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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/12/2018 TO 20/12/2018

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
2018/12/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	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
2018/12/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	2025	07/02/2019			Bond Future	132.1333	132.1333	132.1459	132.1459	0.010	0.0000	0.0000	355
2018/12/20	2025	02/05/2019			Bond Future	134.4741	134.4741	134.4862	134.4862	0.009	0.0000	0.0000	0
2018/12/20	2025	01/08/2019			Bond Future	137.0838	137.0838	137.0956	137.0956	0.009	0.0000	0.0000	0
2018/12/20	2029	07/02/2019			Bond Future	100.2950	100.2950	100.3053	100.3053	0.010	0.0000	0.0000	2,954
2018/12/20	2029	02/05/2019			Bond Future	100.9987	100.9987	101.0086	101.0086	0.010	0.0000	0.0000	0
2018/12/20	2029	01/08/2019			Bond Future	102.9939	102.9939	103.0036	103.0036	0.009	0.0000	0.0000	0
2018/12/20	2030	07/02/2019	8.62	Call	Bond Future	13.3600	0.0134	22.1200	0.0221	65.569	0	0	0
2018/12/20	2030	07/02/2019	10.20	Put	Bond Future	269.7600	0.2698	185.9900	0.1860	(31.054)	0	0	3,960
2018/12/20	2030	07/02/2019			Bond Future	9.6413	89.2974	9.5470	89.8820	(0.977)	0.0000	0.0000	56,796
2018/12/20	2030	07/02/2019	9.68	Put	Bond Future	1,141.6800	1.1417	880.1300	0.8801	(22.909)	0	0	0
2018/12/20	2030	07/02/2019	9.68	Call	Bond Future	1,380.4100	1.3804	1,703.5300	1.7035	23.408	0	0	3,960
2018/12/20	2030	07/02/2019	9.18	Put	Bond Future	3,175.9900	3.1760	2,697.3600	2.6974	(15.070)	0	0	0
2018/12/20	2030	07/02/2019	9.18	Call	Bond Future	264.3100	0.2643	370.3500	0.3703	40.120	0	0	3,960
2018/12/20	2030	07/02/2019	8.63	Call	Bond Future	14.2300	0.0142	23.4900	0.0235	65.074	0	0	0
2018/12/20	2030	07/02/2019	8.62	Put	Bond Future	6,633.9800	6.6340	6,058.0700	6.0581	(8.681)	0	0	0
2018/12/20	2030	07/02/2019	10.20	Call	Bond Future	3,632.3900	3.6324	4,133.2900	4.1333	13.790	0	0	0
2018/12/20	2030	07/02/2019	8.90	Call	Bond Future	67.2700	0.0673	102.8900	0.1029	52.951	0	0	1,320
2018/12/20	2030	07/02/2019	8.63	Put	Bond Future	6,566.8900	6.5669	5,991.4800	5.9915	(8.762)	0	0	0
2018/12/20	2030	07/02/2019	8.64	Call	Bond Future	15.1500	0.0151	24.9300	0.0249	64.554	0	0	0
2018/12/20	2030	07/02/2019	8.64	Put	Bond Future	6,499.9000	6.4999	5,925.0100	5.9250	(8.845)	0	0	0
2018/12/20	2030	07/02/2019	9.60	Put	Bond Future	1,382.2500	1.3822	1,084.1800	1.0842	(21.564)	0	0	0
2018/12/20	2030	07/02/2019	9.60	Call	Bond Future	1,126.7800	1.1268	1,413.3800	1.4134	25.435	0	0	1,320
2018/12/20	2030	07/02/2019	9.40	Put	Bond Future	2,125.2600	2.1253	1,735.2700	1.7353	(18.350)	0	0	0
2018/12/20	2030	07/02/2019	9.40	Call	Bond Future	617.9800	0.6180	812.6600	0.8127	31.503	0	0	0
2018/12/20	2030	07/02/2019	8.70	Put	Bond Future	6,100.5200	6.1005	5,529.3600	5.5294	(9.362)	0	0	0
2018/12/20	2030	07/02/2019	8.70	Call	Bond Future	21.8300	0.0218	35.3400	0.0353	61.887	0	0	0
2018/12/20	2030	07/02/2019	8.90	Put	Bond Future	4,808.9200	4.8089	4,259.8700	4.2599	(11.417)	0	0	0
2018/12/20	2030	02/05/2019	8.90	Put	Bond Future	5,458.3800	5.4584	4,958.3500	4.9583	(9.161)	0	0	0
2018/12/20	2030	02/05/2019	9.41	Call	Bond Future	1,236.6700	1.2367	1,461.9600	1.4620	18.217	0	0	0
2018/12/20	2030	02/05/2019			Bond Future	9.7087	90.8594	9.6113	91.4537	(1.003)	0.0000	0.0000	0
2018/12/20	2030	02/05/2019	9.39	Call	Bond Future	1,188.5600	1.1886	1,408.1600	1.4082	18.476	0	0	0
2018/12/20	2030	02/05/2019	9.39	Put	Bond Future	3,152.6200	3.1526	2,777.8900	2.7779	(11.886)	0	0	0
2018/12/20	2030	02/05/2019	10.20	Call	Bond Future	3,935.6800	3.9357	4,364.2400	4.3642	10.889	0	0	0
2018/12/20	2030	02/05/2019	10.20	Put	Bond Future	1,017.8900	1.0179	852.1200	0.8521	(16.286)	0	0	3,000
2018/12/20	2030	02/05/2019	8.90	Call	Bond Future	359.3000	0.3593	453.6000	0.4536	26.245	0	0	3,000
2018/12/20	2030	02/05/2019	9.41	Put	Bond Future	3,075.7600	3.0758	2,706.7200	2.7067	(11.998)	0	0	0
2018/12/20	2030	02/05/2019	9.40	Call	Bond Future	1,212.5800	1.2126	1,435.0200	1.4350	18.344	0	0	3,000
2018/12/20	2030	02/05/2019	9.40	Put	Bond Future	3,114.1300	3.1141	2,742.2400	2.7422	(11.942)	0	0	0
2018/12/20	2030	01/08/2019	9.91	Put	Bond Future	2,335.4800	2.3355	2,074.2700	2.0743	(11.184)	0	0	0
2018/12/20	2030	01/08/2019			Bond Future	9.7780	88.6278	9.6768	89.2334	(1.034)	0.0000	0.0000	0

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2018/12/20	2030	01/08/2019	9.91	Call	Bond Future	3,117.7300	3.1177	3,462.0900	3.4621	11.045	0	0	0
2018/12/20	2030	01/08/2019	9.92	Call	Bond Future	3,152.0800	3.1521	3,498.4800	3.4985	10.990	0	0	0
2018/12/20	2030	01/08/2019	9.90	Put	Bond Future	2,360.2200	2.3602	2,096.9800	2.0970	(11.153)	0	0	0
2018/12/20	2030	01/08/2019	9.92	Put	Bond Future	2,310.9600	2.3110	2,051.7900	2.0518	(11.215)	0	0	0
2018/12/20	2030	01/08/2019	9.90	Call	Bond Future	3,083.5400	3.0835	3,425.8700	3.4259	11.102	0	0	0
2018/12/20	2032	07/02/2019	8.81	Call	Bond Future	12.0000	0.0120	19.4500	0.0195	62.083	0	0	0
2018/12/20	2032	07/02/2019	8.80	Put	Bond Future	7,446.6500	7.4466	6,856.0200	6.8560	(7.931)	0	0	0
2018/12/20	2032	07/02/2019			Bond Future	9.8528	91.3749	9.7637	91.9725	(0.905)	0.0000	0.0000	43,478
2018/12/20	2032	07/02/2019	8.82	Call	Bond Future	12.8100	0.0128	20.6900	0.0207	61.514	0	0	0
2018/12/20	2032	07/02/2019	8.82	Put	Bond Future	7,298.9700	7.2990	6,709.2100	6.7092	(8.080)	0	0	0
2018/12/20	2032	07/02/2019	8.81	Put	Bond Future	7,372.7400	7.3727	6,782.5500	6.7825	(8.005)	0	0	0
2018/12/20	2032	07/02/2019	8.80	Call	Bond Future	11.2500	0.0113	18.2600	0.0183	62.311	0	0	0
2018/12/20	2032	02/05/2019	9.62	Put	Bond Future	3,354.0000	3.3540	2,976.5200	2.9765	(11.255)	0	0	0
2018/12/20	2032	02/05/2019	9.61	Call	Bond Future	1,327.7800	1.3278	1,554.9500	1.5550	17.109	0	0	0
2018/12/20	2032	02/05/2019			Bond Future	9.9193	88.8164	9.8274	89.4239	(0.927)	0.0000	0.0000	0
2018/12/20	2032	02/05/2019	9.62	Call	Bond Future	1,354.6800	1.3547	1,584.7700	1.5848	16.985	0	0	0
2018/12/20	2032	02/05/2019	9.61	Put	Bond Future	3,394.9900	3.3950	3,014.5900	3.0146	(11.205)	0	0	0
2018/12/20	2032	02/05/2019	9.63	Call	Bond Future	1,382.0800	1.3821	1,615.1000	1.6151	16.860	0	0	0
