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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/12/2018 TO 04/12/2018

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
2018/12/04	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	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
2018/12/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	2025	07/02/2019			Bond Future	132.3044	132.3044	132.3841	132.3841	0.060	0.0000	0.0000	355
2018/12/04	2025	02/05/2019			Bond Future	134.6605	134.6605	134.7408	134.7408	0.060	0.0000	0.0000	0
2018/12/04	2025	01/08/2019			Bond Future	137.3161	137.3161	137.3960	137.3960	0.058	0.0000	0.0000	0
2018/12/04	2029	07/02/2019			Bond Future	100.2936	100.2936	100.2967	100.2967	0.003	0.0000	0.0000	2,954
2018/12/04	2029	02/05/2019			Bond Future	101.0066	101.0066	101.0092	101.0092	0.003	0.0000	0.0000	0
2018/12/04	2029	01/08/2019			Bond Future	103.0336	103.0336	103.0348	103.0348	0.001	0.0000	0.0000	0
2018/12/04	2030	07/02/2019	8.62	Call	Bond Future	77.5800	0.0776	71.4500	0.0714	(7.902)	0	0	0
2018/12/04	2030	07/02/2019	10.20	Put	Bond Future	183.4800	0.1835	184.2700	0.1843	0.431	0	0	4,000
2018/12/04	2030	07/02/2019			Bond Future	9.4023	90.7904	9.4118	90.7299	0.102	0.0000	0.0000	55,285
2018/12/04	2030	07/02/2019	9.68	Put	Bond Future	714.8300	0.7148	723.9100	0.7239	1.270	0	0	0
2018/12/04	2030	07/02/2019	9.68	Call	Bond Future	2,446.6300	2.4466	2,395.1600	2.3952	(2.104)	0	0	4,000
2018/12/04	2030	07/02/2019	9.18	Put	Bond Future	2,177.3800	2.1774	2,207.9500	2.2079	1.404	0	0	0
2018/12/04	2030	07/02/2019	9.18	Call	Bond Future	758.7700	0.7588	728.7900	0.7288	(3.951)	0	0	4,000
2018/12/04	2030	07/02/2019	8.63	Call	Bond Future	81.3600	0.0814	74.9900	0.0750	(7.829)	0	0	0
2018/12/04	2030	07/02/2019	8.62	Put	Bond Future	5,205.1300	5.2051	5,259.5500	5.2596	1.046	0	0	0
2018/12/04	2030	07/02/2019	10.20	Call	Bond Future	5,039.1800	5.0392	4,979.4200	4.9794	(1.186)	0	0	0
2018/12/04	2030	07/02/2019	8.90	Call	Bond Future	275.6300	0.2756	259.8900	0.2599	(5.711)	0	0	1,320
2018/12/04	2030	07/02/2019	8.63	Put	Bond Future	5,140.9500	5.1410	5,195.1300	5.1951	1.054	0	0	0
2018/12/04	2030	07/02/2019	8.64	Call	Bond Future	85.2400	0.0852	78.6300	0.0786	(7.755)	0	0	0
2018/12/04	2030	07/02/2019	8.64	Put	Bond Future	5,076.9200	5.0769	5,130.8600	5.1309	1.062	0	0	0
2018/12/04	2030	07/02/2019	9.60	Put	Bond Future	872.1300	0.8721	883.7500	0.8838	1.332	0	0	0
2018/12/04	2030	07/02/2019	9.60	Call	Bond Future	2,109.7300	2.1097	2,060.8000	2.0608	(2.319)	0	0	1,320
2018/12/04	2030	07/02/2019	9.40	Put	Bond Future	1,388.0900	1.3881	1,407.7200	1.4077	1.414	0	0	0
2018/12/04	2030	07/02/2019	9.40	Call	Bond Future	1,373.8800	1.3739	1,332.9600	1.3330	(2.978)	0	0	0
2018/12/04	2030	07/02/2019	8.70	Put	Bond Future	4,697.8400	4.6978	4,750.2200	4.7502	1.115	0	0	0
2018/12/04	2030	07/02/2019	8.70	Call	Bond Future	112.2200	0.1122	104.0500	0.1040	(7.280)	0	0	0
2018/12/04	2030	07/02/2019	8.90	Put	Bond Future	3,524.2100	3.5242	3,569.0200	3.5690	1.271	0	0	0
2018/12/04	2030	02/05/2019	8.90	Put	Bond Future	4,315.6300	4.3156	4,356.8300	4.3568	0.955	0	0	0
2018/12/04	2030	02/05/2019	9.41	Call	Bond Future	2,004.6200	2.0046	1,967.2200	1.9672	(1.866)	0	0	0
2018/12/04	2030	02/05/2019			Bond Future	9.4600	92.3870	9.4700	92.3249	0.106	0.0000	0.0000	0
2018/12/04	2030	02/05/2019	9.39	Call	Bond Future	1,942.3000	1.9423	1,905.5100	1.9055	(1.894)	0	0	0
2018/12/04	2030	02/05/2019	9.39	Put	Bond Future	2,378.6800	2.3787	2,404.0100	2.4040	1.065	0	0	0
2018/12/04	2030	02/05/2019	10.20	Call	Bond Future	5,202.2000	5.2022	5,147.6000	5.1476	(1.050)	0	0	0
2018/12/04	2030	02/05/2019	10.20	Put	Bond Future	756.7300	0.7567	764.2500	0.7642	0.994	0	0	3,000
2018/12/04	2030	02/05/2019	8.90	Call	Bond Future	744.2300	0.7442	723.3100	0.7233	(2.811)	0	0	3,000
2018/12/04	2030	02/05/2019	9.41	Put	Bond Future	2,316.0300	2.3160	2,340.7500	2.3407	1.067	0	0	0
2018/12/04	2030	02/05/2019	9.40	Call	Bond Future	1,973.3300	1.9733	1,936.2300	1.9362	(1.880)	0	0	3,000
2018/12/04	2030	02/05/2019	9.40	Put	Bond Future	2,347.2000	2.3472	2,372.2200	2.3722	1.066	0	0	0
2018/12/04	2030	01/08/2019	9.91	Put	Bond Future	1,773.2800	1.7733	1,790.7400	1.7907	0.985	0	0	0
2018/12/04	2030	01/08/2019			Bond Future	9.5149	90.2146	9.5255	90.1499	0.112	0.0000	0.0000	0

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2018/12/04	2030	01/08/2019	9.91	Call	Bond Future	4,142.2900	4.1423	4,095.0200	4.0950	(1.141)	0	0	0
2018/12/04	2030	01/08/2019	9.92	Call	Bond Future	4,182.5200	4.1825	4,135.0700	4.1351	(1.134)	0	0	0
2018/12/04	2030	01/08/2019	9.90	Put	Bond Future	1,792.1100	1.7921	1,809.7600	1.8098	0.985	0	0	0
2018/12/04	2030	01/08/2019	9.92	Put	Bond Future	1,754.6400	1.7546	1,771.9200	1.7719	0.985	0	0	0
2018/12/04	2030	01/08/2019	9.90	Call	Bond Future	4,102.1900	4.1022	4,055.1100	4.0551	(1.148)	0	0	0
2018/12/04	2032	07/02/2019	8.81	Call	Bond Future	82.3700	0.0824	75.9000	0.0759	(7.855)	0	0	0
2018/12/04	2032	07/02/2019	8.80	Put	Bond Future	5,941.7000	5.9417	6,000.5800	6.0006	0.991	0	0	0
2018/12/04	2032	07/02/2019			Bond Future	9.6202	92.9465	9.6297	92.8814	0.099	0.0000	0.0000	42,380
2018/12/04	2032	07/02/2019	8.82	Call	Bond Future	87.0700	0.0871	80.3200	0.0803	(7.752)	0	0	0
2018/12/04	2032	07/02/2019	8.82	Put	Bond Future	5,801.6500	5.8016	5,859.9800	5.8600	1.005	0	0	0
2018/12/04	2032	07/02/2019	8.81	Put	Bond Future	5,871.5300	5.8715	5,930.1400	5.9301	0.998	0	0	0
2018/12/04	2032	07/02/2019	8.80	Call	Bond Future	77.8800	0.0779	71.6800	0.0717	(7.961)	0	0	0
2018/12/04	2032	02/05/2019	9.62	Put	Bond Future	2,572.6000	2.5726	2,599.1000	2.5991	1.030	0	0	0
2018/12/04	2032	02/05/2019	9.61	Call	Bond Future	2,147.2300	2.1472	2,107.3300	2.1073	(1.858)	0	0	0
2018/12/04	2032	02/05/2019			Bond Future	9.6779	90.4240	9.6878	90.3572	0.102	0.0000	0.0000	0
2018/12/04	2032	02/05/2019	9.62	Call	Bond Future	2,180.9000	2.1809	2,140.6700	2.1407	(1.845)	0	0	0
2018/12/04	2032	02/05/2019	9.61	Put	Bond Future	2,606.8200	2.6068	2,633.6500	2.6337	1.029	0	0	0
2018/12/04	2032	02/05/2019	9.63	Call	Bond Future	2,214.6000	2.2146	2,174.0600	2.1741	(1.831)	0	0	0
2018/12/04	2032	02/05/2019	9.63	Put	Bond Future	2,538.4900	2.5385	2,564.6800	2.5647	1.032	0	0	0
