2957	(0.205)	0.0000	0.0000	0
2018/12/11	2050	01/08/2019			Bond Future	120.1105	120.1105	119.8588	119.8588	(0.210)	0.0000	0.0000	0
2018/12/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	AL37	07/02/2019			Index Future	605.2270	605.2270	605.4410	605.4410	0.035	0.0000	0.0000	0
2018/12/11	AL37	02/05/2019			Index Future	615.8560	615.8560	616.0720	616.0720	0.035	0.0000	0.0000	0
2018/12/11	AL37	01/08/2019			Index Future	628.0130	628.0130	628.2230	628.2230	0.033	0.0000	0.0000	0
2018/12/11	AL7T	07/02/2019			Index Future	693.8340	693.8340	693.6600	693.6600	(0.025)	0.0000	0.0000	0
2018/12/11	AL7T	02/05/2019			Index Future	706.0180	706.0180	705.8400	705.8400	(0.025)	0.0000	0.0000	0
2018/12/11	AL7T	01/08/2019			Index Future	719.9550	719.9550	719.7610	719.7610	(0.027)	0.0000	0.0000	0
2018/12/11	ALBI	07/02/2019			Index Future	626.4700	626.4700	625.7790	625.7790	(0.110)	0.0000	0.0000	908
2018/12/11	ALBI	02/05/2019			Index Future	637.4710	637.4710	636.7670	636.7670	(0.110)	0.0000	0.0000	0
2018/12/11	ALBI	01/08/2019			Index Future	650.0550	650.0550	649.3260	649.3260	(0.112)	0.0000	0.0000	0
2018/12/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	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
2018/12/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/12/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	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
2018/12/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/11	ES33	07/02/2019			Bond Future	11.3175	76.1336	11.3315	76.0549	0.124	0.0000	0.0000	494
2018/12/11	ES33	02/05/2019			Bond Future	11.4242	73.6794	11.4387	73.5991	0.127	0.0000	0.0000	0
2018/12/11	ES33	01/08/2019			Bond Future	11.5333	75.1347	11.5486	75.0516	0.133	0.0000	0.0000	0
2018/12/11	ES42	07/02/2019			Bond Future	11.5534	78.0635	11.5777	77.9098	0.211	0.0000	0.0000	5,169
2018/12/11	ES42	02/05/2019			Bond Future	11.6606	75.1739	11.6858	75.0173	0.216	0.0000	0.0000	0
2018/12/11	ES42	01/08/2019			Bond Future	11.7680	76.6591	11.7943	76.4981	0.224	0.0000	0.0000	0
2018/12/11	GOVI	07/02/2019	666.53	Put	GOVI	467,740.0000	46.7740	474,680.0000	47.4680	1.484	0	0	0
2018/12/11	GOVI	07/02/2019			GOVI	619.7560	619.7560	619.0620	619.0620	(0.112)	0.0000	0.0000	451
2018/12/11	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/11	GOVI	07/02/2019	666.52	Put	GOVI	467,640.0000	46.7640	474,580.0000	47.4580	1.484	0	0	0
2018/12/11	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/11	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/11	GOVI	07/02/2019	666.51	Put	GOVI	467,540.0000	46.7540	474,480.0000	47.4480	1.484	0	0	0
2018/12/11	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/11	GOVI	02/05/2019	647.88	Put	GOVI	172,410.0000	17.2410	179,490.0000	17.9490	4.106	0	0	0
2018/12/11	GOVI	02/05/2019	647.86	Put	GOVI	172,210.0000	17.2210	179,290.0000	17.9290	4.111	0	0	0
2018/12/11	GOVI	02/05/2019			GOVI	630.6390	630.6390	629.9310	629.9310	(0.112)	0.0000	0.0000	0
2018/12/11	GOVI	02/05/2019	647.87	Put	GOVI	172,310.0000	17.2310	179,390.0000	17.9390	4.109	0	0	0
2018/12/11	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/11	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/11	GOVI	01/08/2019	638.68	Call	GOVI	44,080.0000	4.4080	36,760.0000	3.6760	(16.606)	0	0	0
2018/12/11	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/11	GOVI	01/08/2019			GOVI	643.0880	643.0880	642.3560	642.3560	(0.114)	0.0000	0.0000	0
2018/12/11	GOVI	01/08/2019	638.69	Call	GOVI	43,980.0000	4.3980	36,660.0000	3.6660	(16.644)	0	0	0
2018/12/11	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/11	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/11	GOVI	01/08/2019	638.67	Call	GOVI	44,180.0000	4.4180	36,860.0000	3.6860	(16.569)	0	0	0
2018/12/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/12/11	IGOV	07/02/2019			Index Future	253.6800	253.6800	253.5710	253.5710	(0.043)	0.0000	0.0000	518
2018/12/11	IGOV	02/05/2019			Index Future	258.1920	258.1920	258.0810	258.0810	(0.043)	0.0000	0.0000	215
2018/12/11	IGOV	01/08/2019			Index Future	263.3490	263.3490	263.2310	263.2310	(0.045)	0.0000	0.0000	0
2018/12/11	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/12/11	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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2018/12/11	IS01	20/06/2019			Interest Rate Swap	102.0500	102.0500	102.0400	102.0400	(0.010)	0.0000	0.0000	0