2018/12/20	2032	02/05/2019	9.63	Put	Bond Future	3,313.5900	3.3136	2,939.0400	2.9390	(11.303)	0	0	0
2018/12/20	2032	01/08/2019	10.10	Call	Bond Future	3,340.8000	3.3408	3,688.5300	3.6885	10.409	0	0	0
2018/12/20	2032	01/08/2019	10.11	Put	Bond Future	2,576.3200	2.5763	2,307.0500	2.3071	(10.452)	0	0	0
2018/12/20	2032	01/08/2019			Bond Future	9.9855	90.5503	9.8904	91.1694	(0.953)	0.0000	0.0000	0
2018/12/20	2032	01/08/2019	10.10	Put	Bond Future	2,603.9000	2.6039	2,332.5400	2.3325	(10.421)	0	0	0
2018/12/20	2032	01/08/2019	10.11	Call	Bond Future	3,377.1700	3.3772	3,726.9900	3.7270	10.358	0	0	0
2018/12/20	2032	01/08/2019	10.09	Call	Bond Future	3,304.6000	3.3046	3,650.2400	3.6502	10.459	0	0	0
2018/12/20	2032	01/08/2019	10.09	Put	Bond Future	2,631.7200	2.6317	2,358.2700	2.3583	(10.391)	0	0	0
2018/12/20	2033	07/02/2019			Bond Future	102.2820	102.2820	102.2931	102.2931	0.011	0.0000	0.0000	5,890
2018/12/20	2033	02/05/2019			Bond Future	102.9487	102.9487	102.9593	102.9593	0.010	0.0000	0.0000	0
2018/12/20	2033	01/08/2019			Bond Future	104.9823	104.9823	104.9928	104.9928	0.010	0.0000	0.0000	0
2018/12/20	2037	07/02/2019	9.06	Put	Bond Future	8,095.4900	8.0955	7,443.7800	7.4438	(8.050)	0	0	0
2018/12/20	2037	07/02/2019	9.05	Call	Bond Future	14.7400	0.0147	23.6700	0.0237	60.583	0	0	0
2018/12/20	2037	07/02/2019			Bond Future	10.0808	87.2732	9.9919	87.9344	(0.882)	0.0000	0.0000	57,786
2018/12/20	2037	07/02/2019	9.06	Call	Bond Future	15.7600	0.0158	25.2400	0.0252	60.152	0	0	0
2018/12/20	2037	07/02/2019	9.05	Put	Bond Future	8,179.1800	8.1792	7,526.9200	7.5269	(7.975)	0	0	0
2018/12/20	2037	07/02/2019	9.07	Call	Bond Future	16.8500	0.0169	26.9100	0.0269	59.703	0	0	0
2018/12/20	2037	07/02/2019	9.07	Put	Bond Future	8,011.9900	8.0120	7,360.8600	7.3609	(8.127)	0	0	0
2018/12/20	2037	02/05/2019	9.81	Put	Bond Future	3,921.6000	3.9216	3,492.5600	3.4926	(10.940)	0	0	0
2018/12/20	2037	02/05/2019			Bond Future	10.1473	88.7998	10.0558	89.4720	(0.902)	0.0000	0.0000	0
2018/12/20	2037	02/05/2019	9.80	Call	Bond Future	1,373.9200	1.3739	1,613.8900	1.6139	17.466	0	0	0
2018/12/20	2037	02/05/2019	9.80	Put	Bond Future	3,968.8300	3.9688	3,536.5500	3.5365	(10.892)	0	0	0
2018/12/20	2037	02/05/2019	9.81	Call	Bond Future	1,403.0600	1.4031	1,646.2700	1.6463	17.334	0	0	0
2018/12/20	2037	02/05/2019	9.79	Call	Bond Future	1,345.3200	1.3453	1,582.0500	1.5821	17.597	0	0	0
2018/12/20	2037	02/05/2019	9.79	Put	Bond Future	4,016.7000	4.0167	3,581.1800	3.5812	(10.843)	0	0	0
2018/12/20	2037	01/08/2019	10.31	Call	Bond Future	3,654.3800	3.6544	4,035.8100	4.0358	10.438	0	0	0
2018/12/20	2037	01/08/2019			Bond Future	10.2164	86.2778	10.1219	86.9627	(0.925)	0.0000	0.0000	0

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2018/12/20	2037	01/08/2019	10.29	Call	Bond Future	3,575.2800	3.5753	3,952.0700	3.9521	10.539	0	0	0
2018/12/20	2037	01/08/2019	10.29	Put	Bond Future	3,047.0400	3.0470	2,738.9000	2.7389	(10.113)	0	0	0
2018/12/20	2037	01/08/2019	10.31	Put	Bond Future	2,983.5400	2.9835	2,680.0400	2.6800	(10.172)	0	0	0
2018/12/20	2037	01/08/2019	10.30	Call	Bond Future	3,614.7300	3.6147	3,993.8500	3.9938	10.488	0	0	0
2018/12/20	2037	01/08/2019	10.30	Put	Bond Future	3,015.1500	3.0151	2,709.3400	2.7093	(10.142)	0	0	0
2018/12/20	2038	07/02/2019			Bond Future	120.1936	120.1936	120.2064	120.2064	0.011	0.0000	0.0000	9,955
2018/12/20	2038	02/05/2019			Bond Future	122.3228	122.3228	122.3352	122.3352	0.010	0.0000	0.0000	0
2018/12/20	2038	01/08/2019			Bond Future	124.6867	124.6867	124.6988	124.6988	0.010	0.0000	0.0000	0
2018/12/20	2040	07/02/2019	9.13	Call	Bond Future	16.2700	0.0163	26.1800	0.0262	60.910	0	0	0
2018/12/20	2040	07/02/2019	9.11	Put	Bond Future	8,866.4300	8.8664	8,166.1600	8.1662	(7.898)	0	0	0
2018/12/20	2040	07/02/2019			Bond Future	10.1454	90.4190	10.0566	91.1281	(0.876)	0.0000	0.0000	32,389
2018/12/20	2040	07/02/2019	9.13	Put	Bond Future	8,684.5600	8.6846	7,985.3800	7.9854	(8.051)	0	0	0
2018/12/20	2040	07/02/2019	9.11	Call	Bond Future	14.2600	0.0143	23.0800	0.0231	61.851	0	0	0
2018/12/20	2040	07/02/2019	9.12	Put	Bond Future	8,775.4000	8.7754	8,075.6600	8.0757	(7.974)	0	0	0
2018/12/20	2040	07/02/2019	9.12	Call	Bond Future	15.2400	0.0152	24.5900	0.0246	61.352	0	0	0
2018/12/20	2040	02/05/2019	9.60	Call	Bond Future	792.0300	0.7920	960.9300	0.9609	21.325	0	0	1,150
2018/12/20	2040	02/05/2019	9.89	Call	Bond Future	1,574.7500	1.5747	1,842.0400	1.8420	16.973	0	0	0
2018/12/20	2040	02/05/2019	9.88	Put	Bond Future	4,201.1000	4.2011	3,743.9800	3.7440	(10.881)	0	0	0
2018/12/20	2040	02/05/2019			Bond Future	10.2113	92.0007	10.1199	92.7217	(0.895)	0.0000	0.0000	0
2018/12/20	2040	02/05/2019	10.20	Put	Bond Future	2,793.0700	2.7931	2,444.3600	2.4444	(12.485)	0	0	0
2018/12/20	2040	02/05/2019	10.20	Call	Bond Future	2,704.3700	2.7044	3,076.6100	3.0766	13.764	0	0	1,150
2018/12/20	2040	02/05/2019	9.60	Put	Bond Future	5,796.1000	5.7961	5,244.0500	5.2440	(9.525)	0	0	0
2018/12/20	2040	02/05/2019	9.90	Call	Bond Future	1,606.9500	1.6069	1,877.7000	1.8777	16.849	0	0	0
2018/12/20	2040	02/05/2019	9.90	Put	Bond Future	4,100.9100	4.1009	3,650.7100	3.6507	(10.978)	0	0	0
2018/12/20	2040	02/05/2019	9.89	Put	Bond Future	4,150.6600	4.1507	3,697.0000	3.6970	(10.930)	0	0	0
2018/12/20	2040	02/05/2019	9.88	Call	Bond Future	1,543.1200	1.5431	1,806.9500	1.8069	17.097	0	0	0
2018/12/20	2040	01/08/2019	10.36	Call	Bond Future	3,874.9300	3.8749	4,281.1000	4.2811	10.482	0	0	0
2018/12/20	2040	01/08/2019	10.37	Put	Bond Future	3,224.0900	3.2241	2,898.1400	2.8981	(10.110)	0	0	0
2018/12/20	2040	01/08/2019			Bond Future	10.2798	89.2909	10.1855	90.0255	(0.918)	0.0000	0.0000	0
2018/12/20	2040	01/08/2019	10.36	Put	Bond Future	3,258.0000	3.2580	2,929.5700	2.9296	(10.081)	0	0	0
2018/12/20	2040	01/08/2019	10.37	Call	Bond Future	3,917.4700	3.9175	4,326.1200	4.3261	10.431	0	0	0
2018/12/20	2040	01/08/2019	10.38	Call	Bond Future	3,959.9300	3.9599	4,371.0400	4.3710	10.382	0	0	0
2018/12/20	2040	01/08/2019	10.38	Put	Bond Future	3,190.2200	3.1902	2,866.7300	2.8667	(10.140)	0	0	0
2018/12/20	2044	07/02/2019	9.18	Put	Bond Future	8,615.0800	8.6151	7,908.9500	7.9089	(8.196)	0	0	0
2018/12/20	2044	07/02/2019			Bond Future	10.1690	87.5020	10.0802	88.2195	(0.873)	0.0000	0.0000	37,400