2018/12/04	2032	01/08/2019	10.10	Call	Bond Future	4,380.4300	4.3804	4,330.1200	4.3301	(1.149)	0	0	0
2018/12/04	2032	01/08/2019	10.11	Put	Bond Future	1,954.3600	1.9544	1,973.2800	1.9733	0.968	0	0	0
2018/12/04	2032	01/08/2019			Bond Future	9.7313	92.2182	9.7417	92.1488	0.107	0.0000	0.0000	0
2018/12/04	2032	01/08/2019	10.10	Put	Bond Future	1,975.6600	1.9757	1,994.7800	1.9948	0.968	0	0	0
2018/12/04	2032	01/08/2019	10.11	Call	Bond Future	4,423.0800	4.4231	4,372.5700	4.3726	(1.142)	0	0	0
2018/12/04	2032	01/08/2019	10.09	Call	Bond Future	4,338.2100	4.3382	4,288.1100	4.2881	(1.155)	0	0	0
2018/12/04	2032	01/08/2019	10.09	Put	Bond Future	1,997.4600	1.9975	2,016.7900	2.0168	0.968	0	0	0
2018/12/04	2033	07/02/2019			Bond Future	102.4785	102.4785	102.4819	102.4819	0.003	0.0000	0.0000	6,770
2018/12/04	2033	02/05/2019			Bond Future	103.1580	103.1580	103.1609	103.1609	0.003	0.0000	0.0000	0
2018/12/04	2033	01/08/2019			Bond Future	105.2281	105.2281	105.2295	105.2295	0.001	0.0000	0.0000	0
2018/12/04	2037	07/02/2019	9.06	Put	Bond Future	6,179.8000	6.1798	6,207.3700	6.2074	0.446	0	0	0
2018/12/04	2037	07/02/2019	9.05	Call	Bond Future	115.1100	0.1151	109.0100	0.1090	(5.299)	0	0	0
2018/12/04	2037	07/02/2019			Bond Future	9.8122	89.2946	9.8166	89.2607	0.045	0.0000	0.0000	57,016
2018/12/04	2037	07/02/2019	9.06	Call	Bond Future	121.4700	0.1215	115.1200	0.1151	(5.228)	0	0	0
2018/12/04	2037	07/02/2019	9.05	Put	Bond Future	6,258.1500	6.2582	6,285.9700	6.2860	0.445	0	0	0
2018/12/04	2037	07/02/2019	9.07	Call	Bond Future	128.0500	0.1280	121.4500	0.1214	(5.154)	0	0	0
2018/12/04	2037	07/02/2019	9.07	Put	Bond Future	6,101.7900	6.1018	6,129.1100	6.1291	0.448	0	0	0
2018/12/04	2037	02/05/2019	9.81	Put	Bond Future	2,962.8400	2.9628	2,971.6800	2.9717	0.298	0	0	0
2018/12/04	2037	02/05/2019			Bond Future	9.8696	90.8649	9.8743	90.8300	0.047	0.0000	0.0000	0
2018/12/04	2037	02/05/2019	9.80	Call	Bond Future	2,471.7900	2.4718	2,445.8200	2.4458	(1.051)	0	0	0
2018/12/04	2037	02/05/2019	9.80	Put	Bond Future	3,001.5700	3.0016	3,010.5700	3.0106	0.300	0	0	0
2018/12/04	2037	02/05/2019	9.81	Call	Bond Future	2,509.4300	2.5094	2,483.3000	2.4833	(1.041)	0	0	0
2018/12/04	2037	02/05/2019	9.79	Call	Bond Future	2,434.4300	2.4344	2,408.6400	2.4086	(1.059)	0	0	0
2018/12/04	2037	02/05/2019	9.79	Put	Bond Future	3,040.6800	3.0407	3,049.8600	3.0499	0.302	0	0	0
2018/12/04	2037	01/08/2019	10.31	Call	Bond Future	4,982.0800	4.9821	4,951.4100	4.9514	(0.616)	0	0	0
2018/12/04	2037	01/08/2019			Bond Future	9.9257	88.4120	9.9307	88.3750	0.050	0.0000	0.0000	0

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2018/12/04	2037	01/08/2019	10.29	Call	Bond Future	4,887.4500		4.8875	4,856.9900	4.8570	(0.623)	0	0	0
2018/12/04	2037	01/08/2019	10.29	Put	Bond Future	2,224.9900		2.2250	2,231.6200	2.2316	0.298	0	0	0
2018/12/04	2037	01/08/2019	10.31	Put	Bond Future	2,177.0200		2.1770	2,183.4400	2.1834	0.295	0	0	0
2018/12/04	2037	01/08/2019	10.30	Call	Bond Future	4,934.6800		4.9347	4,904.1200	4.9041	(0.619)	0	0	0
2018/12/04	2037	01/08/2019	10.30	Put	Bond Future	2,200.8800		2.2009	2,207.4100	2.2074	0.297	0	0	0
2018/12/04	2038	07/02/2019			Bond Future	119.8624		119.8624	120.0475	120.0475	0.154	0.0000	0.0000	9,912
2018/12/04	2038	02/05/2019			Bond Future	121.9967		121.9967	122.1847	122.1847	0.154	0.0000	0.0000	0
2018/12/04	2038	01/08/2019			Bond Future	124.3925		124.3925	124.5823	124.5823	0.153	0.0000	0.0000	0
2018/12/04	2040	07/02/2019	9.13	Call	Bond Future	138.0600		0.1381	127.9900	0.1280	(7.294)	0	0	0
2018/12/04	2040	07/02/2019	9.11	Put	Bond Future	6,805.3700		6.8054	6,874.7100	6.8747	1.019	0	0	0
2018/12/04	2040	07/02/2019			Bond Future	9.8768		92.5899	9.8864	92.5113	0.097	0.0000	0.0000	32,426
2018/12/04	2040	07/02/2019	9.13	Put	Bond Future	6,635.4500		6.6354	6,704.0100	6.7040	1.033	0	0	0
2018/12/04	2040	07/02/2019	9.11	Call	Bond Future	124.1000		0.1241	114.8100	0.1148	(7.486)	0	0	0
2018/12/04	2040	07/02/2019	9.12	Put	Bond Future	6,720.1700		6.7202	6,789.1300	6.7891	1.026	0	0	0
2018/12/04	2040	07/02/2019	9.12	Call	Bond Future	130.9100		0.1309	121.2400	0.1212	(7.387)	0	0	0
2018/12/04	2040	02/05/2019	9.60	Call	Bond Future	1,642.1100		1.6421	1,604.6300	1.6046	(2.282)	0	0	1,150
2018/12/04	2040	02/05/2019	9.89	Call	Bond Future	2,701.8300		2.7018	2,652.5600	2.6526	(1.824)	0	0	0
2018/12/04	2040	02/05/2019	9.88	Put	Bond Future	3,101.6800		3.1017	3,133.2600	3.1333	1.018	0	0	0
2018/12/04	2040	02/05/2019			Bond Future	9.9338		94.2182	9.9437	94.1378	0.099	0.0000	0.0000	0
2018/12/04	2040	02/05/2019	10.20	Put	Bond Future	1,986.8300		1.9868	2,007.4400	2.0074	1.037	0	0	0
2018/12/04	2040	02/05/2019	10.20	Call	Bond Future	4,115.6300		4.1156	4,055.7800	4.0558	(1.454)	0	0	1,150
2018/12/04	2040	02/05/2019	9.60	Put	Bond Future	4,428.6800		4.4287	4,471.6600	4.4717	0.970	0	0	0
2018/12/04	2040	02/05/2019	9.90	Call	Bond Future	2,743.0200		2.7430	2,693.3700	2.6934	(1.810)	0	0	0
2018/12/04	2040	02/05/2019	9.90	Put	Bond Future	3,019.4800		3.0195	3,050.2900	3.0503	1.020	0	0	0
2018/12/04	2040	02/05/2019	9.89	Put	Bond Future	3,060.2400		3.0602	3,091.4300	3.0914	1.019	0	0	0
2018/12/04	2040	02/05/2019	9.88	Call	Bond Future	2,661.2000		2.6612	2,612.3200	2.6123	(1.837)	0	0	0
2018/12/04	2040	01/08/2019	10.36	Call	Bond Future	5,307.0000		5.3070	5,246.1300	5.2461	(1.147)	0	0	0
2018/12/04	2040	01/08/2019	10.37	Put	Bond Future	2,373.4700		2.3735	2,395.9300	2.3959	0.946	0	0	0
2018/12/04	2040	01/08/2019			Bond Future	9.9897		91.5815	10.0000	91.4980	0.104	0.0000	0.0000	0
2018/12/04	2040	01/08/2019	10.36	Put	Bond Future	2,399.4400		2.3994	2,422.1400	2.4221	0.946	0	0	0
2018/12/04	2040	01/08/2019	10.37	Call	Bond Future	5,357.4800		5.3575	5,296.3700	5.2964	(1.141)	0	0	0
2018/12/04	2040	01/08/2019	10.38	Call	Bond Future	5,407.8300		5.4078	5,346.4800	5.3465	(1.134)	0	0	0
2018/12/04	2040	01/08/2019	10.38	Put	Bond Future	2,347.4900		2.3475	2,369.7100	2.3697	0.947	0	0	0
2018/12/04	2044	07/02/2019	9.18	Put	Bond Future	6,436.1200		6.4361	6,583.0900	6.5831	2.284	0	0	0
2018/12/04	2044	07/02/2019			Bond Future	9.8848		89.8356	9.9046	89.6696	0.200	0.0000	0.0000	37,155
2018/12/04	2044	07/02/2019	9.17	Call	Bond Future	165.0100		0.1650	146.7100	0.1467	(11.090)	0	0	0