2018/12/11	IS01	19/09/2019			Interest Rate Swap	99.9600	99.9600	99.9600	99.9600	0.000	0.0000	0.0000	0
2018/12/11	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/12/11	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3300	99.3300	(0.010)	0.0000	0.0000	0
2018/12/11	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7700	99.7700	0.000	0.0000	0.0000	0
2018/12/11	IS02	20/09/2019			Interest Rate Swap	101.9600	101.9600	101.9600	101.9600	0.000	0.0000	0.0000	0
2018/12/11	IS02	20/12/2019			Interest Rate Swap	102.9900	102.9900	102.9800	102.9800	(0.010)	0.0000	0.0000	0
2018/12/11	IS02	23/03/2020			Interest Rate Swap	99.0800	99.0800	99.0700	99.0700	(0.010)	0.0000	0.0000	0
2018/12/11	IS02	22/06/2020			Interest Rate Swap	102.7500	102.7500	102.7400	102.7400	(0.010)	0.0000	0.0000	0
2018/12/11	IS02	21/09/2020			Interest Rate Swap	99.8400	99.8400	99.8300	99.8300	(0.010)	0.0000	0.0000	0
2018/12/11	IS05	17/12/2020			Interest Rate Swap	96.7300	96.7300	96.7100	96.7100	(0.021)	0.0000	0.0000	0
2018/12/11	IS05	16/03/2021			Interest Rate Swap	96.0100	96.0100	95.9800	95.9800	(0.031)	0.0000	0.0000	0
2018/12/11	IS05	15/06/2021			Interest Rate Swap	95.2400	95.2400	95.2100	95.2100	(0.031)	0.0000	0.0000	0
2018/12/11	IS05	21/09/2021			Interest Rate Swap	95.4700	95.4700	95.4300	95.4300	(0.042)	0.0000	0.0000	0
2018/12/11	IS05	21/12/2021			Interest Rate Swap	97.7100	97.7100	97.6700	97.6700	(0.041)	0.0000	0.0000	51
2018/12/11	IS05	15/03/2022			Interest Rate Swap	97.9000	97.9000	97.8500	97.8500	(0.051)	0.0000	0.0000	0
2018/12/11	IS05	21/06/2022			Interest Rate Swap	99.1500	99.1500	99.0800	99.0800	(0.071)	0.0000	0.0000	0
2018/12/11	IS05	20/09/2022			Interest Rate Swap	103.1300	103.1300	103.0500	103.0500	(0.078)	0.0000	0.0000	0
2018/12/11	IS05	20/12/2022			Interest Rate Swap	104.4300	104.4300	104.3400	104.3400	(0.086)	0.0000	0.0000	0
2018/12/11	IS05	22/03/2023			Interest Rate Swap	97.8700	97.8700	97.7800	97.7800	(0.092)	0.0000	0.0000	0
2018/12/11	IS05	20/06/2023			Interest Rate Swap	103.9500	103.9500	103.8700	103.8700	(0.077)	0.0000	0.0000	0
2018/12/11	IS05	19/09/2023			Interest Rate Swap	99.5200	99.5200	99.4300	99.4300	(0.090)	0.0000	0.0000	0
2018/12/11	IS10	17/12/2025			Interest Rate Swap	96.6200	96.6200	96.4800	96.4800	(0.145)	0.0000	0.0000	0
2018/12/11	IS10	16/03/2026			Interest Rate Swap	93.6800	93.6800	93.5300	93.5300	(0.160)	0.0000	0.0000	0
2018/12/11	IS10	15/06/2026			Interest Rate Swap	92.4600	92.4600	92.3200	92.3200	(0.151)	0.0000	0.0000	0
2018/12/11	IS10	21/09/2026			Interest Rate Swap	94.6500	94.6500	94.5000	94.5000	(0.158)	0.0000	0.0000	0
2018/12/11	IS10	21/12/2026			Interest Rate Swap	98.4500	98.4500	98.3000	98.3000	(0.152)	0.0000	0.0000	0
2018/12/11	IS10	15/03/2027			Interest Rate Swap	97.0700	97.0700	96.9200	96.9200	(0.155)	0.0000	0.0000	0
2018/12/11	IS10	21/06/2027			Interest Rate Swap	99.1800	99.1800	99.0200	99.0200	(0.161)	0.0000	0.0000	0
2018/12/11	IS10	20/09/2027			Interest Rate Swap	104.6400	104.6400	104.4800	104.4800	(0.153)	0.0000	0.0000	0
2018/12/11	IS10	20/12/2027			Interest Rate Swap	105.0400	105.0400	104.8700	104.8700	(0.162)	0.0000	0.0000	0
2018/12/11	IS10	22/03/2028			Interest Rate Swap	98.6400	98.6400	98.4600	98.4600	(0.182)	0.0000	0.0000	0
2018/12/11	IS10	20/06/2028			Interest Rate Swap	105.8000	105.8000	105.6100	105.6100	(0.180)	0.0000	0.0000	0
2018/12/11	IS10	19/09/2028			Interest Rate Swap	99.4600	99.4600	99.2500	99.2500	(0.211)	0.0000	0.0000	0
2018/12/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/12/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/12/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/12/11	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	20,000
2018/12/11	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/11	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
2018/12/11	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/12/11	R023	07/02/2019	10.59	Call	Bond Future	6,770.7000	6.7707	6,807.9600	6.8080	0.550	0	0	0
2018/12/11	R023	07/02/2019			Bond Future	8.4574	101.1450	8.4462	101.1822	(0.133)	0.0000	0.0000	62,083
2018/12/11	R023	07/02/2019	10.57	Call	Bond Future	6,709.9400	6.7099	6,747.1900	6.7472	0.555	0	0	0
2018/12/11	R023	07/02/2019	10.57	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/12/11	R023	07/02/2019	10.59	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/12/11	R023	07/02/2019	10.58	Call	Bond Future	6,740.3200	6.7403	6,777.5800	6.7776	0.553	0	0	0