2018/12/20	2044	07/02/2019	9.17	Call	Bond Future	17.7900	0.0178	28.5300	0.0285	60.371	0	0	0
2018/12/20	2044	07/02/2019	9.17	Put	Bond Future	8,707.9500	8.7079	8,001.1700	8.0012	(8.116)	0	0	0
2018/12/20	2044	07/02/2019	9.18	Call	Bond Future	18.9800	0.0190	30.3700	0.0304	60.011	0	0	0
2018/12/20	2044	07/02/2019	9.16	Call	Bond Future	16.6600	0.0167	26.7900	0.0268	60.804	0	0	0
2018/12/20	2044	07/02/2019	9.16	Put	Bond Future	8,801.0300	8.8010	8,093.6400	8.0936	(8.038)	0	0	0
2018/12/20	2044	02/05/2019	9.90	Call	Bond Future	1,567.3000	1.5673	1,834.4100	1.8344	17.043	0	0	0
2018/12/20	2044	02/05/2019			Bond Future	10.2325	89.0326	10.1413	89.7622	(0.892)	0.0000	0.0000	0
2018/12/20	2044	02/05/2019	9.90	Put	Bond Future	4,276.9100	4.2769	3,814.4700	3.8145	(10.812)	0	0	0
2018/12/20	2044	02/05/2019	9.91	Call	Bond Future	1,599.6200	1.5996	1,870.2400	1.8702	16.918	0	0	0
2018/12/20	2044	02/05/2019	9.92	Put	Bond Future	4,174.7100	4.1747	3,719.2700	3.7193	(10.910)	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
2018/12/20	2044	02/05/2019	9.91	Put	Bond Future	4,225.6600	4.2257	3,766.7300	3.7667	(10.861)	0	0	0
2018/12/20	2044	02/05/2019	9.92	Call	Bond Future	1,632.1000	1.6321	1,906.2100	1.9062	16.795	0	0	0
2018/12/20	2044	01/08/2019	10.40	Put	Bond Future	3,233.6400	3.2336	2,907.2300	2.9072	(10.094)	0	0	0
2018/12/20	2044	01/08/2019			Bond Future	10.2984	86.3900	10.2043	87.1334	(0.914)	0.0000	0.0000	0
2018/12/20	2044	01/08/2019	10.39	Call	Bond Future	3,981.2200	3.9812	4,395.7500	4.3957	10.412	0	0	0
2018/12/20	2044	01/08/2019	10.39	Put	Bond Future	3,267.8700	3.2679	2,938.9600	2.9390	(10.065)	0	0	0
2018/12/20	2044	01/08/2019	10.40	Call	Bond Future	4,024.2700	4.0243	4,441.3000	4.4413	10.363	0	0	0
2018/12/20	2044	01/08/2019	10.38	Call	Bond Future	3,938.3500	3.9383	4,350.3900	4.3504	10.462	0	0	0
2018/12/20	2044	01/08/2019	10.38	Put	Bond Future	3,302.4100	3.3024	2,971.0100	2.9710	(10.035)	0	0	0
2018/12/20	2046	07/02/2019			Bond Future	114.2329	114.2329	114.3529	114.3529	0.105	0.0000	0.0000	12,458
2018/12/20	2046	02/05/2019			Bond Future	114.5707	114.5707	114.6919	114.6919	0.106	0.0000	0.0000	0
2018/12/20	2046	01/08/2019			Bond Future	116.8340	116.8340	116.9573	116.9573	0.106	0.0000	0.0000	0
2018/12/20	2050	07/02/2019			Bond Future	117.6101	117.6101	117.8680	117.8680	0.219	0.0000	0.0000	10,568
2018/12/20	2050	02/05/2019			Bond Future	119.6936	119.6936	119.9551	119.9551	0.219	0.0000	0.0000	0
2018/12/20	2050	01/08/2019			Bond Future	120.2396	120.2396	120.5060	120.5060	0.222	0.0000	0.0000	0
2018/12/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	AL37	07/02/2019			Index Future	607.7980	607.7980	609.4970	609.4970	0.280	0.0000	0.0000	0
2018/12/20	AL37	02/05/2019			Index Future	618.4280	618.4280	620.1560	620.1560	0.279	0.0000	0.0000	0
2018/12/20	AL37	01/08/2019			Index Future	630.4980	630.4980	632.2590	632.2590	0.279	0.0000	0.0000	0
2018/12/20	AL7T	07/02/2019			Index Future	696.8500	696.8500	700.2890	700.2890	0.494	0.0000	0.0000	0
2018/12/20	AL7T	02/05/2019			Index Future	709.0370	709.0370	712.5350	712.5350	0.493	0.0000	0.0000	0
2018/12/20	AL7T	01/08/2019			Index Future	722.8760	722.8760	726.4410	726.4410	0.493	0.0000	0.0000	0
2018/12/20	ALBI	07/02/2019			Index Future	628.3300	628.3300	632.1690	632.1690	0.611	0.0000	0.0000	908
2018/12/20	ALBI	02/05/2019			Index Future	639.3180	639.3180	643.2240	643.2240	0.611	0.0000	0.0000	0
2018/12/20	ALBI	01/08/2019			Index Future	651.7960	651.7960	655.7770	655.7770	0.611	0.0000	0.0000	0
2018/12/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/12/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/12/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/20	ES33	07/02/2019			Bond Future	11.2832	76.3264	11.1924	76.8407	(0.804)	0.0000	0.0000	494
2018/12/20	ES33	02/05/2019			Bond Future	11.3898	73.8701	11.2961	74.3930	(0.823)	0.0000	0.0000	0
2018/12/20	ES33	01/08/2019			Bond Future	11.5007	75.3123	11.4036	75.8451	(0.844)	0.0000	0.0000	0
2018/12/20	ES42	07/02/2019			Bond Future	11.5198	78.2767	11.4293	78.8562	(0.786)	0.0000	0.0000	5,169
2018/12/20	ES42	02/05/2019			Bond Future	11.6267	75.3851	11.5332	75.9742	(0.805)	0.0000	0.0000	0
2018/12/20	ES42	01/08/2019			Bond Future	11.7357	76.8572	11.6389	77.4575	(0.825)	0.0000	0.0000	0
2018/12/20	GOVI	07/02/2019	666.53	Put	GOVI	449,060.0000	44.9060	410,050.0000	41.0050	(8.687)	0	0	0
2018/12/20	GOVI	07/02/2019			GOVI	621.6240	621.6240	625.5250	625.5250	0.628	0.0000	0.0000	450
2018/12/20	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	GOVI	07/02/2019	666.52	Put	GOVI	448,960.0000	44.8960	409,950.0000	40.9950	(8.689)	0	0	0
2018/12/20	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	GOVI	07/02/2019	666.51	Put	GOVI	448,860.0000	44.8860	409,850.0000	40.9850	(8.691)	0	0	0
2018/12/20	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	GOVI	02/05/2019	647.88	Put	GOVI	153,850.0000	15.3850	114,160.0000	11.4160	(25.798)	0	0	0
2018/12/20	GOVI	02/05/2019	647.86	Put	GOVI	153,650.0000	15.3650	113,960.0000	11.3960	(25.831)	0	0	0
2018/12/20	GOVI	02/05/2019			GOVI	632.4950	632.4950	636.4640	636.4640	0.628	0.0000	0.0000	0
2018/12/20	GOVI	02/05/2019	647.87	Put	GOVI	153,750.0000	15.3750	114,060.0000	11.4060	(25.815)	0	0	0
2018/12/20	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	GOVI	01/08/2019	638.68	Call	GOVI	61,600.0000	6.1600	102,050.0000	10.2050	65.666	0	0	0
2018/12/20	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	GOVI	01/08/2019			GOVI	644.8400	644.8400	648.8850	648.8850	0.627	0.0000	0.0000	0
2018/12/20	GOVI	01/08/2019	638.69	Call	GOVI	61,500.0000	6.1500	101,950.0000	10.1950	65.772	0	0	0
2018/12/20	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	GOVI	01/08/2019	638.67	Call	GOVI	61,700.0000	6.1700	102,150.0000	10.2150	65.559	0	0	0
2018/12/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/12/20	IGOV	07/02/2019			Index Future	253.4730	253.4730	253.5590	253.5590	0.034	0.0000	0.0000	518
2018/12/20	IGOV	02/05/2019			Index Future	257.9630	257.9630	258.0500	258.0500	0.034	0.0000	0.0000	215
2018/12/20	IGOV	01/08/2019			Index Future	263.0580	263.0580	263.1470	263.1470	0.034	0.0000	0.0000	0