2018/12/04	2044	07/02/2019	9.17	Put	Bond Future	6,521.6200		6.5216	6,669.3100	6.6693	2.265	0	0	0
2018/12/04	2044	07/02/2019	9.18	Call	Bond Future	173.5700		0.1736	154.5500	0.1546	(10.958)	0	0	0
2018/12/04	2044	07/02/2019	9.16	Call	Bond Future	156.7700		0.1568	139.1900	0.1392	(11.214)	0	0	0
2018/12/04	2044	07/02/2019	9.16	Put	Bond Future	6,607.5900		6.6076	6,756.0000	6.7560	2.246	0	0	0
2018/12/04	2044	02/05/2019	9.90	Call	Bond Future	2,777.0800		2.7771	2,683.7200	2.6837	(3.362)	0	0	0
2018/12/04	2044	02/05/2019			Bond Future	9.9392		91.4154	9.9596	91.2461	0.205	0.0000	0.0000	0
2018/12/04	2044	02/05/2019	9.90	Put	Bond Future	3,103.9100		3.1039	3,179.8400	3.1798	2.446	0	0	0
2018/12/04	2044	02/05/2019	9.91	Call	Bond Future	2,819.0500		2.8190	2,724.9000	2.7249	(3.340)	0	0	0
2018/12/04	2044	02/05/2019	9.92	Put	Bond Future	3,021.3800		3.0214	3,095.7500	3.0957	2.461	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
2018/12/04	2044	02/05/2019	9.91	Put	Bond Future	3,062.3100	3.0623	3,137.4500	3.1375	2.454	0	0	0
2018/12/04	2044	02/05/2019	9.92	Call	Bond Future	2,861.5500	2.8615	2,766.6300	2.7666	(3.317)	0	0	0
2018/12/04	2044	01/08/2019	10.40	Put	Bond Future	2,353.6200	2.3536	2,406.8800	2.4069	2.263	0	0	0
2018/12/04	2044	01/08/2019			Bond Future	9.9924	88.8483	10.0136	88.6742	0.212	0.0000	0.0000	0
2018/12/04	2044	01/08/2019	10.39	Call	Bond Future	5,550.8700	5.5509	5,430.5500	5.4305	(2.168)	0	0	0
2018/12/04	2044	01/08/2019	10.39	Put	Bond Future	2,379.2700	2.3793	2,433.0300	2.4330	2.260	0	0	0
2018/12/04	2044	01/08/2019	10.40	Call	Bond Future	5,602.5000	5.6025	5,481.6800	5.4817	(2.157)	0	0	0
2018/12/04	2044	01/08/2019	10.38	Call	Bond Future	5,499.6500	5.4997	5,379.8400	5.3798	(2.179)	0	0	0
2018/12/04	2044	01/08/2019	10.38	Put	Bond Future	2,405.4600	2.4055	2,459.7300	2.4597	2.256	0	0	0
2018/12/04	2046	07/02/2019			Bond Future	113.5315	113.5315	114.5000	114.5000	0.853	0.0000	0.0000	12,458
2018/12/04	2046	02/05/2019			Bond Future	113.8674	113.8674	114.8523	114.8523	0.865	0.0000	0.0000	0
2018/12/04	2046	01/08/2019			Bond Future	116.1525	116.1525	117.1556	117.1556	0.864	0.0000	0.0000	0
2018/12/04	2050	07/02/2019			Bond Future	117.0594	117.0594	117.0635	117.0635	0.004	0.0000	0.0000	10,349
2018/12/04	2050	02/05/2019			Bond Future	119.1441	119.1441	119.1475	119.1475	0.003	0.0000	0.0000	0
2018/12/04	2050	01/08/2019			Bond Future	119.7164	119.7164	119.7183	119.7183	0.002	0.0000	0.0000	0
2018/12/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	AL37	07/02/2019			Index Future	609.5230	609.5230	609.6470	609.6470	0.020	0.0000	0.0000	0
2018/12/04	AL37	02/05/2019			Index Future	620.2390	620.2390	620.3630	620.3630	0.020	0.0000	0.0000	0
2018/12/04	AL37	01/08/2019			Index Future	632.5380	632.5380	632.6540	632.6540	0.018	0.0000	0.0000	0
2018/12/04	AL7T	07/02/2019			Index Future	704.2270	704.2270	704.2430	704.2430	0.002	0.0000	0.0000	0
2018/12/04	AL7T	02/05/2019			Index Future	716.6090	716.6090	716.6210	716.6210	0.002	0.0000	0.0000	0
2018/12/04	AL7T	01/08/2019			Index Future	730.8180	730.8180	730.8200	730.8200	0.000	0.0000	0.0000	0
2018/12/04	ALBI	07/02/2019			Index Future	638.9860	638.9860	638.6430	638.6430	(0.054)	0.0000	0.0000	910
2018/12/04	ALBI	02/05/2019			Index Future	650.2200	650.2200	649.8680	649.8680	(0.054)	0.0000	0.0000	0
2018/12/04	ALBI	01/08/2019			Index Future	663.1130	663.1130	662.7450	662.7450	(0.055)	0.0000	0.0000	0
2018/12/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	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
2018/12/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/12/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	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
2018/12/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/04	ES33	07/02/2019			Bond Future	11.0338	77.7529	11.0377	77.7303	0.035	0.0000	0.0000	494
2018/12/04	ES33	02/05/2019			Bond Future	11.1308	75.3286	11.1349	75.3052	0.037	0.0000	0.0000	0
2018/12/04	ES33	01/08/2019			Bond Future	11.2281	76.8233	11.2325	76.7982	0.040	0.0000	0.0000	0
2018/12/04	ES42	07/02/2019			Bond Future	11.2592	79.9655	11.2683	79.9055	0.081	0.0000	0.0000	5,169
2018/12/04	ES42	02/05/2019			Bond Future	11.3561	77.1110	11.3656	77.0494	0.083	0.0000	0.0000	0
2018/12/04	ES42	01/08/2019			Bond Future	11.4516	78.6415	11.4616	78.5775	0.087	0.0000	0.0000	0
2018/12/04	GOVI	07/02/2019	666.53	Put	GOVI	340,270.0000	34.0270	343,840.0000	34.3840	1.049	0	0	0
2018/12/04	GOVI	07/02/2019			GOVI	632.5030	632.5030	632.1460	632.1460	(0.056)	0.0000	0.0000	452
2018/12/04	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/04	GOVI	07/02/2019	666.52	Put	GOVI	340,170.0000	34.0170	343,740.0000	34.3740	1.049	0	0	0
2018/12/04	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/04	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/04	GOVI	07/02/2019	666.51	Put	GOVI	340,070.0000	34.0070	343,640.0000	34.3640	1.050	0	0	0
2018/12/04	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/04	GOVI	02/05/2019	647.88	Put	GOVI	42,570.0000	4.2570	46,240.0000	4.6240	8.621	0	0	0
2018/12/04	GOVI	02/05/2019	647.86	Put	GOVI	42,370.0000	4.2370	46,040.0000	4.6040	8.662	0	0	0
2018/12/04	GOVI	02/05/2019			GOVI	643.6230	643.6230	643.2560	643.2560	(0.057)	0.0000	0.0000	0
2018/12/04	GOVI	02/05/2019	647.87	Put	GOVI	42,470.0000	4.2470	46,140.0000	4.6140	8.641	0	0	0
2018/12/04	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/04	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/04	GOVI	01/08/2019	638.68	Call	GOVI	177,050.0000	17.7050	173,210.0000	17.3210	(2.169)	0	0	0
2018/12/04	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/04	GOVI	01/08/2019			GOVI	656.3850	656.3850	656.0010	656.0010	(0.059)	0.0000	0.0000	0
2018/12/04	GOVI	01/08/2019	638.69	Call	GOVI	176,950.0000	17.6950	173,110.0000	17.3110	(2.170)	0	0	0
2018/12/04	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/04	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/04	GOVI	01/08/2019	638.67	Call	GOVI	177,150.0000	17.7150	173,310.0000	17.3310	(2.168)	0	0	0
2018/12/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/12/04	IGOV	07/02/2019			Index Future	253.4090	253.4090	253.5580	253.5580	0.059	0.0000	0.0000	528