2018/12/11	R023	07/02/2019	10.58	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/12/11	R023	02/05/2019	8.45	Call	Bond Future	833.1900	0.8332	847.9300	0.8479	1.769	0	0	0
2018/12/11	R023	02/05/2019	8.44	Put	Bond Future	1,027.1100	1.0271	1,004.0100	1.0040	(2.249)	0	0	0
2018/12/11	R023	02/05/2019			Bond Future	8.5066	98.9915	8.4947	99.0292	(0.140)	0.0000	0.0000	0
2018/12/11	R023	02/05/2019	8.46	Call	Bond Future	849.9300	0.8499	864.8700	0.8649	1.758	0	0	0
2018/12/11	R023	02/05/2019	8.46	Put	Bond Future	997.1900	0.9972	974.4800	0.9745	(2.277)	0	0	0
2018/12/11	R023	02/05/2019	8.45	Put	Bond Future	1,012.0700	1.0121	989.1600	0.9892	(2.264)	0	0	0
2018/12/11	R023	02/05/2019	8.44	Call	Bond Future	816.6100	0.8166	831.1600	0.8312	1.782	0	0	0
2018/12/11	R023	01/08/2019	8.95	Call	Bond Future	2,028.4200	2.0284	2,049.5500	2.0496	1.042	0	0	0
2018/12/11	R023	01/08/2019			Bond Future	8.5420	100.9465	8.5297	100.9832	(0.144)	0.0000	0.0000	0
2018/12/11	R023	01/08/2019	8.93	Call	Bond Future	1,984.4800	1.9845	2,005.3900	2.0054	1.054	0	0	0
2018/12/11	R023	01/08/2019	8.93	Put	Bond Future	837.7300	0.8377	821.9200	0.8219	(1.887)	0	0	0
2018/12/11	R023	01/08/2019	8.95	Put	Bond Future	823.0100	0.8230	807.4200	0.8074	(1.894)	0	0	0
2018/12/11	R023	01/08/2019	8.94	Call	Bond Future	2,006.2600	2.0063	2,027.2800	2.0273	1.048	0	0	0
2018/12/11	R023	01/08/2019	8.94	Put	Bond Future	830.1800	0.8302	814.4800	0.8145	(1.891)	0	0	0
2018/12/11	R035	07/02/2019	8.98	Call	Bond Future	16.4200	0.0164	14.1000	0.0141	(14.129)	0	0	0
2018/12/11	R035	07/02/2019			Bond Future	10.0378	94.8591	10.0523	94.7527	0.144	0.0000	0.0000	71,612
2018/12/11	R035	07/02/2019	8.96	Call	Bond Future	14.5000	0.0145	12.4200	0.0124	(14.345)	0	0	0
2018/12/11	R035	07/02/2019	8.96	Put	Bond Future	8,476.5800	8.4766	8,580.8600	8.5809	1.230	0	0	0
2018/12/11	R035	07/02/2019	8.98	Put	Bond Future	8,311.0500	8.3111	8,415.0900	8.4151	1.252	0	0	0
2018/12/11	R035	07/02/2019	8.97	Call	Bond Future	15.4300	0.0154	13.2400	0.0132	(14.193)	0	0	0
2018/12/11	R035	07/02/2019	8.97	Put	Bond Future	8,393.7300	8.3937	8,497.9000	8.4979	1.241	0	0	0
2018/12/11	R035	02/05/2019	9.74	Put	Bond Future	4,144.8200	4.1448	4,207.2100	4.2072	1.505	0	0	0
2018/12/11	R035	02/05/2019			Bond Future	10.1019	92.0248	10.1169	91.9163	0.148	0.0000	0.0000	0
2018/12/11	R035	02/05/2019	9.74	Call	Bond Future	1,461.5600	1.4616	1,415.4500	1.4154	(3.155)	0	0	0
2018/12/11	R035	02/05/2019	9.75	Call	Bond Future	1,488.8200	1.4888	1,442.1800	1.4422	(3.133)	0	0	0
2018/12/11	R035	02/05/2019	9.75	Put	Bond Future	4,096.3600	4.0964	4,158.2200	4.1582	1.510	0	0	0
2018/12/11	R035	02/05/2019	9.73	Call	Bond Future	1,434.6000	1.4346	1,389.0200	1.3890	(3.177)	0	0	0
2018/12/11	R035	02/05/2019	9.73	Put	Bond Future	4,193.6700	4.1937	4,256.5900	4.2566	1.500	0	0	0
2018/12/11	R035	01/08/2019	10.23	Call	Bond Future	3,576.8600	3.5769	3,509.4600	3.5095	(1.884)	0	0	0
2018/12/11	R035	01/08/2019	10.22	Put	Bond Future	3,144.4600	3.1445	3,189.6400	3.1896	1.437	0	0	0
2018/12/11	R035	01/08/2019			Bond Future	10.1649	93.8423	10.1806	93.7301	0.154	0.0000	0.0000	0
2018/12/11	R035	01/08/2019	10.24	Call	Bond Future	3,616.9400	3.6169	3,549.1600	3.5492	(1.874)	0	0	0
2018/12/11	R035	01/08/2019	10.24	Put	Bond Future	3,082.0900	3.0821	3,126.5000	3.1265	1.441	0	0	0
2018/12/11	R035	01/08/2019	10.23	Put	Bond Future	3,112.9900	3.1130	3,157.7800	3.1578	1.439	0	0	0
2018/12/11	R035	01/08/2019	10.22	Call	Bond Future	3,537.2600	3.5373	3,470.2500	3.4702	(1.894)	0	0	0
2018/12/11	R186	07/02/2019	8.21	Put	Bond Future	5,952.5600	5.9526	5,947.3700	5.9474	(0.087)	0	0	0
2018/12/11	R186	07/02/2019	8.20	Call	Bond Future	11.5400	0.0115	10.8800	0.0109	(5.719)	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
2018/12/11	R186	07/02/2019	8.50	Call	Bond Future	74.6200	0.0746	72.0600	0.0721	(3.431)	0	0	1,000
2018/12/11	R186	07/02/2019	9.10	Put	Bond Future	1,481.1500	1.4812	1,468.9700	1.4690	(0.822)	0	0	1,000
2018/12/11	R186	07/02/2019	9.92	Put	Bond Future	165.9900	0.1660	160.4900	0.1605	(3.313)	0	0	1,170
2018/12/11	R186	07/02/2019	9.50	Call	Bond Future	2,233.4200	2.2334	2,227.8000	2.2278	(0.252)	0	0	0
2018/12/11	R186	07/02/2019			Bond Future	9.2052	108.6333	9.2044	108.6378	(0.008)	0.0000	0.0000	73,350
2018/12/11	R186	07/02/2019	9.20	Put	Bond Future	1,177.4000	1.1774	1,165.2700	1.1653	(1.030)	0	0	0