2018/12/20	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/12/20	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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2018/12/20	IS01	20/06/2019			Interest Rate Swap	102.0300	102.0300	102.0200	102.0200	(0.010)	0.0000	0.0000	0
2018/12/20	IS01	19/09/2019			Interest Rate Swap	98.2100	98.2100	99.9200	99.9200	1.741	0.0000	0.0000	0
2018/12/20	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/12/20	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/12/20	IS02	21/06/2019			Interest Rate Swap	99.7600	99.7600	99.7500	99.7500	(0.010)	0.0000	0.0000	0
2018/12/20	IS02	20/09/2019			Interest Rate Swap	101.9400	101.9400	101.9200	101.9200	(0.020)	0.0000	0.0000	0
2018/12/20	IS02	20/12/2019			Interest Rate Swap	102.9500	102.9500	102.9200	102.9200	(0.029)	0.0000	0.0000	0
2018/12/20	IS02	23/03/2020			Interest Rate Swap	99.0400	99.0400	98.9900	98.9900	(0.050)	0.0000	0.0000	0
2018/12/20	IS02	22/06/2020			Interest Rate Swap	102.6900	102.6900	102.6100	102.6100	(0.078)	0.0000	0.0000	0
2018/12/20	IS02	21/09/2020			Interest Rate Swap	98.0400	98.0400	99.6700	99.6700	1.663	0.0000	0.0000	0
2018/12/20	IS05	17/12/2020			Interest Rate Swap	96.6600	96.6600	96.5300	96.5300	(0.134)	0.0000	0.0000	0
2018/12/20	IS05	16/03/2021			Interest Rate Swap	95.9200	95.9200	95.7700	95.7700	(0.156)	0.0000	0.0000	0
2018/12/20	IS05	15/06/2021			Interest Rate Swap	95.1400	95.1400	94.9500	94.9500	(0.200)	0.0000	0.0000	0
2018/12/20	IS05	21/09/2021			Interest Rate Swap	95.3400	95.3400	95.1100	95.1100	(0.241)	0.0000	0.0000	0
2018/12/20	IS05	21/12/2021			Interest Rate Swap	97.5600	97.5600	97.3000	97.3000	(0.267)	0.0000	0.0000	51
2018/12/20	IS05	15/03/2022			Interest Rate Swap	97.7200	97.7200	97.4300	97.4300	(0.297)	0.0000	0.0000	0
2018/12/20	IS05	21/06/2022			Interest Rate Swap	98.9500	98.9500	98.6100	98.6100	(0.344)	0.0000	0.0000	0
2018/12/20	IS05	20/09/2022			Interest Rate Swap	102.9000	102.9000	102.5200	102.5200	(0.369)	0.0000	0.0000	0
2018/12/20	IS05	20/12/2022			Interest Rate Swap	104.1900	104.1900	103.7700	103.7700	(0.403)	0.0000	0.0000	0
2018/12/20	IS05	22/03/2023			Interest Rate Swap	97.6100	97.6100	97.1400	97.1400	(0.482)	0.0000	0.0000	0
2018/12/20	IS05	20/06/2023			Interest Rate Swap	103.6800	103.6800	103.1700	103.1700	(0.492)	0.0000	0.0000	0
2018/12/20	IS05	19/09/2023			Interest Rate Swap	97.5000	97.5000	98.6800	98.6800	1.210	0.0000	0.0000	0
2018/12/20	IS10	17/12/2025			Interest Rate Swap	96.2300	96.2300	95.4600	95.4600	(0.800)	0.0000	0.0000	0
2018/12/20	IS10	16/03/2026			Interest Rate Swap	93.2700	93.2700	92.4800	92.4800	(0.847)	0.0000	0.0000	0
2018/12/20	IS10	15/06/2026			Interest Rate Swap	92.0600	92.0600	91.2400	91.2400	(0.891)	0.0000	0.0000	0
2018/12/20	IS10	21/09/2026			Interest Rate Swap	94.2500	94.2500	93.4100	93.4100	(0.891)	0.0000	0.0000	0
2018/12/20	IS10	21/12/2026			Interest Rate Swap	98.0600	98.0600	97.2000	97.2000	(0.877)	0.0000	0.0000	0
2018/12/20	IS10	15/03/2027			Interest Rate Swap	96.6700	96.6700	95.7900	95.7900	(0.910)	0.0000	0.0000	0
2018/12/20	IS10	21/06/2027			Interest Rate Swap	98.7800	98.7800	97.8700	97.8700	(0.921)	0.0000	0.0000	0
2018/12/20	IS10	20/09/2027			Interest Rate Swap	104.2500	104.2500	103.3300	103.3300	(0.882)	0.0000	0.0000	0
2018/12/20	IS10	20/12/2027			Interest Rate Swap	104.6400	104.6400	103.7000	103.7000	(0.898)	0.0000	0.0000	0
2018/12/20	IS10	22/03/2028			Interest Rate Swap	98.2400	98.2400	97.2500	97.2500	(1.008)	0.0000	0.0000	0
2018/12/20	IS10	20/06/2028			Interest Rate Swap	105.4000	105.4000	104.4200	104.4200	(0.930)	0.0000	0.0000	0
2018/12/20	IS10	19/09/2028			Interest Rate Swap	97.3100	97.3100	98.0200	98.0200	0.730	0.0000	0.0000	0
2018/12/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/12/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/12/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/12/20	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/20	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/12/20	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	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
2018/12/20	R023	07/02/2019	10.59	Call	Bond Future	7,206.7300	7.2067	7,491.8100	7.4918	3.956	0	0	0
2018/12/20	R023	07/02/2019			Bond Future	8.3263	101.5810	8.2410	101.8661	(1.025)	0.0000	0.0000	62,040
2018/12/20	R023	07/02/2019	10.57	Call	Bond Future	7,145.9600	7.1460	7,431.0400	7.4310	3.989	0	0	0
2018/12/20	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	R023	07/02/2019	10.58	Call	Bond Future	7,176.3500	7.1763	7,461.4300	7.4614	3.972	0	0	0
2018/12/20	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	R023	02/05/2019	8.45	Call	Bond Future	998.0300	0.9980	1,162.2000	1.1622	16.449	0	0	0
2018/12/20	R023	02/05/2019	8.44	Put	Bond Future	753.3100	0.7533	626.3500	0.6263	(16.854)	0	0	0
2018/12/20	R023	02/05/2019			Bond Future	8.3687	99.4280	8.2776	99.7175	(1.088)	0.0000	0.0000	0
2018/12/20	R023	02/05/2019	8.46	Call	Bond Future	1,016.9500	1.0169	1,182.7500	1.1828	16.304	0	0	0
2018/12/20	R023	02/05/2019	8.46	Put	Bond Future	727.7400	0.7277	604.0400	0.6040	(16.998)	0	0	0
2018/12/20	R023	02/05/2019	8.45	Put	Bond Future	740.4400	0.7404	615.1100	0.6151	(16.926)	0	0	0
2018/12/20	R023	02/05/2019	8.44	Call	Bond Future	979.2800	0.9793	1,141.8200	1.1418	16.598	0	0	0
2018/12/20	R023	01/08/2019	8.95	Call	Bond Future	2,217.1000	2.2171	2,427.4900	2.4275	9.489	0	0	0
2018/12/20	R023	01/08/2019			Bond Future	8.4005	101.3689	8.3022	101.6636	(1.170)	0.0000	0.0000	0
2018/12/20	R023	01/08/2019	8.93	Call	Bond Future	2,170.7200	2.1707	2,379.4900	2.3795	9.618	0	0	0
2018/12/20	R023	01/08/2019	8.93	Put	Bond Future	601.5600	0.6016	515.6100	0.5156	(14.288)	0	0	0
2018/12/20	R023	01/08/2019	8.95	Put	Bond Future	589.2800	0.5893	504.9500	0.5049	(14.311)	0	0	0
2018/12/20	R023	01/08/2019	8.94	Call	Bond Future	2,193.7400	2.1937	2,403.3300	2.4033	9.554	0	0	0
2018/12/20	R023	01/08/2019	8.94	Put	Bond Future	595.2500	0.5952	510.1200	0.5101	(14.302)	0	0	0
2018/12/20	R035	07/02/2019	8.98	Call	Bond Future	12.2100	0.0122	20.0400	0.0200	64.128	0	0	0
2018/12/20	R035	07/02/2019			Bond Future	10.0089	95.0719	9.9197	95.7329	(0.891)	0.0000	0.0000	71,500