2018/12/04	IGOV	02/05/2019			Index Future	257.9210	257.9210	258.0710	258.0710	0.058	0.0000	0.0000	215
2018/12/04	IGOV	01/08/2019			Index Future	263.0950	263.0950	263.2450	263.2450	0.057	0.0000	0.0000	0
2018/12/04	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/12/04	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	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
2018/12/04	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2018/12/04	IS01	19/09/2019			Interest Rate Swap	99.9400	99.9400	99.9300	99.9300	(0.010)	0.0000	0.0000	0
2018/12/04	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/12/04	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/12/04	IS02	21/06/2019			Interest Rate Swap	99.7600	99.7600	99.7600	99.7600	0.000	0.0000	0.0000	0
2018/12/04	IS02	20/09/2019			Interest Rate Swap	101.9400	101.9400	101.9300	101.9300	(0.010)	0.0000	0.0000	0
2018/12/04	IS02	20/12/2019			Interest Rate Swap	102.9400	102.9400	102.9300	102.9300	(0.010)	0.0000	0.0000	0
2018/12/04	IS02	23/03/2020			Interest Rate Swap	99.0100	99.0100	99.0000	99.0000	(0.010)	0.0000	0.0000	0
2018/12/04	IS02	22/06/2020			Interest Rate Swap	102.6400	102.6400	102.6300	102.6300	(0.010)	0.0000	0.0000	0
2018/12/04	IS02	21/09/2020			Interest Rate Swap	99.7000	99.7000	99.6800	99.6800	(0.020)	0.0000	0.0000	0
2018/12/04	IS05	17/12/2020			Interest Rate Swap	96.5600	96.5600	96.5300	96.5300	(0.031)	0.0000	0.0000	0
2018/12/04	IS05	16/03/2021			Interest Rate Swap	95.8000	95.8000	95.7700	95.7700	(0.031)	0.0000	0.0000	0
2018/12/04	IS05	15/06/2021			Interest Rate Swap	95.0000	95.0000	94.9600	94.9600	(0.042)	0.0000	0.0000	0
2018/12/04	IS05	21/09/2021			Interest Rate Swap	95.1800	95.1800	95.1400	95.1400	(0.042)	0.0000	0.0000	0
2018/12/04	IS05	21/12/2021			Interest Rate Swap	97.3800	97.3800	97.3400	97.3400	(0.041)	0.0000	0.0000	51
2018/12/04	IS05	15/03/2022			Interest Rate Swap	97.5100	97.5100	97.4800	97.4800	(0.031)	0.0000	0.0000	0
2018/12/04	IS05	21/06/2022			Interest Rate Swap	98.7000	98.7000	98.6700	98.6700	(0.030)	0.0000	0.0000	0
2018/12/04	IS05	20/09/2022			Interest Rate Swap	102.6200	102.6200	102.5900	102.5900	(0.029)	0.0000	0.0000	0
2018/12/04	IS05	20/12/2022			Interest Rate Swap	103.8600	103.8600	103.8300	103.8300	(0.029)	0.0000	0.0000	0
2018/12/04	IS05	22/03/2023			Interest Rate Swap	97.2300	97.2300	97.2000	97.2000	(0.031)	0.0000	0.0000	0
2018/12/04	IS05	20/06/2023			Interest Rate Swap	103.2700	103.2700	103.2400	103.2400	(0.029)	0.0000	0.0000	0
2018/12/04	IS05	19/09/2023			Interest Rate Swap	98.7700	98.7700	98.7400	98.7400	(0.030)	0.0000	0.0000	0
2018/12/04	IS10	17/12/2025			Interest Rate Swap	95.4900	95.4900	95.4500	95.4500	(0.042)	0.0000	0.0000	0
2018/12/04	IS10	16/03/2026			Interest Rate Swap	92.5200	92.5200	92.4700	92.4700	(0.054)	0.0000	0.0000	0
2018/12/04	IS10	15/06/2026			Interest Rate Swap	91.2800	91.2800	91.2200	91.2200	(0.066)	0.0000	0.0000	0
2018/12/04	IS10	21/09/2026			Interest Rate Swap	93.4700	93.4700	93.4000	93.4000	(0.075)	0.0000	0.0000	0
2018/12/04	IS10	21/12/2026			Interest Rate Swap	97.2800	97.2800	97.2100	97.2100	(0.072)	0.0000	0.0000	0
2018/12/04	IS10	15/03/2027			Interest Rate Swap	95.8800	95.8800	95.8100	95.8100	(0.073)	0.0000	0.0000	0
2018/12/04	IS10	21/06/2027			Interest Rate Swap	97.9900	97.9900	97.9200	97.9200	(0.071)	0.0000	0.0000	0
2018/12/04	IS10	20/09/2027			Interest Rate Swap	103.4700	103.4700	103.4000	103.4000	(0.068)	0.0000	0.0000	0
2018/12/04	IS10	20/12/2027			Interest Rate Swap	103.8500	103.8500	103.7800	103.7800	(0.067)	0.0000	0.0000	0
2018/12/04	IS10	22/03/2028			Interest Rate Swap	97.3900	97.3900	97.3200	97.3200	(0.072)	0.0000	0.0000	0
2018/12/04	IS10	20/06/2028			Interest Rate Swap	104.5500	104.5500	104.5000	104.5000	(0.048)	0.0000	0.0000	0
2018/12/04	IS10	19/09/2028			Interest Rate Swap	98.1400	98.1400	98.1000	98.1000	(0.041)	0.0000	0.0000	0
2018/12/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/12/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/12/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/12/04	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	20,000
2018/12/04	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/04	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
2018/12/04	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/12/04	R023	07/02/2019	10.59	Call	Bond Future	7,476.1600	7.4762	7,495.7700	7.4958	0.262	0	0	0
2018/12/04	R023	07/02/2019			Bond Future	8.2457	101.8504	8.2398	101.8700	(0.071)	0.0000	0.0000	62,183
2018/12/04	R023	07/02/2019	10.57	Call	Bond Future	7,415.3900	7.4154	7,435.0000	7.4350	0.264	0	0	0
2018/12/04	R023	07/02/2019	10.57	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/12/04	R023	07/02/2019	10.59	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/12/04	R023	07/02/2019	10.58	Call	Bond Future	7,445.7800	7.4458	7,465.3900	7.4654	0.263	0	0	0
2018/12/04	R023	07/02/2019	10.58	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/12/04	R023	02/05/2019	8.45	Call	Bond Future	1,241.0500	1.2411	1,249.5400	1.2495	0.684	0	0	0
2018/12/04	R023	02/05/2019	8.44	Put	Bond Future	711.2400	0.7112	700.2400	0.7002	(1.547)	0	0	0
2018/12/04	R023	02/05/2019			Bond Future	8.2795	99.7114	8.2734	99.7308	(0.074)	0.0000	0.0000	0
2018/12/04	R023	02/05/2019	8.46	Call	Bond Future	1,261.6200	1.2616	1,270.2200	1.2702	0.682	0	0	0
2018/12/04	R023	02/05/2019	8.46	Put	Bond Future	688.9900	0.6890	678.2000	0.6782	(1.566)	0	0	0
2018/12/04	R023	02/05/2019	8.45	Put	Bond Future	700.0400	0.7000	689.1400	0.6891	(1.557)	0	0	0
2018/12/04	R023	02/05/2019	8.44	Call	Bond Future	1,220.6300	1.2206	1,229.0200	1.2290	0.687	0	0	0
2018/12/04	R023	01/08/2019	8.95	Call	Bond Future	2,555.5400	2.5555	2,566.3300	2.5663	0.422	0	0	0
2018/12/04	R023	01/08/2019			Bond Future	8.2936	101.6895	8.2875	101.7078	(0.073)	0.0000	0.0000	0
2018/12/04	R023	01/08/2019	8.93	Call	Bond Future	2,507.9200	2.5079	2,518.6200	2.5186	0.427	0	0	0
2018/12/04	R023	01/08/2019	8.93	Put	Bond Future	618.1400	0.6181	610.5600	0.6106	(1.226)	0	0	0
2018/12/04	R023	01/08/2019	8.95	Put	Bond Future	607.1000	0.6071	599.6100	0.5996	(1.234)	0	0	0
2018/12/04	R023	01/08/2019	8.94	Call	Bond Future	2,531.7000	2.5317	2,542.4500	2.5425	0.425	0	0	0