2018/12/11	R186	07/02/2019	9.20	Call	Bond Future	1,147.3800	1.1474	1,139.7400	1.1397	(0.666)	0	0	3,000
2018/12/11	R186	07/02/2019	9.30	Call	Bond Future	1,468.7800	1.4688	1,461.5400	1.4615	(0.493)	0	0	0
2018/12/11	R186	07/02/2019	9.30	Put	Bond Future	924.4300	0.9244	912.7000	0.9127	(1.269)	0	0	5,000
2018/12/11	R186	07/02/2019	9.38	Put	Bond Future	756.6400	0.7566	745.4400	0.7454	(1.480)	0	0	0
2018/12/11	R186	07/02/2019	9.38	Call	Bond Future	1,757.6000	1.7576	1,750.8900	1.7509	(0.382)	0	0	6,000
2018/12/11	R186	07/02/2019	8.21	Call	Bond Future	12.3100	0.0123	11.6100	0.0116	(5.686)	0	0	0
2018/12/11	R186	07/02/2019	8.20	Put	Bond Future	6,013.6200	6.0136	6,008.4700	6.0085	(0.086)	0	0	0
2018/12/11	R186	07/02/2019	8.30	Put	Bond Future	5,407.9500	5.4079	5,402.3700	5.4024	(0.103)	0	0	0
2018/12/11	R186	07/02/2019	8.50	Put	Bond Future	4,240.5600	4.2406	4,233.5100	4.2335	(0.166)	0	0	0
2018/12/11	R186	07/02/2019	9.10	Call	Bond Future	872.7000	0.8727	865.0100	0.8650	(0.881)	0	0	0
2018/12/11	R186	07/02/2019	9.92	Call	Bond Future	4,182.9300	4.1829	4,181.9200	4.1819	(0.024)	0	0	0
2018/12/11	R186	07/02/2019	9.50	Put	Bond Future	552.3500	0.5523	542.2400	0.5422	(1.830)	0	0	5,000
2018/12/11	R186	07/02/2019	9.23	Put	Bond Future	1,095.6100	1.0956	1,083.5700	1.0836	(1.099)	0	0	0
2018/12/11	R186	07/02/2019	9.23	Call	Bond Future	1,238.3300	1.2383	1,230.7800	1.2308	(0.610)	0	0	3,000
2018/12/11	R186	07/02/2019	8.22	Call	Bond Future	13.1000	0.0131	12.3700	0.0124	(5.573)	0	0	0
2018/12/11	R186	07/02/2019	8.22	Put	Bond Future	5,891.5600	5.8916	5,886.3400	5.8863	(0.089)	0	0	0
2018/12/11	R186	07/02/2019	8.30	Call	Bond Future	22.2500	0.0223	21.1600	0.0212	(4.899)	0	0	210
2018/12/11	R186	07/02/2019	9.90	Call	Bond Future	4,083.5900	4.0836	4,082.3800	4.0824	(0.030)	0	0	0
2018/12/11	R186	07/02/2019	9.90	Put	Bond Future	176.3300	0.1763	170.6300	0.1706	(3.233)	0	0	1,000
2018/12/11	R186	07/02/2019	9.27	Put	Bond Future	994.4800	0.9945	982.6000	0.9826	(1.195)	0	0	0
2018/12/11	R186	07/02/2019	9.27	Call	Bond Future	1,366.9400	1.3669	1,359.5500	1.3596	(0.541)	0	0	1,170
2018/12/11	R186	07/02/2019	8.77	Put	Bond Future	2,824.7800	2.8248	2,814.8200	2.8148	(0.353)	0	0	0
2018/12/11	R186	07/02/2019	8.77	Call	Bond Future	278.3600	0.2784	272.8900	0.2729	(1.965)	0	0	1,170
2018/12/11	R186	02/05/2019	10.07	Call	Bond Future	4,972.8200	4.9728	4,970.9700	4.9710	(0.037)	0	0	0
2018/12/11	R186	02/05/2019	9.75	Call	Bond Future	3,625.5700	3.6256	3,622.3500	3.6224	(0.089)	0	0	0
2018/12/11	R186	02/05/2019	9.96	Put	Bond Future	733.3800	0.7334	726.7100	0.7267	(0.909)	0	0	90
2018/12/11	R186	02/05/2019	8.65	Put	Bond Future	4,107.4800	4.1075	4,099.5900	4.0996	(0.192)	0	0	0
2018/12/11	R186	02/05/2019	9.25	Put	Bond Future	1,954.8700	1.9549	1,946.1000	1.9461	(0.449)	0	0	0
2018/12/11	R186	02/05/2019	9.02	Call	Bond Future	1,229.3200	1.2293	1,224.7700	1.2248	(0.370)	0	0	0
2018/12/11	R186	02/05/2019	9.01	Put	Bond Future	2,685.8900	2.6859	2,677.0900	2.6771	(0.328)	0	0	0
2018/12/11	R186	02/05/2019			Bond Future	9.2713	110.5413	9.2705	110.5455	(0.008)	0.0000	0.0000	3,050
2018/12/11	R186	02/05/2019	8.65	Call	Bond Future	544.8800	0.5449	541.2500	0.5413	(0.666)	0	0	3,250
2018/12/11	R186	02/05/2019	9.03	Call	Bond Future	1,252.8100	1.2528	1,248.2500	1.2483	(0.364)	0	0	0
2018/12/11	R186	02/05/2019	9.03	Put	Bond Future	2,618.3900	2.6184	2,609.5700	2.6096	(0.337)	0	0	0
2018/12/11	R186	02/05/2019	10.07	Put	Bond Future	610.4100	0.6104	604.3000	0.6043	(1.001)	0	0	200
2018/12/11	R186	02/05/2019	9.30	Call	Bond Future	1,989.5900	1.9896	1,985.1300	1.9851	(0.224)	0	0	200
2018/12/11	R186	02/05/2019	9.75	Put	Bond Future	982.4200	0.9824	974.9400	0.9749	(0.761)	0	0	7,000
2018/12/11	R186	02/05/2019	9.96	Call	Bond Future	4,509.0200	4.5090	4,506.6100	4.5066	(0.053)	0	0	0
2018/12/11	R186	02/05/2019	9.20	Put	Bond Future	2,093.1500	2.0931	2,084.3400	2.0843	(0.421)	0	0	0
2018/12/11	R186	02/05/2019	10.02	Put	Bond Future	668.8600	0.6689	662.4700	0.6625	(0.955)	0	0	3,250
2018/12/11	R186	02/05/2019	9.25	Call	Bond Future	1,835.2400	1.8352	1,830.7300	1.8307	(0.246)	0	0	3,250
2018/12/11	R186	02/05/2019	9.02	Put	Bond Future	2,651.9900	2.6520	2,643.1800	2.6432	(0.332)	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
2018/12/11	R186	02/05/2019	9.01	Call	Bond Future	1,206.1000	1.2061	1,201.5600	1.2016	(0.376)	0	0	0
2018/12/11	R186	02/05/2019	8.62	Put	Bond Future	4,242.6500	4.2426	4,234.8700	4.2349	(0.183)	0	0	0