2018/12/20	R035	07/02/2019	8.96	Call	Bond Future	10.6600	0.0107	17.6000	0.0176	65.103	0	0	0
2018/12/20	R035	07/02/2019	8.96	Put	Bond Future	8,259.9700	8.2600	7,605.8600	7.6059	(7.919)	0	0	0
2018/12/20	R035	07/02/2019	8.98	Put	Bond Future	8,094.0700	8.0941	7,440.8500	7.4409	(8.070)	0	0	0
2018/12/20	R035	07/02/2019	8.97	Call	Bond Future	11.4100	0.0114	18.7800	0.0188	64.592	0	0	0
2018/12/20	R035	07/02/2019	8.97	Put	Bond Future	8,176.9400	8.1769	7,523.2600	7.5233	(7.994)	0	0	0
2018/12/20	R035	02/05/2019	9.74	Put	Bond Future	3,926.5800	3.9266	3,500.5300	3.5005	(10.850)	0	0	0
2018/12/20	R035	02/05/2019			Bond Future	10.0731	92.2346	9.9813	92.9066	(0.911)	0.0000	0.0000	0
2018/12/20	R035	02/05/2019	9.74	Call	Bond Future	1,453.1000	1.4531	1,699.0300	1.6990	16.925	0	0	0
2018/12/20	R035	02/05/2019	9.75	Call	Bond Future	1,481.5000	1.4815	1,730.5700	1.7306	16.812	0	0	0
2018/12/20	R035	02/05/2019	9.75	Put	Bond Future	3,879.2600	3.8793	3,456.3500	3.4563	(10.902)	0	0	0
2018/12/20	R035	02/05/2019	9.73	Call	Bond Future	1,425.0300	1.4250	1,667.8300	1.6678	17.038	0	0	0
2018/12/20	R035	02/05/2019	9.73	Put	Bond Future	3,974.3200	3.9743	3,545.1400	3.5451	(10.799)	0	0	0
2018/12/20	R035	01/08/2019	10.23	Call	Bond Future	3,526.0100	3.5260	3,906.8700	3.9069	10.801	0	0	0
2018/12/20	R035	01/08/2019	10.22	Put	Bond Future	2,900.8500	2.9008	2,594.5700	2.5946	(10.558)	0	0	0
2018/12/20	R035	01/08/2019			Bond Future	10.1380	94.0352	10.0432	94.7200	(0.935)	0.0000	0.0000	0
2018/12/20	R035	01/08/2019	10.24	Call	Bond Future	3,565.3700	3.5654	3,948.6200	3.9486	10.749	0	0	0
2018/12/20	R035	01/08/2019	10.24	Put	Bond Future	2,837.6100	2.8376	2,536.1200	2.5361	(10.625)	0	0	0
2018/12/20	R035	01/08/2019	10.23	Put	Bond Future	2,869.2300	2.8692	2,565.3500	2.5654	(10.591)	0	0	0
2018/12/20	R035	01/08/2019	10.22	Call	Bond Future	3,486.5600	3.4866	3,865.0200	3.8650	10.855	0	0	0
2018/12/20	R186	07/02/2019	8.21	Put	Bond Future	5,411.3500	5.4113	4,930.7800	4.9308	(8.881)	0	0	0
2018/12/20	R186	07/02/2019	8.20	Call	Bond Future	16.9300	0.0169	26.7900	0.0268	58.240	0	0	0
2018/12/20	R186	07/02/2019	8.50	Call	Bond Future	93.3500	0.0934	136.3900	0.1364	46.106	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/20	R186	07/02/2019	9.10	Put	Bond Future	1,114.3200	1.1143	873.6900	0.8737	(21.594)	0	0	1,000
2018/12/20	R186	07/02/2019	9.92	Put	Bond Future	81.7700	0.0818	53.2100	0.0532	(34.927)	0	0	1,170
2018/12/20	R186	07/02/2019	9.50	Call	Bond Future	2,569.3500	2.5694	2,961.8700	2.9619	15.277	0	0	0
2018/12/20	R186	07/02/2019			Bond Future	9.1106	109.1802	9.0262	109.6713	(0.926)	0.0000	0.0000	75,061
2018/12/20	R186	07/02/2019	9.20	Put	Bond Future	852.3200	0.8523	652.6700	0.6527	(23.424)	0	0	0
2018/12/20	R186	07/02/2019	9.20	Call	Bond Future	1,369.2400	1.3692	1,660.5900	1.6606	21.278	0	0	3,000
2018/12/20	R186	07/02/2019	9.30	Call	Bond Future	1,731.0000	1.7310	2,060.4500	2.0604	19.032	0	0	0
2018/12/20	R186	07/02/2019	9.30	Put	Bond Future	639.7100	0.6397	478.1600	0.4782	(25.254)	0	0	7,500
2018/12/20	R186	07/02/2019	9.38	Put	Bond Future	502.0300	0.5020	367.9900	0.3680	(26.700)	0	0	0
2018/12/20	R186	07/02/2019	9.38	Call	Bond Future	2,049.9300	2.0499	2,406.8900	2.4069	17.413	0	0	6,000
2018/12/20	R186	07/02/2019	8.21	Call	Bond Future	18.0400	0.0180	28.4700	0.0285	57.816	0	0	0
2018/12/20	R186	07/02/2019	8.20	Put	Bond Future	5,472.0700	5.4721	4,990.9300	4.9909	(8.793)	0	0	0
2018/12/20	R186	07/02/2019	8.30	Put	Bond Future	4,870.0300	4.8700	4,395.9400	4.3959	(9.735)	0	0	0
2018/12/20	R186	07/02/2019	8.50	Put	Bond Future	3,712.3500	3.7124	3,264.3900	3.2644	(12.067)	0	0	0
2018/12/20	R186	07/02/2019	9.10	Call	Bond Future	1,052.8100	1.0528	1,303.1800	1.3032	23.781	0	0	0
2018/12/20	R186	07/02/2019	9.92	Call	Bond Future	4,645.6500	4.6456	5,108.0900	5.1081	9.954	0	0	0
2018/12/20	R186	07/02/2019	9.50	Put	Bond Future	341.3400	0.3413	242.8600	0.2429	(28.851)	0	0	5,000
2018/12/20	R186	07/02/2019	9.23	Put	Bond Future	783.2900	0.7833	595.4600	0.5955	(23.980)	0	0	0
2018/12/20	R186	07/02/2019	9.23	Call	Bond Future	1,472.9500	1.4729	1,776.1200	1.7761	20.583	0	0	3,000
2018/12/20	R186	07/02/2019	8.22	Call	Bond Future	19.2100	0.0192	30.2500	0.0302	57.470	0	0	0
2018/12/20	R186	07/02/2019	8.22	Put	Bond Future	5,350.7300	5.3507	4,870.7700	4.8708	(8.970)	0	0	0
2018/12/20	R186	07/02/2019	8.30	Call	Bond Future	31.2700	0.0313	48.1800	0.0482	54.077	0	0	210
2018/12/20	R186	07/02/2019	9.90	Call	Bond Future	4,542.0100	4.5420	5,002.5600	5.0026	10.140	0	0	0
2018/12/20	R186	07/02/2019	9.90	Put	Bond Future	87.8100	0.0878	57.3600	0.0574	(34.677)	0	0	1,000
2018/12/20	R186	07/02/2019	9.27	Put	Bond Future	698.3900	0.6984	525.8100	0.5258	(24.711)	0	0	0
2018/12/20	R186	07/02/2019	9.27	Call	Bond Future	1,617.7900	1.6178	1,936.2100	1.9362	19.682	0	0	1,170
2018/12/20	R186	07/02/2019	8.77	Put	Bond Future	2,339.2700	2.3393	1,965.5000	1.9655	(15.978)	0	0	0
2018/12/20	R186	07/02/2019	8.77	Call	Bond Future	339.7900	0.3398	457.0200	0.4570	34.501	0	0	1,170
2018/12/20	R186	02/05/2019	10.07	Call	Bond Future	5,369.5200	5.3695	5,788.7200	5.7887	7.807	0	0	0
2018/12/20	R186	02/05/2019	9.75	Call	Bond Future	3,940.9200	3.9409	4,318.0200	4.3180	9.569	0	0	0
2018/12/20	R186	02/05/2019	9.96	Put	Bond Future	542.5600	0.5426	450.1000	0.4501	(17.041)	0	0	90
2018/12/20	R186	02/05/2019	8.65	Put	Bond Future	3,631.0700	3.6311	3,260.0100	3.2600	(10.219)	0	0	0
2018/12/20	R186	02/05/2019	9.25	Put	Bond Future	1,623.9800	1.6240	1,401.1000	1.4011	(13.724)	0	0	0
2018/12/20	R186	02/05/2019	9.02	Call	Bond Future	1,390.6100	1.3906	1,609.8600	1.6099	15.766	0	0	0
2018/12/20	R186	02/05/2019	9.01	Put	Bond Future	2,296.3400	2.2963	2,014.0700	2.0141	(12.292)	0	0	0
2018/12/20	R186	02/05/2019			Bond Future	9.1739	111.0897	9.0859	111.5886	(0.960)	0.0000	0.0000	3,050
2018/12/20	R186	02/05/2019	8.65	Call	Bond Future	616.8500	0.6169	744.7900	0.7448	20.741	0	0	3,250
2018/12/20	R186	02/05/2019	9.03	Call	Bond Future	1,416.5600	1.4166	1,638.3400	1.6383	15.656	0	0	0
2018/12/20	R186	02/05/2019	9.03	Put	Bond Future	2,233.7600	2.2338	1,956.5400	1.9565	(12.410)	0	0	0
2018/12/20	R186	02/05/2019	10.07	Put	Bond Future	458.7300	0.4587	378.9300	0.3789	(17.396)	0	0	200