2018/12/04	R023	01/08/2019	8.94	Put	Bond Future	612.5900	0.6126	605.0600	0.6051	(1.229)	0	0	0
2018/12/04	R035	07/02/2019	8.98	Call	Bond Future	105.0900	0.1051	99.4100	0.0994	(5.405)	0	0	0
2018/12/04	R035	07/02/2019			Bond Future	9.7461	97.0401	9.7505	97.0068	0.045	0.0000	0.0000	71,612
2018/12/04	R035	07/02/2019	8.96	Call	Bond Future	95.6000	0.0956	90.3100	0.0903	(5.533)	0	0	0
2018/12/04	R035	07/02/2019	8.96	Put	Bond Future	6,376.7100	6.3767	6,404.6700	6.4047	0.438	0	0	0
2018/12/04	R035	07/02/2019	8.98	Put	Bond Future	6,218.7500	6.2188	6,246.3200	6.2463	0.443	0	0	0
2018/12/04	R035	07/02/2019	8.97	Call	Bond Future	100.2500	0.1003	94.7700	0.0948	(5.466)	0	0	0
2018/12/04	R035	07/02/2019	8.97	Put	Bond Future	6,297.5800	6.2976	6,325.3500	6.3253	0.441	0	0	0
2018/12/04	R035	02/05/2019	9.74	Put	Bond Future	2,913.7600	2.9138	2,922.5200	2.9225	0.301	0	0	0
2018/12/04	R035	02/05/2019			Bond Future	9.8012	94.2459	9.8058	94.2116	0.047	0.0000	0.0000	0
2018/12/04	R035	02/05/2019	9.74	Call	Bond Future	2,451.6500	2.4516	2,426.0500	2.4260	(1.044)	0	0	0
2018/12/04	R035	02/05/2019	9.75	Call	Bond Future	2,489.1800	2.4892	2,463.4200	2.4634	(1.035)	0	0	0
2018/12/04	R035	02/05/2019	9.75	Put	Bond Future	2,875.5700	2.8756	2,884.1700	2.8842	0.299	0	0	0
2018/12/04	R035	02/05/2019	9.73	Call	Bond Future	2,414.4100	2.4144	2,388.9900	2.3890	(1.053)	0	0	0
2018/12/04	R035	02/05/2019	9.73	Put	Bond Future	2,952.3300	2.9523	2,961.2700	2.9613	0.303	0	0	0
2018/12/04	R035	01/08/2019	10.23	Call	Bond Future	4,965.5000	4.9655	4,935.3600	4.9354	(0.607)	0	0	0
2018/12/04	R035	01/08/2019	10.22	Put	Bond Future	2,252.3200	2.2523	2,258.7400	2.2587	0.285	0	0	0
2018/12/04	R035	01/08/2019			Bond Future	9.8531	96.1158	9.8580	96.0794	0.050	0.0000	0.0000	0
2018/12/04	R035	01/08/2019	10.24	Call	Bond Future	5,012.8300	5.0128	4,982.5900	4.9826	(0.603)	0	0	0
2018/12/04	R035	01/08/2019	10.24	Put	Bond Future	2,204.4800	2.2045	2,210.7000	2.2107	0.282	0	0	0
2018/12/04	R035	01/08/2019	10.23	Put	Bond Future	2,228.1300	2.2281	2,234.4500	2.2344	0.284	0	0	0
2018/12/04	R035	01/08/2019	10.22	Call	Bond Future	4,918.6200	4.9186	4,888.5800	4.8886	(0.611)	0	0	0
2018/12/04	R186	07/02/2019	8.21	Put	Bond Future	4,511.3700	4.5114	4,476.5200	4.4765	(0.772)	0	0	0
2018/12/04	R186	07/02/2019	8.20	Call	Bond Future	68.9800	0.0690	68.5100	0.0685	(0.681)	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
2018/12/04	R186 07/02/2019	8.50	Call	Bond Future	281.4900		0.2815	282.0100	0.2820	0.185	0	0	1,000
2018/12/04	R186 07/02/2019	9.10	Put	Bond Future	831.1600		0.8312	809.2400	0.8092	(2.637)	0	0	1,000
2018/12/04	R186 07/02/2019	9.92	Put	Bond Future	79.7800		0.0798	75.1500	0.0751	(5.803)	0	0	1,170
2018/12/04	R186 07/02/2019	9.50	Call	Bond Future	3,460.4000		3.4604	3,483.3900	3.4834	0.664	0	0	0
2018/12/04	R186 07/02/2019			Bond Future	8.9470		110.1346	8.9412	110.1690	(0.065)	0.0000	0.0000	70,116
2018/12/04	R186 07/02/2019	9.20	Put	Bond Future	638.7800		0.6388	619.7400	0.6197	(2.981)	0	0	0
2018/12/04	R186 07/02/2019	9.20	Call	Bond Future	2,110.0600		2.1101	2,125.4100	2.1254	0.727	0	0	3,000
2018/12/04	R186 07/02/2019	9.30	Call	Bond Future	2,532.6200		2.5326	2,550.7400	2.5507	0.715	0	0	0
2018/12/04	R186 07/02/2019	9.30	Put	Bond Future	486.9700		0.4870	470.7000	0.4707	(3.341)	0	0	5,000
2018/12/04	R186 07/02/2019	9.38	Put	Bond Future	390.8200		0.3908	376.6000	0.3766	(3.639)	0	0	0
2018/12/04	R186 07/02/2019	9.38	Call	Bond Future	2,893.0800		2.8931	2,913.2500	2.9132	0.697	0	0	6,000
2018/12/04	R186 07/02/2019	8.21	Call	Bond Future	72.4200		0.0724	71.9600	0.0720	(0.635)	0	0	0
2018/12/04	R186 07/02/2019	8.20	Put	Bond Future	4,569.7600		4.5698	4,534.9000	4.5349	(0.763)	0	0	0
2018/12/04	R186 07/02/2019	8.30	Put	Bond Future	3,997.9700		3.9980	3,963.2100	3.9632	(0.869)	0	0	0
2018/12/04	R186 07/02/2019	8.50	Put	Bond Future	2,946.1300		2.9461	2,912.2600	2.9123	(1.150)	0	0	0
2018/12/04	R186 07/02/2019	9.10	Call	Bond Future	1,724.0100		1.7240	1,736.4800	1.7365	0.723	0	0	0
2018/12/04	R186 07/02/2019	9.92	Call	Bond Future	5,598.0200		5.5980	5,627.7800	5.6278	0.532	0	0	0
2018/12/04	R186 07/02/2019	9.50	Put	Bond Future	278.0300		0.2780	266.6300	0.2666	(4.100)	0	0	5,000
2018/12/04	R186 07/02/2019	9.23	Put	Bond Future	588.6200		0.5886	570.4300	0.5704	(3.090)	0	0	0
2018/12/04	R186 07/02/2019	9.23	Call	Bond Future	2,232.6400		2.2326	2,248.8400	2.2488	0.726	0	0	3,000
2018/12/04	R186 07/02/2019	8.22	Call	Bond Future	76.0100		0.0760	75.5500	0.0755	(0.605)	0	0	0
2018/12/04	R186 07/02/2019	8.22	Put	Bond Future	4,453.1700		4.4532	4,418.3200	4.4183	(0.783)	0	0	0
2018/12/04	R186 07/02/2019	8.30	Call	Bond Future	113.5700		0.1136	113.2000	0.1132	(0.326)	0	0	210
2018/12/04	R186 07/02/2019	9.90	Call	Bond Future	5,493.3600		5.4934	5,522.9000	5.5229	0.538	0	0	0
2018/12/04	R186 07/02/2019	9.90	Put	Bond Future	84.8000		0.0848	79.9500	0.0800	(5.719)	0	0	1,000
2018/12/04	R186 07/02/2019	9.27	Put	Bond Future	528.0100		0.5280	510.9300	0.5109	(3.235)	0	0	0
2018/12/04	R186 07/02/2019	9.27	Call	Bond Future	2,401.7700		2.4018	2,419.0800	2.4191	0.721	0	0	1,170
2018/12/04	R186 07/02/2019	8.77	Put	Bond Future	1,787.4400		1.7874	1,757.2300	1.7572	(1.690)	0	0	0
2018/12/04	R186 07/02/2019	8.77	Call	Bond Future	742.3200		0.7423	746.5000	0.7465	0.563	0	0	1,170
2018/12/04	R186 02/05/2019	10.07	Call	Bond Future	6,281.5300		6.2815	6,307.3300	6.3073	0.411	0	0	0
2018/12/04	R186 02/05/2019	9.75	Call	Bond Future	4,814.5100		4.8145	4,836.7400	4.8367	0.462	0	0	0
2018/12/04	R186 02/05/2019	9.96	Put	Bond Future	473.0800		0.4731	463.2000	0.4632	(2.088)	0	0	90
2018/12/04	R186 02/05/2019	8.65	Put	Bond Future	3,039.8700		3.0399	3,011.5100	3.0115	(0.933)	0	0	0
2018/12/04	R186 02/05/2019	9.25	Put	Bond Future	1,328.9300		1.3289	1,309.7100	1.3097	(1.446)	0	0	0
2018/12/04	R186 02/05/2019	9.02	Call	Bond Future	1,966.5400		1.9665	1,978.0200	1.9780	0.584	0	0	0
2018/12/04	R186 02/05/2019	9.01	Put	Bond Future	1,885.6100		1.8856	1,862.5100	1.8625	(1.225)	0	0	0
2018/12/04	R186 02/05/2019			Bond Future	9.0012		112.0713	8.9952	112.1057	(0.067)	0.0000	0.0000	3,050
2018/12/04	R186 02/05/2019	8.65	Call	Bond Future	1,007.2500		1.0072	1,013.3100	1.0133	0.602	0	0	3,250