2018/12/11	R186	02/05/2019	8.62	Call	Bond Future	504.1400	0.5041	500.6200	0.5006	(0.698)	0	0	90
2018/12/11	R186	02/05/2019	8.70	Put	Bond Future	3,888.0600	3.8881	3,879.9800	3.8800	(0.208)	0	0	0
2018/12/11	R186	02/05/2019	8.70	Call	Bond Future	617.8400	0.6178	614.0200	0.6140	(0.618)	0	0	200
2018/12/11	R186	02/05/2019	9.30	Put	Bond Future	1,828.6600	1.8287	1,819.9400	1.8199	(0.477)	0	0	0
2018/12/11	R186	02/05/2019	9.20	Call	Bond Future	1,692.0000	1.6920	1,687.4500	1.6875	(0.269)	0	0	90
2018/12/11	R186	02/05/2019	8.50	Put	Bond Future	4,807.7100	4.8077	4,800.4300	4.8004	(0.151)	0	0	0
2018/12/11	R186	02/05/2019	8.50	Call	Bond Future	361.9000	0.3619	358.8800	0.3589	(0.834)	0	0	7,000
2018/12/11	R186	02/05/2019	9.00	Put	Bond Future	2,720.0900	2.7201	2,711.3000	2.7113	(0.323)	0	0	0
2018/12/11	R186	02/05/2019	9.00	Call	Bond Future	1,183.1400	1.1831	1,178.6100	1.1786	(0.383)	0	0	7,000
2018/12/11	R186	02/05/2019	8.80	Put	Bond Future	3,469.7800	3.4698	3,461.3900	3.4614	(0.242)	0	0	0
2018/12/11	R186	02/05/2019	8.80	Call	Bond Future	781.3000	0.7813	777.1700	0.7772	(0.529)	0	0	7,500
2018/12/11	R186	02/05/2019	10.02	Call	Bond Future	4,765.1000	4.7651	4,762.9700	4.7630	(0.045)	0	0	0
2018/12/11	R186	01/08/2019	10.08	Put	Bond Future	1,153.4200	1.1534	1,147.9200	1.1479	(0.477)	0	0	6,000
2018/12/11	R186	01/08/2019	9.54	Call	Bond Future	3,098.8200	3.0988	3,095.0300	3.0950	(0.122)	0	0	0
2018/12/11	R186	01/08/2019			Bond Future	9.3326	107.4221	9.3321	107.4246	(0.005)	0.0000	0.0000	0
2018/12/11	R186	01/08/2019	9.52	Call	Bond Future	3,029.4800	3.0295	3,025.6800	3.0257	(0.125)	0	0	0
2018/12/11	R186	01/08/2019	9.52	Put	Bond Future	2,013.5100	2.0135	2,007.2000	2.0072	(0.313)	0	0	0
2018/12/11	R186	01/08/2019	8.30	Put	Bond Future	6,191.8500	6.1918	6,187.2400	6.1872	(0.074)	0	0	0
2018/12/11	R186	01/08/2019	8.30	Call	Bond Future	359.2900	0.3593	357.1900	0.3572	(0.584)	0	0	6,000
2018/12/11	R186	01/08/2019	9.05	Put	Bond Future	3,192.2700	3.1923	3,185.9700	3.1860	(0.197)	0	0	0
2018/12/11	R186	01/08/2019	9.05	Call	Bond Future	1,635.9200	1.6359	1,632.1300	1.6321	(0.232)	0	0	6,000
2018/12/11	R186	01/08/2019	10.08	Call	Bond Future	5,130.9400	5.1309	5,127.9500	5.1279	(0.058)	0	0	0
2018/12/11	R186	01/08/2019	9.54	Put	Bond Future	1,975.1700	1.9752	1,968.8700	1.9689	(0.319)	0	0	0
2018/12/11	R186	01/08/2019	9.53	Call	Bond Future	3,064.0800	3.0641	3,060.2800	3.0603	(0.124)	0	0	0
2018/12/11	R186	01/08/2019	9.53	Put	Bond Future	1,994.2500	1.9943	1,987.9400	1.9879	(0.316)	0	0	0
2018/12/11	R197	07/02/2019			Bond Future	299.1821	299.1821	298.9259	298.9259	(0.086)	0.0000	0.0000	2,355
2018/12/11	R197	02/05/2019			Bond Future	304.5037	304.5037	304.2423	304.2423	(0.086)	0.0000	0.0000	0
2018/12/11	R197	01/08/2019			Bond Future	303.0277	303.0277	302.7560	302.7560	(0.090)	0.0000	0.0000	0
2018/12/11	R202	07/02/2019			Bond Future	231.4669	231.4669	231.6094	231.6094	0.062	0.0000	0.0000	8,805
2018/12/11	R202	02/05/2019			Bond Future	235.5842	235.5842	235.7284	235.7284	0.061	0.0000	0.0000	0
2018/12/11	R202	01/08/2019			Bond Future	236.2755	236.2755	236.4188	236.4188	0.061	0.0000	0.0000	0
2018/12/11	R207	07/02/2019	6.52	Call	Bond Future	479.0700	0.4791	506.7200	0.5067	5.772	0	0	0
2018/12/11	R207	07/02/2019	6.51	Put	Bond Future	0.6300	0.0006	0.3800	0.0004	(39.683)	0	0	0
2018/12/11	R207	07/02/2019			Bond Future	5.9826	101.6753	5.9514	101.7031	(0.521)	0.0000	0.0000	15,739
2018/12/11	R207	07/02/2019	6.53	Call	Bond Future	487.8700	0.4879	515.5500	0.5155	5.674	0	0	0
2018/12/11	R207	07/02/2019	6.53	Put	Bond Future	0.4800	0.0005	0.2900	0.0003	(39.583)	0	0	0
2018/12/11	R207	07/02/2019	6.52	Put	Bond Future	0.5500	0.0006	0.3300	0.0003	(40.000)	0	0	0
2018/12/11	R207	07/02/2019	6.51	Call	Bond Future	470.2800	0.4703	497.9000	0.4979	5.873	0	0	0
2018/12/11	R207	02/05/2019	7.63	Call	Bond Future	1,485.0900	1.4851	1,513.1800	1.5132	1.891	0	0	0
2018/12/11	R207	02/05/2019			Bond Future	5.4123	103.4611	5.3709	103.4892	(0.765)	0.0000	0.0000	0
2018/12/11	R207	02/05/2019	7.61	Call	Bond Future	1,471.8600	1.4719	1,499.9500	1.5000	1.908	0	0	0
2018/12/11	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/11	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
2018/12/11	R207	02/05/2019	7.62	Call	Bond Future	1,478.4800		1.4785	1,506.5700	1.5066	1.900	0	0	0