2018/12/20	R186	02/05/2019	9.30	Call	Bond Future	2,215.6700	2.2157	2,503.5900	2.5036	12.995	0	0	200
2018/12/20	R186	02/05/2019	9.75	Put	Bond Future	749.3900	0.7494	627.4900	0.6275	(16.267)	0	0	7,000
2018/12/20	R186	02/05/2019	9.96	Call	Bond Future	4,866.5800	4.8666	5,273.1200	5.2731	8.354	0	0	0
2018/12/20	R186	02/05/2019	9.20	Put	Bond Future	1,749.8400	1.7498	1,514.8800	1.5149	(13.428)	0	0	0
2018/12/20	R186	02/05/2019	10.02	Put	Bond Future	494.8500	0.4948	409.5300	0.4095	(17.242)	0	0	3,250
2018/12/20	R186	02/05/2019	9.25	Call	Bond Future	2,052.7300	2.0527	2,328.8500	2.3288	13.451	0	0	3,250
2018/12/20	R186	02/05/2019	9.02	Put	Bond Future	2,264.9000	2.2649	1,985.1500	1.9851	(12.352)	0	0	0
2018/12/20	R186	02/05/2019	9.01	Call	Bond Future	1,364.9300	1.3649	1,581.6600	1.5817	15.878	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
2018/12/20	R186	02/05/2019	8.62	Put	Bond Future	3,760.2900		3.7603	3,382.3400	3.3823	(10.051)	0	0	0
2018/12/20	R186	02/05/2019	8.62	Call	Bond Future	570.1600		0.5702	691.2100	0.6912	21.231	0	0	90
2018/12/20	R186	02/05/2019	8.70	Put	Bond Future	3,421.9900		3.4220	3,062.6900	3.0627	(10.500)	0	0	0
2018/12/20	R186	02/05/2019	8.70	Call	Bond Future	700.1500		0.7002	839.8500	0.8398	19.953	0	0	200
2018/12/20	R186	02/05/2019	9.30	Put	Bond Future	1,506.3600		1.5064	1,295.2800	1.2953	(14.013)	0	0	0
2018/12/20	R186	02/05/2019	9.20	Call	Bond Future	1,897.0700		1.8971	2,161.1100	2.1611	13.918	0	0	90
2018/12/20	R186	02/05/2019	8.50	Put	Bond Future	4,304.6100		4.3046	3,900.6300	3.9006	(9.385)	0	0	0
2018/12/20	R186	02/05/2019	8.50	Call	Bond Future	407.1800		0.4072	502.2000	0.5022	23.336	0	0	7,000
2018/12/20	R186	02/05/2019	9.00	Put	Bond Future	2,328.3600		2.3284	2,043.5700	2.0436	(12.231)	0	0	0
2018/12/20	R186	02/05/2019	9.00	Call	Bond Future	1,339.7900		1.3398	1,554.0000	1.5540	15.988	0	0	7,000
2018/12/20	R186	02/05/2019	8.80	Put	Bond Future	3,026.3400		3.0263	2,691.3100	2.6913	(11.070)	0	0	0
2018/12/20	R186	02/05/2019	8.80	Call	Bond Future	886.2400		0.8862	1,050.2100	1.0502	18.502	0	0	7,500
2018/12/20	R186	02/05/2019	10.02	Call	Bond Future	5,139.4700		5.1395	5,553.1500	5.5532	8.049	0	0	0
2018/12/20	R186	01/08/2019	10.08	Put	Bond Future	976.1300		0.9761	856.5300	0.8565	(12.252)	0	0	6,000
2018/12/20	R186	01/08/2019	9.54	Call	Bond Future	3,333.0700		3.3331	3,650.4900	3.6505	9.523	0	0	0
2018/12/20	R186	01/08/2019			Bond Future	9.2349		107.9566	9.1427	108.4648	(0.999)	0.0000	0.0000	0
2018/12/20	R186	01/08/2019	9.52	Call	Bond Future	3,260.0600		3.2601	3,574.2300	3.5742	9.637	0	0	0
2018/12/20	R186	01/08/2019	9.52	Put	Bond Future	1,709.5700		1.7096	1,515.5100	1.5155	(11.351)	0	0	0
2018/12/20	R186	01/08/2019	8.30	Put	Bond Future	5,685.5100		5.6855	5,258.7300	5.2587	(7.506)	0	0	0
2018/12/20	R186	01/08/2019	8.30	Call	Bond Future	387.4700		0.3875	468.9200	0.4689	21.021	0	0	6,000
2018/12/20	R186	01/08/2019	9.05	Put	Bond Future	2,822.6700		2.8227	2,541.6300	2.5416	(9.957)	0	0	0
2018/12/20	R186	01/08/2019	9.05	Call	Bond Future	1,800.8400		1.8008	2,028.0300	2.0280	12.616	0	0	6,000
2018/12/20	R186	01/08/2019	10.08	Call	Bond Future	5,488.1700		5.4882	5,876.8000	5.8768	7.081	0	0	0
2018/12/20	R186	01/08/2019	9.54	Put	Bond Future	1,674.9000		1.6749	1,484.0900	1.4841	(11.392)	0	0	0
2018/12/20	R186	01/08/2019	9.53	Call	Bond Future	3,296.4900		3.2965	3,612.2900	3.6123	9.580	0	0	0
2018/12/20	R186	01/08/2019	9.53	Put	Bond Future	1,692.1400		1.6921	1,499.7100	1.4997	(11.372)	0	0	0
2018/12/20	R197	07/02/2019			Bond Future	299.1042		299.1042	299.1272	299.1272	0.008	0.0000	0.0000	2,355
2018/12/20	R197	02/05/2019			Bond Future	304.4026		304.4026	304.4243	304.4243	0.007	0.0000	0.0000	0
2018/12/20	R197	01/08/2019			Bond Future	302.8568		302.8568	302.8779	302.8779	0.007	0.0000	0.0000	0
2018/12/20	R202	07/02/2019			Bond Future	230.8590		230.8590	230.8834	230.8834	0.011	0.0000	0.0000	8,805
2018/12/20	R202	02/05/2019			Bond Future	234.9485		234.9485	234.9721	234.9721	0.010	0.0000	0.0000	0
2018/12/20	R202	01/08/2019			Bond Future	235.5746		235.5746	235.5978	235.5978	0.010	0.0000	0.0000	0
2018/12/20	R207	07/02/2019	6.52	Call	Bond Future	573.8100		0.5738	618.4600	0.6185	7.781	0	0	0
2018/12/20	R207	07/02/2019	6.51	Put	Bond Future	0.0900		0.0001	0.0300	0.0000	(66.667)	0	0	0
2018/12/20	R207	07/02/2019			Bond Future	5.8761		101.7705	5.8262	101.8152	(0.849)	0.0000	0.0000	15,739
2018/12/20	R207	07/02/2019	6.53	Call	Bond Future	582.6700		0.5827	627.3200	0.6273	7.663	0	0	0
2018/12/20	R207	07/02/2019	6.53	Put	Bond Future	0.0600		0.0001	0.0200	0.0000	(66.667)	0	0	0
2018/12/20	R207	07/02/2019	6.52	Put	Bond Future	0.0700		0.0001	0.0300	0.0000	(57.143)	0	0	0
2018/12/20	R207	07/02/2019	6.51	Call	Bond Future	564.9600		0.5650	609.5900	0.6096	7.900	0	0	0
2018/12/20	R207	02/05/2019	7.63	Call	Bond Future	1,574.4500		1.5744	1,619.2900	1.6193	2.848	0	0	0
2018/12/20	R207	02/05/2019			Bond Future	5.2806		103.5505	5.2146	103.5953	(1.250)	0.0000	0.0000	0
2018/12/20	R207	02/05/2019	7.61	Call	Bond Future	1,561.2200		1.5612	1,606.0600	1.6061	2.872	0	0	0
2018/12/20	R207	02/05/2019	7.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	R207	02/05/2019	7.63	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	R207	02/05/2019	7.62	Call	Bond Future	1,567.8400		1.5678	1,612.6800	1.6127	2.860	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
2018/12/20	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	R207	01/08/2019	7.33	Call	Bond Future	1,569.7600	1.5698	1,615.0600	1.6151	2.886	0	0	0
2018/12/20	R207	01/08/2019			Bond Future	3.7473	101.9297	3.6455	101.9750	(2.715)	0.0000	0.0000	0
2018/12/20	R207	01/08/2019	7.34	Call	Bond Future	1,574.0800	1.5741	1,619.3800	1.6194	2.878	0	0	0
2018/12/20	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	R207	01/08/2019	7.35	Call	Bond Future	1,578.3900	1.5784	1,623.6900	1.6237	2.870	0	0	0
2018/12/20	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/20	R208	07/02/2019	7.07	Call	Bond Future	108.9700	0.1090	164.6800	0.1647	51.124	0	0	0
2018/12/20	R208	07/02/2019	7.08	Put	Bond Future	234.2500	0.2343	160.1500	0.1602	(31.633)	0	0	0