2018/12/04	R186 02/05/2019	9.03	Call	Bond Future	1,997.5300		1.9975	2,009.1700	2.0092	0.583	0	0	0
2018/12/04	R186 02/05/2019	9.03	Put	Bond Future	1,833.1300		1.8331	1,810.3500	1.8103	(1.243)	0	0	0
2018/12/04	R186 02/05/2019	10.07	Put	Bond Future	389.1400		0.3891	380.5200	0.3805	(2.215)	0	0	200
2018/12/04	R186 02/05/2019	9.30	Call	Bond Future	2,927.6300		2.9276	2,943.6100	2.9436	0.546	0	0	200
2018/12/04	R186 02/05/2019	9.75	Put	Bond Future	641.3800		0.6414	629.1900	0.6292	(1.901)	0	0	7,000
2018/12/04	R186 02/05/2019	9.96	Call	Bond Future	5,778.7000		5.7787	5,803.2400	5.8032	0.425	0	0	0
2018/12/04	R186 02/05/2019	9.20	Put	Bond Future	1,432.2100		1.4322	1,412.1800	1.4122	(1.399)	0	0	0
2018/12/04	R186 02/05/2019	10.02	Put	Bond Future	429.4700		0.4295	420.2400	0.4202	(2.149)	0	0	3,250
2018/12/04	R186 02/05/2019	9.25	Call	Bond Future	2,739.2800		2.7393	2,754.4800	2.7545	0.555	0	0	3,250
2018/12/04	R186 02/05/2019	9.02	Put	Bond Future	1,859.2300		1.8592	1,836.2900	1.8363	(1.234)	0	0	0

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2018/12/04	R186	02/05/2019	9.01	Call	Bond Future	1,935.8000	1.9358	1,947.1200	1.9471	0.585	0	0	0
2018/12/04	R186	02/05/2019	8.62	Put	Bond Future	3,153.4200	3.1534	3,124.6800	3.1247	(0.911)	0	0	0
2018/12/04	R186	02/05/2019	8.62	Call	Bond Future	944.8900	0.9449	950.5700	0.9506	0.601	0	0	90
2018/12/04	R186	02/05/2019	8.70	Put	Bond Future	2,857.1100	2.8571	2,829.4000	2.8294	(0.970)	0	0	0
2018/12/04	R186	02/05/2019	8.70	Call	Bond Future	1,116.8700	1.1169	1,123.5800	1.1236	0.601	0	0	200
2018/12/04	R186	02/05/2019	9.30	Put	Bond Future	1,236.7200	1.2367	1,218.2800	1.2183	(1.491)	0	0	0
2018/12/04	R186	02/05/2019	9.20	Call	Bond Future	2,561.0400	2.5610	2,575.4300	2.5754	0.562	0	0	90
2018/12/04	R186	02/05/2019	8.50	Put	Bond Future	3,635.3400	3.6353	3,605.2100	3.6052	(0.829)	0	0	0
2018/12/04	R186	02/05/2019	8.50	Call	Bond Future	719.5100	0.7195	723.8000	0.7238	0.596	0	0	7,000
2018/12/04	R186	02/05/2019	9.00	Put	Bond Future	1,912.2900	1.9123	1,889.0300	1.8890	(1.216)	0	0	0
2018/12/04	R186	02/05/2019	9.00	Call	Bond Future	1,905.3200	1.9053	1,916.4800	1.9165	0.586	0	0	7,000
2018/12/04	R186	02/05/2019	8.80	Put	Bond Future	2,512.9600	2.5130	2,486.6400	2.4866	(1.047)	0	0	0
2018/12/04	R186	02/05/2019	8.80	Call	Bond Future	1,354.4600	1.3545	1,362.5600	1.3626	0.598	0	0	7,500
2018/12/04	R186	02/05/2019	10.02	Call	Bond Future	6,055.6900	6.0557	6,080.8800	6.0809	0.416	0	0	0
2018/12/04	R186	01/08/2019	9.54	Call	Bond Future	4,119.0900	4.1191	4,136.8200	4.1368	0.430	0	0	0
2018/12/04	R186	01/08/2019	10.08	Put	Bond Future	816.7100	0.8167	805.9200	0.8059	(1.321)	0	0	6,000
2018/12/04	R186	01/08/2019			Bond Future	9.0475	108.9922	9.0415	109.0256	(0.066)	0.0000	0.0000	0
2018/12/04	R186	01/08/2019	8.30	Put	Bond Future	4,925.5000	4.9255	4,896.2500	4.8963	(0.594)	0	0	0
2018/12/04	R186	01/08/2019	8.30	Call	Bond Future	663.0800	0.6631	667.2500	0.6672	0.629	0	0	6,000
2018/12/04	R186	01/08/2019	9.05	Put	Bond Future	2,376.1700	2.3762	2,354.9400	2.3549	(0.893)	0	0	0
2018/12/04	R186	01/08/2019	9.05	Call	Bond Future	2,389.9600	2.3900	2,402.1500	2.4022	0.510	0	0	6,000
2018/12/04	R186	01/08/2019	9.52	Call	Bond Future	4,040.1800	4.0402	4,057.7000	4.0577	0.434	0	0	0
2018/12/04	R186	01/08/2019	9.52	Put	Bond Future	1,454.0700	1.4541	1,438.1700	1.4382	(1.093)	0	0	0
2018/12/04	R186	01/08/2019	9.54	Put	Bond Future	1,425.3000	1.4253	1,409.6100	1.4096	(1.101)	0	0	0
2018/12/04	R186	01/08/2019	10.08	Call	Bond Future	6,364.3700	6.3644	6,387.0000	6.3870	0.356	0	0	0
2018/12/04	R186	01/08/2019	9.53	Call	Bond Future	4,079.5800	4.0796	4,097.2100	4.0972	0.432	0	0	0
2018/12/04	R186	01/08/2019	9.53	Put	Bond Future	1,439.6100	1.4396	1,423.8200	1.4238	(1.097)	0	0	0
2018/12/04	R197	07/02/2019			Bond Future	299.0097	299.0097	299.0163	299.0163	0.002	0.0000	0.0000	2,355
2018/12/04	R197	02/05/2019			Bond Future	304.3342	304.3342	304.3394	304.3394	0.002	0.0000	0.0000	0
2018/12/04	R197	01/08/2019			Bond Future	302.8813	302.8813	302.8821	302.8821	0.000	0.0000	0.0000	0
2018/12/04	R202	07/02/2019			Bond Future	231.2854	231.2854	231.0225	231.0225	(0.114)	0.0000	0.0000	8,990
2018/12/04	R202	02/05/2019			Bond Future	235.4040	235.4040	235.1354	235.1354	(0.114)	0.0000	0.0000	0
2018/12/04	R202	01/08/2019			Bond Future	236.1123	236.1123	235.8347	235.8347	(0.118)	0.0000	0.0000	0
2018/12/04	R207	07/02/2019	6.52	Call	Bond Future	583.3400	0.5833	568.5900	0.5686	(2.529)	0	0	0
2018/12/04	R207	07/02/2019	6.51	Put	Bond Future	0.2200	0.0002	0.2500	0.0003	13.636	0	0	0
2018/12/04	R207	07/02/2019			Bond Future	5.8656	101.7799	5.8821	101.7651	0.282	0.0000	0.0000	15,739
2018/12/04	R207	07/02/2019	6.53	Call	Bond Future	592.2000	0.5922	577.4300	0.5774	(2.494)	0	0	0
2018/12/04	R207	07/02/2019	6.53	Put	Bond Future	0.1800	0.0002	0.2000	0.0002	11.111	0	0	0
2018/12/04	R207	07/02/2019	6.52	Put	Bond Future	0.1900	0.0002	0.2300	0.0002	21.053	0	0	0
2018/12/04	R207	07/02/2019	6.51	Call	Bond Future	574.5000	0.5745	559.7400	0.5597	(2.569)	0	0	0
2018/12/04	R207	02/05/2019	7.63	Call	Bond Future	1,593.6500	1.5937	1,578.0500	1.5781	(0.979)	0	0	0
2018/12/04	R207	02/05/2019			Bond Future	5.2523	103.5697	5.2753	103.5541	0.437	0.0000	0.0000	0
2018/12/04	R207	02/05/2019	7.61	Call	Bond Future	1,580.4200	1.5804	1,564.8200	1.5648	(0.987)	0	0	0
2018/12/04	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/04	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/04	R207	02/05/2019	7.62	Call	Bond Future	1,587.0400	1.5870	1,571.4400	1.5714	(0.983)	0	0	0
2018/12/04	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/04	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/04	R207	01/08/2019	7.33	Call	Bond Future	1,621.9200	1.6219	1,604.4400	1.6044	(1.078)	0	0	0
2018/12/04	R207	01/08/2019			Bond Future	3.6301	101.9819	3.6694	101.9644	1.081	0.0000	0.0000	0
2018/12/04	R207	01/08/2019	7.34	Call	Bond Future	1,626.2400	1.6262	1,608.7600	1.6088	(1.075)	0	0	0
2018/12/04	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/04	R207	01/08/2019	7.35	Call	Bond Future	1,630.5500	1.6306	1,613.0700	1.6131	(1.072)	0	0	0
2018/12/04	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/04	R208	07/02/2019	7.07	Call	Bond Future	142.2900	0.1423	136.3300	0.1363	(4.189)	0	0	0