2018/12/11	R207	02/05/2019	7.62	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/11	R207	01/08/2019	7.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/11	R207	01/08/2019	7.33	Call	Bond Future	1,502.0100		1.5020	1,528.9300	1.5289	1.792	0	0	0
2018/12/11	R207	01/08/2019			Bond Future	3.8996		101.8620	3.8391	101.8889	(1.553)	0.0000	0.0000	0
2018/12/11	R207	01/08/2019	7.34	Call	Bond Future	1,506.3300		1.5063	1,533.2500	1.5332	1.787	0	0	0
2018/12/11	R207	01/08/2019	7.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/11	R207	01/08/2019	7.35	Call	Bond Future	1,510.6400		1.5106	1,537.5600	1.5376	1.782	0	0	0
2018/12/11	R207	01/08/2019	7.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/11	R208	07/02/2019	7.07	Call	Bond Future	51.0500		0.0511	63.5800	0.0636	24.545	0	0	0
2018/12/11	R208	07/02/2019	7.08	Put	Bond Future	417.3300		0.4173	368.5700	0.3686	(11.684)	0	0	0
2018/12/11	R208	07/02/2019	7.06	Put	Bond Future	448.2300		0.4482	397.9600	0.3980	(11.215)	0	0	0
2018/12/11	R208	07/02/2019			Bond Future	7.2674		101.4881	7.2352	101.5502	(0.442)	0.0000	0.0000	17,015
2018/12/11	R208	07/02/2019	7.07	Put	Bond Future	432.7200		0.4327	383.2000	0.3832	(11.444)	0	0	0
2018/12/11	R208	07/02/2019	7.08	Call	Bond Future	55.0400		0.0550	68.3300	0.0683	24.146	0	0	0
2018/12/11	R208	07/02/2019	7.06	Call	Bond Future	47.1700		0.0472	58.9500	0.0589	24.974	0	0	0
2018/12/11	R208	02/05/2019	8.03	Put	Bond Future	93.9100		0.0939	84.5100	0.0845	(10.010)	0	0	0
2018/12/11	R208	02/05/2019	8.02	Call	Bond Future	1,490.6300		1.4906	1,543.9400	1.5439	3.576	0	0	0
2018/12/11	R208	02/05/2019			Bond Future	7.2102		99.8695	7.1740	99.9324	(0.502)	0.0000	0.0000	0
2018/12/11	R208	02/05/2019	8.03	Call	Bond Future	1,505.2500		1.5053	1,558.7400	1.5587	3.554	0	0	0
2018/12/11	R208	02/05/2019	8.02	Put	Bond Future	96.3500		0.0963	86.7700	0.0868	(9.943)	0	0	0
2018/12/11	R208	02/05/2019	8.04	Call	Bond Future	1,519.9000		1.5199	1,573.5900	1.5736	3.532	0	0	0
2018/12/11	R208	02/05/2019	8.04	Put	Bond Future	91.5100		0.0915	82.3100	0.0823	(10.054)	0	0	0
2018/12/11	R208	01/08/2019	8.16	Call	Bond Future	1,724.5400		1.7245	1,778.7100	1.7787	3.141	0	0	0
2018/12/11	R208	01/08/2019	8.17	Put	Bond Future	90.4900		0.0905	82.3600	0.0824	(8.984)	0	0	0
2018/12/11	R208	01/08/2019			Bond Future	7.0805		101.8420	7.0396	101.9044	(0.577)	0.0000	0.0000	0
2018/12/11	R208	01/08/2019	8.16	Put	Bond Future	92.4100		0.0924	84.1400	0.0841	(8.949)	0	0	0
2018/12/11	R208	01/08/2019	8.17	Call	Bond Future	1,737.5700		1.7376	1,791.8800	1.7919	3.126	0	0	0
2018/12/11	R208	01/08/2019	8.15	Call	Bond Future	1,711.5500		1.7116	1,765.5800	1.7656	3.157	0	0	0
2018/12/11	R208	01/08/2019	8.15	Put	Bond Future	94.3700		0.0944	85.9600	0.0860	(8.912)	0	0	0
2018/12/11	R209	07/02/2019	10.20	Put	Bond Future	852.1100		0.8521	871.8600	0.8719	2.318	0	0	4,000
2018/12/11	R209	07/02/2019	8.97	Put	Bond Future	6,709.0100		6.7090	6,797.2300	6.7972	1.315	0	0	0
2018/12/11	R209	07/02/2019			Bond Future	9.9700		72.0396	9.9846	71.9486	0.146	0.0000	0.0000	119,368
2018/12/11	R209	07/02/2019	8.96	Call	Bond Future	20.3000		0.0203	17.5900	0.0176	(13.350)	0	0	0
2018/12/11	R209	07/02/2019	8.96	Put	Bond Future	6,779.3300		6.7793	6,867.6800	6.8677	1.303	0	0	0
2018/12/11	R209	07/02/2019	10.20	Call	Bond Future	2,268.4500		2.2684	2,197.1400	2.1971	(3.144)	0	0	0
2018/12/11	R209	07/02/2019	8.97	Call	Bond Future	21.5000		0.0215	18.6600	0.0187	(13.209)	0	0	0
2018/12/11	R209	07/02/2019	9.04	Put	Bond Future	6,222.8100		6.2228	6,309.7700	6.3098	1.397	0	0	0
2018/12/11	R209	07/02/2019	9.04	Call	Bond Future	33.2300		0.0332	29.1300	0.0291	(12.338)	0	0	4,000
2018/12/11	R209	07/02/2019	9.54	Put	Bond Future	3,168.3200		3.1683	3,232.0100	3.2320	2.010	0	0	0
2018/12/11	R209	07/02/2019	9.54	Call	Bond Future	402.1200		0.4021	374.7500	0.3748	(6.806)	0	0	4,000
2018/12/11	R209	07/02/2019	8.95	Call	Bond Future	19.1500		0.0192	16.5700	0.0166	(13.473)	0	0	0
2018/12/11	R209	07/02/2019	8.95	Put	Bond Future	6,849.8000		6.8498	6,938.2800	6.9383	1.292	0	0	0
2018/12/11	R209	02/05/2019	9.70	Put	Bond Future	3,407.8700		3.4079	3,459.5300	3.4595	1.516	0	0	0
2018/12/11	R209	02/05/2019			Bond Future	10.0279		70.1558	10.0429	70.0629	0.150	0.0000	0.0000	0
2018/12/11	R209	02/05/2019	9.69	Call	Bond Future	1,310.7600		1.3108	1,270.0200	1.2700	(3.108)	0	0	0

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2018/12/11	R209	02/05/2019	9.69	Put	Bond Future	3,448.5100	3.4485	3,500.6100	3.5006	1.511	0	0	0
2018/12/11	R209	02/05/2019	9.70	Call	Bond Future	1,334.7600	1.3348	1,293.5800	1.2936	(3.085)	0	0	0