2018/12/20	R208	07/02/2019	7.06	Put	Bond Future	258.4600	0.2585	179.6100	0.1796	(30.508)	0	0	0
2018/12/20	R208	07/02/2019			Bond Future	7.1409	101.7325	7.0726	101.8647	(0.956)	0.0000	0.0000	17,335
2018/12/20	R208	07/02/2019	7.07	Put	Bond Future	246.2600	0.2463	169.7700	0.1698	(31.061)	0	0	0
2018/12/20	R208	07/02/2019	7.08	Call	Bond Future	116.3400	0.1163	174.4400	0.1744	49.940	0	0	0
2018/12/20	R208	07/02/2019	7.06	Call	Bond Future	101.7800	0.1018	155.1300	0.1551	52.417	0	0	0
2018/12/20	R208	02/05/2019	8.03	Put	Bond Future	44.1600	0.0442	33.8300	0.0338	(23.392)	0	0	0
2018/12/20	R208	02/05/2019	8.02	Call	Bond Future	1,680.4800	1.6805	1,803.9100	1.8039	7.345	0	0	0
2018/12/20	R208	02/05/2019			Bond Future	7.0715	100.1108	6.9948	100.2448	(1.086)	0.0000	0.0000	0
2018/12/20	R208	02/05/2019	8.03	Call	Bond Future	1,696.7600	1.6968	1,820.3700	1.8204	7.285	0	0	0
2018/12/20	R208	02/05/2019	8.02	Put	Bond Future	44.9400	0.0449	34.4300	0.0344	(23.387)	0	0	0
2018/12/20	R208	02/05/2019	8.04	Call	Bond Future	1,713.0500	1.7131	1,836.8300	1.8368	7.226	0	0	0
2018/12/20	R208	02/05/2019	8.04	Put	Bond Future	43.4000	0.0434	33.2400	0.0332	(23.410)	0	0	0
2018/12/20	R208	01/08/2019	8.16	Call	Bond Future	1,922.0500	1.9221	2,045.5200	2.0455	6.424	0	0	0
2018/12/20	R208	01/08/2019	8.17	Put	Bond Future	65.2300	0.0652	52.8100	0.0528	(19.040)	0	0	0
2018/12/20	R208	01/08/2019			Bond Future	6.9347	102.0652	6.8460	102.2013	(1.279)	0.0000	0.0000	0
2018/12/20	R208	01/08/2019	8.16	Put	Bond Future	66.7000	0.0667	54.0500	0.0541	(18.966)	0	0	0
2018/12/20	R208	01/08/2019	8.17	Call	Bond Future	1,935.5300	1.9355	2,059.2300	2.0592	6.391	0	0	0
2018/12/20	R208	01/08/2019	8.15	Call	Bond Future	1,908.6100	1.9086	2,031.8300	2.0318	6.456	0	0	0
2018/12/20	R208	01/08/2019	8.15	Put	Bond Future	68.2100	0.0682	55.3100	0.0553	(18.912)	0	0	0
2018/12/20	R209	07/02/2019	10.20	Put	Bond Future	666.6800	0.6667	500.7300	0.5007	(24.892)	0	0	4,000
2018/12/20	R209	07/02/2019	8.97	Put	Bond Future	6,532.6200	6.5326	5,983.7500	5.9838	(8.402)	0	0	0
2018/12/20	R209	07/02/2019			Bond Future	9.9424	72.2123	9.8538	72.7715	(0.891)	0.0000	0.0000	115,525
2018/12/20	R209	07/02/2019	8.96	Call	Bond Future	16.7000	0.0167	26.5100	0.0265	58.743	0	0	0
2018/12/20	R209	07/02/2019	8.96	Put	Bond Future	6,603.0700	6.6031	6,053.6400	6.0536	(8.321)	0	0	0
2018/12/20	R209	07/02/2019	10.20	Call	Bond Future	2,255.6800	2.2557	2,648.9700	2.6490	17.436	0	0	0
2018/12/20	R209	07/02/2019	8.97	Call	Bond Future	17.7700	0.0178	28.1400	0.0281	58.357	0	0	0
2018/12/20	R209	07/02/2019	9.04	Put	Bond Future	6,044.1100	6.0441	5,499.9700	5.5000	(9.003)	0	0	0
2018/12/20	R209	07/02/2019	9.04	Call	Bond Future	27.1900	0.0272	42.2900	0.0423	55.535	0	0	4,000
2018/12/20	R209	07/02/2019	9.54	Put	Bond Future	2,941.8700	2.9419	2,503.8100	2.5038	(14.891)	0	0	0
2018/12/20	R209	07/02/2019	9.54	Call	Bond Future	348.3300	0.3483	469.5100	0.4695	34.789	0	0	4,000
2018/12/20	R209	07/02/2019	8.95	Call	Bond Future	15.6800	0.0157	24.9500	0.0250	59.120	0	0	0
2018/12/20	R209	07/02/2019	8.95	Put	Bond Future	6,673.6700	6.6737	6,123.7000	6.1237	(8.241)	0	0	0
2018/12/20	R209	02/05/2019	9.70	Put	Bond Future	3,215.7700	3.2158	2,864.3500	2.8644	(10.928)	0	0	0
2018/12/20	R209	02/05/2019			Bond Future	10.0004	70.3262	9.9094	70.8948	(0.910)	0.0000	0.0000	0
2018/12/20	R209	02/05/2019	9.69	Call	Bond Future	1,288.2600	1.2883	1,502.7600	1.5028	16.650	0	0	0
2018/12/20	R209	02/05/2019	9.69	Put	Bond Future	3,255.5500	3.2556	2,901.4600	2.9015	(10.877)	0	0	0

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2018/12/20	R209	02/05/2019	9.70	Call	Bond Future	1,313.1200	1.3131	1,530.2900	1.5303	16.538	0	0	0
2018/12/20	R209	02/05/2019	10.50	Call	Bond Future	4,079.0500	4.0790	4,488.0900	4.4881	10.028	0	0	0
2018/12/20	R209	02/05/2019	10.71	Call	Bond Future	5,011.7300	5.0117	5,455.4000	5.4554	8.853	0	0	0
2018/12/20	R209	02/05/2019	9.68	Call	Bond Future	1,263.6700	1.2637	1,475.5000	1.4755	16.763	0	0	0
2018/12/20	R209	02/05/2019	9.68	Put	Bond Future	3,295.6900	3.2957	2,938.9300	2.9389	(10.825)	0	0	0
2018/12/20	R209	02/05/2019	9.95	Put	Bond Future	2,326.1800	2.3262	2,041.2600	2.0413	(12.248)	0	0	0
2018/12/20	R209	02/05/2019	9.95	Call	Bond Future	2,012.2400	2.0122	2,295.9100	2.2959	14.097	0	0	760
2018/12/20	R209	02/05/2019	10.50	Put	Bond Future	1,075.8900	1.0759	916.3400	0.9163	(14.830)	0	0	11,560
2018/12/20	R209	02/05/2019	9.35	Put	Bond Future	4,819.2000	4.8192	4,377.9100	4.3779	(9.157)	0	0	0
2018/12/20	R209	02/05/2019	9.35	Call	Bond Future	602.3100	0.6023	729.6100	0.7296	21.135	0	0	760
2018/12/20	R209	02/05/2019	10.71	Put	Bond Future	803.4200	0.8034	678.5000	0.6785	(15.549)	0	0	760
2018/12/20	R209	01/08/2019	10.15	Put	Bond Future	2,538.9900	2.5390	2,282.1700	2.2822	(10.115)	0	0	0
2018/12/20	R209	01/08/2019	10.17	Call	Bond Future	3,170.7100	3.1707	3,497.2700	3.4973	10.299	0	0	0
2018/12/20	R209	01/08/2019			Bond Future	10.0578	71.6992	9.9641	72.2787	(0.932)	0.0000	0.0000	0
2018/12/20	R209	01/08/2019	10.15	Call	Bond Future	3,102.1700	3.1022	3,424.8300	3.4248	10.401	0	0	0
2018/12/20	R209	01/08/2019	10.17	Put	Bond Future	2,486.2400	2.4862	2,233.3200	2.2333	(10.173)	0	0	0
2018/12/20	R209	01/08/2019	10.16	Put	Bond Future	2,512.6100	2.5126	2,257.7400	2.2577	(10.144)	0	0	0
2018/12/20	R209	01/08/2019	10.16	Call	Bond Future	3,136.4700	3.1365	3,461.0800	3.4611	10.350	0	0	0
2018/12/20	R210	07/02/2019			Bond Future	185.8960	185.8960	185.9149	185.9149	0.010	0.0000	0.0000	2,448
2018/12/20	R210	02/05/2019			Bond Future	186.6333	186.6333	186.6516	186.6516	0.010	0.0000	0.0000	0
2018/12/20	R210	01/08/2019			Bond Future	190.3202	190.3202	190.3381	190.3381	0.009	0.0000	0.0000	0
2018/12/20	R212	07/02/2019			Bond Future	155.7650	155.7650	155.7763	155.7763	0.007	0.0000	0.0000	4,976
2018/12/20	R212	02/05/2019			Bond Future	158.5243	158.5243	158.5350	158.5350	0.007	0.0000	0.0000	0
2018/12/20	R212	01/08/2019			Bond Future	161.5847	161.5847	161.5950	161.5950	0.006	0.0000	0.0000	0
2018/12/20	R213	07/02/2019	8.68	Call	Bond Future	10.0200	0.0100	16.3300	0.0163	62.974	0	0	0
2018/12/20	R213	07/02/2019			Bond Future	9.7321	84.0483	9.6430	84.5913	(0.916)	0.0000	0.0000	32,702