2018/12/04	R208	07/02/2019	7.08	Put	Bond Future	274.9800	0.2750	280.3300	0.2803	1.946	0	0	0
2018/12/04	R208	07/02/2019	7.06	Put	Bond Future	294.8000	0.2948	300.5700	0.3006	1.957	0	0	0
2018/12/04	R208	07/02/2019			Bond Future	7.1435	101.7274	7.1495	101.7159	0.083	0.0000	0.0000	17,015
2018/12/04	R208	07/02/2019	7.07	Put	Bond Future	284.6400	0.2846	290.2100	0.2902	1.957	0	0	0
2018/12/04	R208	07/02/2019	7.08	Call	Bond Future	152.0100	0.1520	145.8300	0.1458	(4.066)	0	0	0
2018/12/04	R208	07/02/2019	7.06	Call	Bond Future	133.0600	0.1331	127.3000	0.1273	(4.329)	0	0	0
2018/12/04	R208	02/05/2019	8.03	Put	Bond Future	69.0800	0.0691	69.5700	0.0696	0.709	0	0	0
2018/12/04	R208	02/05/2019	8.02	Call	Bond Future	1,710.8300	1.7108	1,699.0700	1.6991	(0.687)	0	0	0
2018/12/04	R208	02/05/2019			Bond Future	7.0691	100.1151	7.0761	100.1029	0.099	0.0000	0.0000	0
2018/12/04	R208	02/05/2019	8.03	Call	Bond Future	1,726.0100	1.7260	1,714.2400	1.7142	(0.682)	0	0	0
2018/12/04	R208	02/05/2019	8.02	Put	Bond Future	70.9600	0.0710	71.4600	0.0715	0.705	0	0	0
2018/12/04	R208	02/05/2019	8.04	Call	Bond Future	1,741.2300	1.7412	1,729.4300	1.7294	(0.678)	0	0	0
2018/12/04	R208	02/05/2019	8.04	Put	Bond Future	67.2500	0.0672	67.7100	0.0677	0.684	0	0	0
2018/12/04	R208	01/08/2019	8.16	Call	Bond Future	1,957.7700	1.9578	1,944.5700	1.9446	(0.674)	0	0	0
2018/12/04	R208	01/08/2019	8.17	Put	Bond Future	64.7500	0.0647	65.5600	0.0656	1.251	0	0	0
2018/12/04	R208	01/08/2019			Bond Future	6.9110	102.1014	6.9202	102.0874	0.132	0.0000	0.0000	0
2018/12/04	R208	01/08/2019	8.16	Put	Bond Future	66.2100	0.0662	67.0300	0.0670	1.238	0	0	0
2018/12/04	R208	01/08/2019	8.17	Call	Bond Future	1,971.2600	1.9713	1,958.0500	1.9581	(0.670)	0	0	0
2018/12/04	R208	01/08/2019	8.15	Call	Bond Future	1,944.2900	1.9443	1,931.1200	1.9311	(0.677)	0	0	0
2018/12/04	R208	01/08/2019	8.15	Put	Bond Future	67.6800	0.0677	68.5300	0.0685	1.256	0	0	0
2018/12/04	R209	07/02/2019	10.20	Put	Bond Future	443.5500	0.4435	440.8700	0.4409	(0.604)	0	0	4,000
2018/12/04	R209	07/02/2019	8.97	Put	Bond Future	4,981.8300	4.9818	5,004.8600	5.0049	0.462	0	0	0
2018/12/04	R209	07/02/2019			Bond Future	9.6834	73.8656	9.6879	73.8365	0.046	0.0000	0.0000	120,161
2018/12/04	R209	07/02/2019	8.96	Call	Bond Future	115.1100	0.1151	109.2400	0.1092	(5.099)	0	0	0
2018/12/04	R209	07/02/2019	8.96	Put	Bond Future	5,048.1600	5.0482	5,071.3800	5.0714	0.460	0	0	0
2018/12/04	R209	07/02/2019	10.20	Call	Bond Future	3,685.8700	3.6859	3,654.1000	3.6541	(0.862)	0	0	0
2018/12/04	R209	07/02/2019	8.97	Call	Bond Future	120.3000	0.1203	114.2400	0.1142	(5.037)	0	0	0
2018/12/04	R209	07/02/2019	9.04	Put	Bond Future	4,530.2800	4.5303	4,551.7400	4.5517	0.474	0	0	0
2018/12/04	R209	07/02/2019	9.04	Call	Bond Future	166.6800	0.1667	159.0500	0.1590	(4.578)	0	0	4,000
2018/12/04	R209	07/02/2019	9.54	Put	Bond Future	1,976.5700	1.9766	1,983.1300	1.9831	0.332	0	0	0
2018/12/04	R209	07/02/2019	9.54	Call	Bond Future	1,036.3500	1.0364	1,013.8200	1.0138	(2.174)	0	0	4,000
2018/12/04	R209	07/02/2019	8.95	Call	Bond Future	110.0600	0.1101	104.3800	0.1044	(5.161)	0	0	0
2018/12/04	R209	07/02/2019	8.95	Put	Bond Future	5,114.7300	5.1147	5,138.1400	5.1381	0.458	0	0	0
2018/12/04	R209	02/05/2019	9.70	Put	Bond Future	2,407.5000	2.4075	2,414.8100	2.4148	0.304	0	0	0
2018/12/04	R209	02/05/2019			Bond Future	9.7331	72.0153	9.7378	71.9853	0.048	0.0000	0.0000	0
2018/12/04	R209	02/05/2019	9.69	Call	Bond Future	2,161.2800	2.1613	2,138.7800	2.1388	(1.041)	0	0	0

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2018/12/04	R209	02/05/2019	9.69	Put	Bond Future	2,439.5500	2.4396	2,447.0100	2.4470	0.306	0	0	0
2018/12/04	R209	02/05/2019	9.70	Call	Bond Future	2,193.8700	2.1939	2,171.2200	2.1712	(1.032)	0	0	0
2018/12/04	R209	02/05/2019	10.50	Call	Bond Future	0.0000	0.0000	5,463.1700	5.4632	100.000	0	0	0
2018/12/04	R209	02/05/2019	10.71	Call	Bond Future	6,499.3700	6.4994	6,468.8700	6.4689	(0.469)	0	0	0
2018/12/04	R209	02/05/2019	9.68	Call	Bond Future	2,129.1300	2.1291	2,106.7700	2.1068	(1.050)	0	0	0
2018/12/04	R209	02/05/2019	9.68	Put	Bond Future	2,472.1300	2.4721	2,479.7300	2.4797	0.307	0	0	0
2018/12/04	R209	02/05/2019	9.95	Put	Bond Future	1,711.2000	1.7112	1,715.3700	1.7154	0.244	0	0	0
2018/12/04	R209	02/05/2019	9.95	Call	Bond Future	3,086.2800	3.0863	3,060.4900	3.0605	(0.836)	0	0	760
2018/12/04	R209	02/05/2019	10.50	Put	Bond Future	0.0000	0.0000	800.9500	0.8009	100.000	0	0	11,560
2018/12/04	R209	02/05/2019	9.35	Put	Bond Future	3,731.1500	3.7312	3,744.1900	3.7442	0.349	0	0	0
2018/12/04	R209	02/05/2019	9.35	Call	Bond Future	1,203.2800	1.2033	1,186.3600	1.1864	(1.406)	0	0	760
2018/12/04	R209	02/05/2019	10.71	Put	Bond Future	602.0400	0.6020	601.5000	0.6015	(0.090)	0	0	760
2018/12/04	R209	01/08/2019	10.15	Put	Bond Future	1,936.0300	1.9360	1,941.5600	1.9416	0.286	0	0	0
2018/12/04	R209	01/08/2019	10.17	Call	Bond Future	4,324.6000	4.3246	4,298.3000	4.2983	(0.608)	0	0	0
2018/12/04	R209	01/08/2019			Bond Future	9.7790	73.4442	9.7839	73.4126	0.051	0.0000	0.0000	0
2018/12/04	R209	01/08/2019	10.15	Call	Bond Future	4,244.2000	4.2442	4,218.0700	4.2181	(0.616)	0	0	0
2018/12/04	R209	01/08/2019	10.17	Put	Bond Future	1,895.1400	1.8951	1,900.5000	1.9005	0.283	0	0	0
2018/12/04	R209	01/08/2019	10.16	Put	Bond Future	1,915.5900	1.9156	1,921.0400	1.9210	0.285	0	0	0
2018/12/04	R209	01/08/2019	10.16	Call	Bond Future	4,284.4400	4.2844	4,258.2300	4.2582	(0.612)	0	0	0
2018/12/04	R210	07/02/2019			Bond Future	186.7179	186.7179	186.5716	186.5716	(0.078)	0.0000	0.0000	3,308
2018/12/04	R210	02/05/2019			Bond Future	187.4870	187.4870	187.3372	187.3372	(0.080)	0.0000	0.0000	0
2018/12/04	R210	01/08/2019			Bond Future	191.2496	191.2496	191.0940	191.0940	(0.081)	0.0000	0.0000	0
2018/12/04	R212	07/02/2019			Bond Future	155.7665	155.7665	155.7698	155.7698	0.002	0.0000	0.0000	4,976
2018/12/04	R212	02/05/2019			Bond Future	158.5404	158.5404	158.5429	158.5429	0.002	0.0000	0.0000	0
2018/12/04	R212	01/08/2019			Bond Future	161.6508	161.6508	161.6510	161.6510	0.000	0.0000	0.0000	0
2018/12/04	R213	07/02/2019	8.68	Call	Bond Future	65.1400	0.0651	59.8400	0.0598	(8.136)	0	0	0