2018/12/11	R209	02/05/2019	10.50	Call	Bond Future	4,064.1700	4.0642	3,992.1600	3.9922	(1.772)	0	0	0
2018/12/11	R209	02/05/2019	10.71	Call	Bond Future	4,974.9100	4.9749	4,897.6900	4.8977	(1.552)	0	0	0
2018/12/11	R209	02/05/2019	9.68	Call	Bond Future	1,287.0100	1.2870	1,246.7300	1.2467	(3.130)	0	0	0
2018/12/11	R209	02/05/2019	9.68	Put	Bond Future	3,489.4900	3.4895	3,542.0500	3.5420	1.506	0	0	0
2018/12/11	R209	02/05/2019	9.95	Put	Bond Future	2,503.8300	2.5038	2,544.4000	2.5444	1.620	0	0	0
2018/12/11	R209	02/05/2019	9.95	Call	Bond Future	2,019.4300	2.0194	1,967.1600	1.9672	(2.588)	0	0	760
2018/12/11	R209	02/05/2019	10.50	Put	Bond Future	1,231.4700	1.2315	1,252.3000	1.2523	1.691	0	0	11,560
2018/12/11	R209	02/05/2019	9.35	Put	Bond Future	5,030.0100	5.0300	5,097.2500	5.0973	1.337	0	0	0
2018/12/11	R209	02/05/2019	9.35	Call	Bond Future	642.6600	0.6427	617.0600	0.6171	(3.983)	0	0	760
2018/12/11	R209	02/05/2019	10.71	Put	Bond Future	937.0600	0.9371	952.6800	0.9527	1.667	0	0	760
2018/12/11	R209	01/08/2019	10.15	Put	Bond Future	2,677.7200	2.6777	2,715.7100	2.7157	1.419	0	0	0
2018/12/11	R209	01/08/2019	10.17	Call	Bond Future	3,152.0400	3.1520	3,093.4900	3.0935	(1.858)	0	0	0
2018/12/11	R209	01/08/2019			Bond Future	10.0835	71.5415	10.0992	71.4457	0.155	0.0000	0.0000	0
2018/12/11	R209	01/08/2019	10.15	Call	Bond Future	3,083.2300	3.0832	3,025.3300	3.0253	(1.878)	0	0	0
2018/12/11	R209	01/08/2019	10.17	Put	Bond Future	2,625.2400	2.6252	2,662.5800	2.6626	1.422	0	0	0
2018/12/11	R209	01/08/2019	10.16	Put	Bond Future	2,651.2500	2.6513	2,688.9100	2.6889	1.420	0	0	0
2018/12/11	R209	01/08/2019	10.16	Call	Bond Future	3,117.4400	3.1174	3,059.2100	3.0592	(1.868)	0	0	0
2018/12/11	R210	07/02/2019			Bond Future	186.4496	186.4496	186.3040	186.3040	(0.078)	0.0000	0.0000	2,458
2018/12/11	R210	02/05/2019			Bond Future	187.2101	187.2101	187.0615	187.0615	(0.079)	0.0000	0.0000	0
2018/12/11	R210	01/08/2019			Bond Future	190.9507	190.9507	190.7959	190.7959	(0.081)	0.0000	0.0000	0
2018/12/11	R212	07/02/2019			Bond Future	155.7861	155.7861	155.7428	155.7428	(0.028)	0.0000	0.0000	4,976
2018/12/11	R212	02/05/2019			Bond Future	158.5573	158.5573	158.5127	158.5127	(0.028)	0.0000	0.0000	0
2018/12/11	R212	01/08/2019			Bond Future	161.6540	161.6540	161.6059	161.6059	(0.030)	0.0000	0.0000	0
2018/12/11	R213	07/02/2019	8.68	Call	Bond Future	10.5200	0.0105	8.9800	0.0090	(14.639)	0	0	0
2018/12/11	R213	07/02/2019			Bond Future	9.7760	83.7832	9.7905	83.6955	0.149	0.0000	0.0000	32,158
2018/12/11	R213	07/02/2019	8.68	Put	Bond Future	7,012.7400	7.0127	7,098.8700	7.0989	1.228	0	0	0
2018/12/11	R213	07/02/2019	8.69	Call	Bond Future	11.1900	0.0112	9.5600	0.0096	(14.567)	0	0	0
2018/12/11	R213	07/02/2019	8.70	Put	Bond Future	6,879.1500	6.8791	6,965.1000	6.9651	1.249	0	0	0
2018/12/11	R213	07/02/2019	8.69	Put	Bond Future	6,945.8900	6.9459	7,031.9300	7.0319	1.239	0	0	0
2018/12/11	R213	07/02/2019	8.70	Call	Bond Future	11.9000	0.0119	10.1800	0.0102	(14.454)	0	0	0
2018/12/11	R213	02/05/2019	9.49	Call	Bond Future	1,210.3300	1.2103	1,172.0500	1.1720	(3.163)	0	0	0
2018/12/11	R213	02/05/2019	9.48	Put	Bond Future	3,354.4300	3.3544	3,406.0000	3.4060	1.537	0	0	0
2018/12/11	R213	02/05/2019			Bond Future	9.8374	81.7051	9.8524	81.6157	0.153	0.0000	0.0000	0
2018/12/11	R213	02/05/2019	9.50	Call	Bond Future	1,233.0800	1.2331	1,194.3500	1.1944	(3.141)	0	0	0
2018/12/11	R213	02/05/2019	9.50	Put	Bond Future	3,276.3500	3.2763	3,327.0400	3.3270	1.547	0	0	0
2018/12/11	R213	02/05/2019	9.49	Put	Bond Future	3,315.2200	3.3152	3,366.3600	3.3664	1.543	0	0	0
2018/12/11	R213	02/05/2019	9.48	Call	Bond Future	1,187.8500	1.1878	1,150.0000	1.1500	(3.186)	0	0	0
2018/12/11	R213	01/08/2019	9.99	Put	Bond Future	2,509.2600	2.5093	2,545.4700	2.5455	1.443	0	0	0
2018/12/11	R213	01/08/2019	9.98	Call	Bond Future	3,018.8900	3.0189	2,962.8100	2.9628	(1.858)	0	0	0
2018/12/11	R213	01/08/2019			Bond Future	9.8969	83.3188	9.9127	83.2261	0.160	0.0000	0.0000	0
2018/12/11	R213	01/08/2019	9.99	Call	Bond Future	3,052.9400	3.0529	2,996.5500	2.9965	(1.847)	0	0	0
2018/12/11	R213	01/08/2019	9.98	Put	Bond Future	2,533.3600	2.5334	2,569.8800	2.5699	1.442	0	0	0
2018/12/11	R213	01/08/2019	10.00	Call	Bond Future	3,087.1500	3.0871	3,030.4500	3.0305	(1.837)	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