2018/12/20	R213	07/02/2019	8.68	Put	Bond Future	6,747.1300	6.7471	6,210.4800	6.2105	(7.954)	0	0	0
2018/12/20	R213	07/02/2019	8.69	Call	Bond Future	10.7000	0.0107	17.3800	0.0174	62.430	0	0	0
2018/12/20	R213	07/02/2019	8.70	Put	Bond Future	6,613.5600	6.6136	6,077.6800	6.0777	(8.103)	0	0	0
2018/12/20	R213	07/02/2019	8.69	Put	Bond Future	6,680.2900	6.6803	6,144.0100	6.1440	(8.028)	0	0	0
2018/12/20	R213	07/02/2019	8.70	Call	Bond Future	11.4200	0.0114	18.5000	0.0185	61.996	0	0	0
2018/12/20	R213	02/05/2019	9.49	Call	Bond Future	1,233.8400	1.2338	1,442.1400	1.4421	16.882	0	0	0
2018/12/20	R213	02/05/2019	9.48	Put	Bond Future	3,112.7400	3.1127	2,766.4800	2.7665	(11.124)	0	0	0
2018/12/20	R213	02/05/2019			Bond Future	9.7932	81.9689	9.7013	82.5209	(0.938)	0.0000	0.0000	0
2018/12/20	R213	02/05/2019	9.50	Call	Bond Future	1,257.8000	1.2578	1,468.7100	1.4687	16.768	0	0	0
2018/12/20	R213	02/05/2019	9.50	Put	Bond Future	3,037.2700	3.0373	2,696.2300	2.6962	(11.229)	0	0	0
2018/12/20	R213	02/05/2019	9.49	Put	Bond Future	3,074.9300	3.0749	2,731.2800	2.7313	(11.176)	0	0	0
2018/12/20	R213	02/05/2019	9.48	Call	Bond Future	1,209.9600	1.2100	1,415.6500	1.4156	17.000	0	0	0
2018/12/20	R213	01/08/2019	9.99	Put	Bond Future	2,233.9300	2.2339	1,992.3000	1.9923	(10.816)	0	0	0
2018/12/20	R213	01/08/2019	9.98	Call	Bond Future	2,994.2100	2.9942	3,313.0500	3.3131	10.649	0	0	0
2018/12/20	R213	01/08/2019			Bond Future	9.8543	83.5691	9.7592	84.1315	(0.964)	0.0000	0.0000	0
2018/12/20	R213	01/08/2019	9.99	Call	Bond Future	3,027.9300	3.0279	3,348.7100	3.3487	10.594	0	0	0
2018/12/20	R213	01/08/2019	9.98	Put	Bond Future	2,258.3600	2.2584	2,014.7900	2.0148	(10.785)	0	0	0
2018/12/20	R213	01/08/2019	10.00	Call	Bond Future	3,062.0700	3.0621	3,384.7800	3.3848	10.539	0	0	0
2018/12/20	R213	01/08/2019	10.00	Put	Bond Future	2,209.9800	2.2100	1,970.2800	1.9703	(10.846)	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
2018/12/20	R214	07/02/2019	9.05	Put	Bond Future	7,576.6000		7.5766	7,004.2500	7.0042	(7.554)	0	0	0
2018/12/20	R214	07/02/2019			Bond Future	10.1241		71.2173	10.0354	71.7957	(0.876)	0.0000	0.0000	31,531
2018/12/20	R214	07/02/2019	9.04	Call	Bond Future	9.1200		0.0091	14.7800	0.0148	62.061	0	0	0
2018/12/20	R214	07/02/2019	9.04	Put	Bond Future	7,652.5600		7.6526	7,079.8500	7.0799	(7.484)	0	0	0
2018/12/20	R214	07/02/2019	9.05	Call	Bond Future	9.7600		0.0098	15.7800	0.0158	61.680	0	0	0
2018/12/20	R214	07/02/2019	9.03	Call	Bond Future	8.5200		0.0085	13.8500	0.0139	62.559	0	0	0
2018/12/20	R214	07/02/2019	9.03	Put	Bond Future	7,728.6800		7.7287	7,155.6400	7.1556	(7.414)	0	0	0
2018/12/20	R214	02/05/2019	9.87	Call	Bond Future	1,343.5300		1.3435	1,565.9000	1.5659	16.551	0	0	0
2018/12/20	R214	02/05/2019	9.85	Call	Bond Future	1,292.5700		1.2926	1,509.4100	1.5094	16.776	0	0	0
2018/12/20	R214	02/05/2019			Bond Future	10.1815		69.1671	10.0904	69.7552	(0.894)	0.0000	0.0000	0
2018/12/20	R214	02/05/2019	9.85	Put	Bond Future	3,473.1900		3.4732	3,101.9300	3.1019	(10.689)	0	0	0
2018/12/20	R214	02/05/2019	9.87	Put	Bond Future	3,389.4200		3.3894	3,023.6900	3.0237	(10.790)	0	0	0
2018/12/20	R214	02/05/2019	9.86	Call	Bond Future	1,317.8300		1.3178	1,537.4300	1.5374	16.664	0	0	0
2018/12/20	R214	02/05/2019	9.86	Put	Bond Future	3,431.0300		3.4310	3,062.5300	3.0625	(10.740)	0	0	0
2018/12/20	R214	01/08/2019	10.34	Put	Bond Future	2,612.3300		2.6123	2,348.9200	2.3489	(10.083)	0	0	0
2018/12/20	R214	01/08/2019			Bond Future	10.2394		70.5173	10.1457	71.1166	(0.915)	0.0000	0.0000	0
2018/12/20	R214	01/08/2019	10.33	Call	Bond Future	3,211.6800		3.2117	3,545.5400	3.5455	10.395	0	0	0
2018/12/20	R214	01/08/2019	10.33	Put	Bond Future	2,640.0300		2.6400	2,374.6100	2.3746	(10.054)	0	0	0
2018/12/20	R214	01/08/2019	10.34	Call	Bond Future	3,246.5800		3.2466	3,582.4500	3.5825	10.345	0	0	0
2018/12/20	R214	01/08/2019	10.32	Call	Bond Future	3,176.7200		3.1767	3,508.5600	3.5086	10.446	0	0	0
2018/12/20	R214	01/08/2019	10.32	Put	Bond Future	2,667.7600		2.6678	2,400.3200	2.4003	(10.025)	0	0	0
2018/12/20	R248	07/02/2019	9.06	Put	Bond Future	9,860.6600		9.8607	9,129.4300	9.1294	(7.416)	0	0	0
2018/12/20	R248	07/02/2019			Bond Future	10.1497		90.9667	10.0609	91.7031	(0.875)	0.0000	0.0000	107,561
2018/12/20	R248	07/02/2019	9.06	Call	Bond Future	7.6200		0.0076	12.8100	0.0128	68.110	0	0	0
2018/12/20	R248	07/02/2019	9.05	Put	Bond Future	9,959.4000		9.9594	9,227.8400	9.2278	(7.345)	0	0	0
2018/12/20	R248	07/02/2019	9.07	Call	Bond Future	8.2000		0.0082	13.7600	0.0138	67.805	0	0	0
2018/12/20	R248	07/02/2019	9.07	Put	Bond Future	9,762.1200		9.7621	9,031.2600	9.0313	(7.487)	0	0	0
2018/12/20	R248	07/02/2019	9.05	Call	Bond Future	7.0700		0.0071	11.9300	0.0119	68.741	0	0	0
2018/12/20	R248	02/05/2019	9.90	Put	Bond Future	4,234.3800		4.2344	3,767.9300	3.7679	(11.016)	0	0	0
2018/12/20	R248	02/05/2019			Bond Future	10.2078		88.1210	10.1166	88.8698	(0.894)	0.0000	0.0000	0
2018/12/20	R248	02/05/2019	9.90	Call	Bond Future	1,661.7500		1.6618	1,944.0600	1.9441	16.989	0	0	0
2018/12/20	R248	02/05/2019	9.91	Call	Bond Future	1,694.5800		1.6946	1,980.4900	1.9805	16.872	0	0	0
2018/12/20	R248	02/05/2019	9.89	Put	Bond Future	4,287.7500		4.2877	3,817.7000	3.8177	(10.963)	0	0	0
2018/12/20	R248	02/05/2019	9.91	Put	Bond Future	4,181.5300		4.1815	3,718.6800	3.7187	(11.069)	0	0	0
2018/12/20	R248	02/05/2019	9.89	Call	Bond Future	1,629.2900		1.6293	1,908.0000	1.9080	17.106	0	0	0
2018/12/20	R248	01/08/2019	10.35	Call	Bond Future	3,946.2700		3.9463	4,370.2200	4.3702	10.743	0	0	0
2018/12/20	R248	01/08/2019	10.34	Put	Bond Future	3,314.7100		3.3147	2,972.9600	2.9730	(10.310)	0	0	0
2018/12/20	R248	01/08/2019			Bond Future	10.2666		89.8413	10.1726	90.6044	(0.915)	0.0000	0.0000	0
2018/12/20	R248	01/08/2019	10.36	Call	Bond Future	3,990.2000		3.9902	4,416.7900	4.4168	10.691	0	0	0
2018/12/20	R248	01/08/2019	10.36	Put	Bond Future	3,243.4200		3.2434	2,906.9600	2.9070	(10.374)	0	0	0
2018/12/20	R248	01/08/2019	10.35	Put	Bond Future	3,278.9000		3.2789	2,939.8000	2.9398	(10.342)	0	0	0
2018/12/20	R248	01/08/2019	10.34	Call	Bond Future	3,902.5500		3.9025	4,323.8500	4.3238	10.796	0	0	0

Total

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