2018/12/04	R213	07/02/2019			Bond Future	9.5043	85.4461	9.5139	85.3870	0.100	0.0000	0.0000	32,397
2018/12/04	R213	07/02/2019	8.68	Put	Bond Future	5,404.3900	5.4044	5,458.2800	5.4583	0.997	0	0	0
2018/12/04	R213	07/02/2019	8.69	Call	Bond Future	68.3300	0.0683	62.8200	0.0628	(8.064)	0	0	0
2018/12/04	R213	07/02/2019	8.70	Put	Bond Future	5,275.9300	5.2759	5,329.4100	5.3294	1.014	0	0	0
2018/12/04	R213	07/02/2019	8.69	Put	Bond Future	5,340.0600	5.3401	5,393.7400	5.3937	1.005	0	0	0
2018/12/04	R213	07/02/2019	8.70	Call	Bond Future	71.6500	0.0717	65.9400	0.0659	(7.969)	0	0	0
2018/12/04	R213	02/05/2019	9.49	Call	Bond Future	1,966.2700	1.9663	1,929.9200	1.9299	(1.849)	0	0	0
2018/12/04	R213	02/05/2019	9.48	Put	Bond Future	2,408.5600	2.4086	2,433.1700	2.4332	1.022	0	0	0
2018/12/04	R213	02/05/2019			Bond Future	9.5569	83.3990	9.5668	83.3383	0.104	0.0000	0.0000	0
2018/12/04	R213	02/05/2019	9.50	Call	Bond Future	1,996.7000	1.9967	1,960.0600	1.9601	(1.835)	0	0	0
2018/12/04	R213	02/05/2019	9.50	Put	Bond Future	2,346.0800	2.3461	2,370.1000	2.3701	1.024	0	0	0
2018/12/04	R213	02/05/2019	9.49	Put	Bond Future	2,377.2700	2.3773	2,401.5800	2.4016	1.023	0	0	0
2018/12/04	R213	02/05/2019	9.48	Call	Bond Future	1,935.8700	1.9359	1,899.8200	1.8998	(1.862)	0	0	0
2018/12/04	R213	01/08/2019	9.99	Put	Bond Future	1,837.5000	1.8375	1,854.6100	1.8546	0.931	0	0	0
2018/12/04	R213	01/08/2019	9.98	Call	Bond Future	4,076.7600	4.0768	4,030.9500	4.0310	(1.124)	0	0	0
2018/12/04	R213	01/08/2019			Bond Future	9.6053	85.0536	9.6158	84.9905	0.109	0.0000	0.0000	0
2018/12/04	R213	01/08/2019	9.99	Call	Bond Future	4,116.0100	4.1160	4,070.0100	4.0700	(1.118)	0	0	0
2018/12/04	R213	01/08/2019	9.98	Put	Bond Future	1,856.4000	1.8564	1,873.7000	1.8737	0.932	0	0	0
2018/12/04	R213	01/08/2019	10.00	Call	Bond Future	4,155.6400	4.1556	4,109.4600	4.1095	(1.111)	0	0	0

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2018/12/04	R213	01/08/2019	10.00	Put	Bond Future	1,819.0400	1.8190	1,835.9700	1.8360	0.931	0	0	0
2018/12/04	R214	07/02/2019	9.05	Put	Bond Future	5,881.5600	5.8816	5,939.0700	5.9391	0.978	0	0	0
2018/12/04	R214	07/02/2019			Bond Future	9.8556	72.9924	9.8651	72.9280	0.097	0.0000	0.0000	29,921
2018/12/04	R214	07/02/2019	9.04	Call	Bond Future	85.0100	0.0850	78.4100	0.0784	(7.764)	0	0	0
2018/12/04	R214	07/02/2019	9.04	Put	Bond Future	5,953.3500	5.9534	6,011.1500	6.0112	0.971	0	0	0
2018/12/04	R214	07/02/2019	9.05	Call	Bond Future	89.8200	0.0898	82.9300	0.0829	(7.671)	0	0	0
2018/12/04	R214	07/02/2019	9.03	Call	Bond Future	80.4000	0.0804	74.0800	0.0741	(7.861)	0	0	0
2018/12/04	R214	07/02/2019	9.03	Put	Bond Future	6,025.4600	6.0255	6,083.5400	6.0835	0.964	0	0	0
2018/12/04	R214	02/05/2019	9.87	Call	Bond Future	2,295.1700	2.2952	2,254.1900	2.2542	(1.785)	0	0	0
2018/12/04	R214	02/05/2019	9.85	Call	Bond Future	2,228.0300	2.2280	2,187.6600	2.1877	(1.812)	0	0	0
2018/12/04	R214	02/05/2019			Bond Future	9.9048	70.9799	9.9146	70.9139	0.100	0.0000	0.0000	0
2018/12/04	R214	02/05/2019	9.85	Put	Bond Future	2,595.8800	2.5959	2,621.4900	2.6215	0.987	0	0	0
2018/12/04	R214	02/05/2019	9.87	Put	Bond Future	2,528.2900	2.5283	2,553.2900	2.5533	0.989	0	0	0
2018/12/04	R214	02/05/2019	9.86	Call	Bond Future	2,261.4700	2.2615	2,220.8000	2.2208	(1.798)	0	0	0
2018/12/04	R214	02/05/2019	9.86	Put	Bond Future	2,561.9000	2.5619	2,587.2100	2.5872	0.988	0	0	0
2018/12/04	R214	01/08/2019	10.34	Put	Bond Future	1,982.4600	1.9825	2,000.5800	2.0006	0.914	0	0	0
2018/12/04	R214	01/08/2019			Bond Future	9.9512	72.3881	9.9615	72.3197	0.104	0.0000	0.0000	0
2018/12/04	R214	01/08/2019	10.33	Call	Bond Future	4,445.8300	4.4458	4,395.8100	4.3958	(1.125)	0	0	0
2018/12/04	R214	01/08/2019	10.33	Put	Bond Future	2,003.4500	2.0034	2,021.7700	2.0218	0.914	0	0	0
2018/12/04	R214	01/08/2019	10.34	Call	Bond Future	4,487.4400	4.4874	4,437.2200	4.4372	(1.119)	0	0	0
2018/12/04	R214	01/08/2019	10.32	Call	Bond Future	4,404.5700	4.4046	4,354.7400	4.3547	(1.131)	0	0	0
2018/12/04	R214	01/08/2019	10.32	Put	Bond Future	2,024.8800	2.0249	2,043.3900	2.0434	0.914	0	0	0
2018/12/04	R248	07/02/2019	9.06	Put	Bond Future	7,600.4500	7.6004	7,716.9200	7.7169	1.532	0	0	0
2018/12/04	R248	07/02/2019			Bond Future	9.8709	93.3159	9.8855	93.1895	0.149	0.0000	0.0000	109,099
2018/12/04	R248	07/02/2019	9.06	Call	Bond Future	96.6400	0.0966	86.7300	0.0867	(10.255)	0	0	0
2018/12/04	R248	07/02/2019	9.05	Put	Bond Future	7,694.2500	7.6942	7,811.1700	7.8112	1.520	0	0	0
2018/12/04	R248	07/02/2019	9.07	Call	Bond Future	102.4000	0.1024	92.0300	0.0920	(10.127)	0	0	0
2018/12/04	R248	07/02/2019	9.07	Put	Bond Future	7,507.0900	7.5071	7,623.1000	7.6231	1.545	0	0	0
2018/12/04	R248	07/02/2019	9.05	Call	Bond Future	91.1500	0.0912	81.6900	0.0817	(10.378)	0	0	0
2018/12/04	R248	02/05/2019	9.90	Put	Bond Future	3,099.7800	3.0998	3,153.7500	3.1538	1.741	0	0	0
2018/12/04	R248	02/05/2019			Bond Future	9.9203	90.5197	9.9354	90.3906	0.152	0.0000	0.0000	0
2018/12/04	R248	02/05/2019	9.90	Call	Bond Future	2,925.8200	2.9258	2,850.7400	2.8507	(2.566)	0	0	0
2018/12/04	R248	02/05/2019	9.91	Call	Bond Future	2,969.6500	2.9696	2,893.9800	2.8940	(2.548)	0	0	0
2018/12/04	R248	02/05/2019	9.89	Put	Bond Future	3,142.0900	3.1421	3,196.6600	3.1967	1.737	0	0	0
2018/12/04	R248	02/05/2019	9.91	Put	Bond Future	3,057.9300	3.0579	3,111.3100	3.1113	1.746	0	0	0
2018/12/04	R248	02/05/2019	9.89	Call	Bond Future	2,882.3000	2.8823	2,807.8200	2.8078	(2.584)	0	0	0
2018/12/04	R248	01/08/2019	10.35	Call	Bond Future	5,612.1300	5.6121	5,518.7600	5.5188	(1.664)	0	0	0
2018/12/04	R248	01/08/2019	10.34	Put	Bond Future	2,497.3000	2.4973	2,537.2700	2.5373	1.601	0	0	0
2018/12/04	R248	01/08/2019			Bond Future	9.9671	92.3156	9.9828	92.1827	0.158	0.0000	0.0000	0
2018/12/04	R248	01/08/2019	10.36	Call	Bond Future	5,664.9500	5.6650	5,571.2000	5.5712	(1.655)	0	0	0
2018/12/04	R248	01/08/2019	10.36	Put	Bond Future	2,443.8600	2.4439	2,483.0600	2.4831	1.604	0	0	0
2018/12/04	R248	01/08/2019	10.35	Put	Bond Future	2,470.4500	2.4704	2,510.0300	2.5100	1.602	0	0	0
2018/12/04	R248	01/08/2019	10.34	Call	Bond Future	5,559.4500	5.5595	5,466.4700	5.4665	(1.672)	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
Total											983421	