2018/12/11	R213	01/08/2019	10.00	Put	Bond Future	2,485.3800		2.4854	2,521.2800	2.5213	1.444	0	0	0
2018/12/11	R214	07/02/2019	9.05	Put	Bond Future	7,761.8100		7.7618	7,918.3900	7.9184	2.017	0	0	0
2018/12/11	R214	07/02/2019			Bond Future	10.1521		71.0364	10.1769	70.8772	0.244	0.0000	0.0000	30,153
2018/12/11	R214	07/02/2019	9.04	Call	Bond Future	13.0600		0.0131	10.5500	0.0105	(19.219)	0	0	0
2018/12/11	R214	07/02/2019	9.04	Put	Bond Future	7,837.4000		7.8374	7,994.1500	7.9941	2.000	0	0	0
2018/12/11	R214	07/02/2019	9.05	Call	Bond Future	14.0700		0.0141	11.3900	0.0114	(19.048)	0	0	0
2018/12/11	R214	07/02/2019	9.03	Call	Bond Future	12.1100		0.0121	9.7600	0.0098	(19.405)	0	0	0
2018/12/11	R214	07/02/2019	9.03	Put	Bond Future	7,913.1700		7.9132	8,070.0800	8.0701	1.983	0	0	0
2018/12/11	R214	02/05/2019	9.87	Call	Bond Future	1,378.4400		1.3784	1,312.3400	1.3123	(4.795)	0	0	0
2018/12/11	R214	02/05/2019	9.85	Call	Bond Future	1,329.5400		1.3295	1,264.9500	1.2650	(4.858)	0	0	0
2018/12/11	R214	02/05/2019			Bond Future	10.2095		68.9880	10.2349	68.8258	0.249	0.0000	0.0000	0
2018/12/11	R214	02/05/2019	9.85	Put	Bond Future	3,689.2400		3.6892	3,786.8700	3.7869	2.646	0	0	0
2018/12/11	R214	02/05/2019	9.87	Put	Bond Future	3,603.4100		3.6034	3,699.5300	3.6995	2.667	0	0	0
2018/12/11	R214	02/05/2019	9.86	Call	Bond Future	1,353.8600		1.3539	1,288.5100	1.2885	(4.827)	0	0	0
2018/12/11	R214	02/05/2019	9.86	Put	Bond Future	3,646.1400		3.6461	3,743.0100	3.7430	2.657	0	0	0
2018/12/11	R214	01/08/2019	10.34	Put	Bond Future	2,762.4800		2.7625	2,832.4300	2.8324	2.532	0	0	0
2018/12/11	R214	01/08/2019			Bond Future	10.2657		70.3505	10.2921	70.1840	0.257	0.0000	0.0000	0
2018/12/11	R214	01/08/2019	10.33	Call	Bond Future	3,194.7000		3.1947	3,098.6700	3.0987	(3.006)	0	0	0
2018/12/11	R214	01/08/2019	10.33	Put	Bond Future	2,789.8700		2.7899	2,860.3700	2.8604	2.527	0	0	0
2018/12/11	R214	01/08/2019	10.34	Call	Bond Future	3,229.9100		3.2299	3,133.3300	3.1333	(2.990)	0	0	0
2018/12/11	R214	01/08/2019	10.32	Call	Bond Future	3,159.8700		3.1599	3,064.4000	3.0644	(3.021)	0	0	0
2018/12/11	R214	01/08/2019	10.32	Put	Bond Future	2,817.7300		2.8177	2,888.7900	2.8888	2.522	0	0	0
2018/12/11	R248	07/02/2019	9.06	Put	Bond Future	10,054.5300		10.0545	10,295.9500	10.2960	2.401	0	0	0
2018/12/11	R248	07/02/2019			Bond Future	10.1727		90.7775	10.2026	90.5333	0.294	0.0000	0.0000	106,647
2018/12/11	R248	07/02/2019	9.06	Call	Bond Future	12.3000		0.0123	9.5000	0.0095	(22.764)	0	0	0
2018/12/11	R248	07/02/2019	9.05	Put	Bond Future	10,153.0300		10.1530	10,394.6100	10.3946	2.379	0	0	0
2018/12/11	R248	07/02/2019	9.07	Call	Bond Future	13.1300		0.0131	10.1600	0.0102	(22.620)	0	0	0
2018/12/11	R248	07/02/2019	9.07	Put	Bond Future	9,956.2400		9.9562	10,197.4900	10.1975	2.423	0	0	0
2018/12/11	R248	07/02/2019	9.05	Call	Bond Future	11.5100		0.0115	8.8700	0.0089	(22.937)	0	0	0
2018/12/11	R248	02/05/2019	9.90	Put	Bond Future	4,484.5600		4.4846	4,634.2900	4.6343	3.339	0	0	0
2018/12/11	R248	02/05/2019			Bond Future	10.2307		87.9349	10.2614	87.6861	0.300	0.0000	0.0000	0
2018/12/11	R248	02/05/2019	9.90	Call	Bond Future	1,725.8300		1.7258	1,626.7600	1.6268	(5.740)	0	0	0
2018/12/11	R248	02/05/2019	9.91	Call	Bond Future	1,757.6000		1.7576	1,657.3600	1.6574	(5.703)	0	0	0
2018/12/11	R248	02/05/2019	9.89	Put	Bond Future	4,538.9500		4.5389	4,689.8500	4.6899	3.325	0	0	0
2018/12/11	R248	02/05/2019	9.91	Put	Bond Future	4,430.6500		4.4306	4,579.2100	4.5792	3.353	0	0	0
2018/12/11	R248	02/05/2019	9.89	Call	Bond Future	1,694.3900		1.6944	1,596.4900	1.5965	(5.778)	0	0	0
2018/12/11	R248	01/08/2019	10.35	Call	Bond Future	3,983.4900		3.9835	3,838.6300	3.8386	(3.637)	0	0	0
2018/12/11	R248	01/08/2019	10.34	Put	Bond Future	3,521.3400		3.5213	3,632.4900	3.6325	3.156	0	0	0
2018/12/11	R248	01/08/2019			Bond Future	10.2877		89.6717	10.3195	89.4165	0.310	0.0000	0.0000	0
2018/12/11	R248	01/08/2019	10.36	Call	Bond Future	4,027.6200		4.0276	3,881.9000	3.8819	(3.618)	0	0	0
2018/12/11	R248	01/08/2019	10.36	Put	Bond Future	3,450.4700		3.4505	3,559.8900	3.5599	3.171	0	0	0
2018/12/11	R248	01/08/2019	10.35	Put	Bond Future	3,485.7500		3.4857	3,596.0300	3.5960	3.164	0	0	0
2018/12/11	R248	01/08/2019	10.34	Call	Bond Future	3,939.5500		3.9395	3,795.5600	3.7956	(3.655)	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
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Total												983705
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