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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/12/2018 TO 06/12/2018

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
2018/12/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	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
2018/12/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	2025	07/02/2019			Bond Future	132.3188	132.3188	132.1710	132.1710	(0.112)	0.0000	0.0000	355
2018/12/06	2025	02/05/2019			Bond Future	134.6745	134.6745	134.5235	134.5235	(0.112)	0.0000	0.0000	0
2018/12/06	2025	01/08/2019			Bond Future	137.3263	137.3263	137.1703	137.1703	(0.114)	0.0000	0.0000	0
2018/12/06	2029	07/02/2019			Bond Future	100.3058	100.3058	100.3088	100.3088	0.003	0.0000	0.0000	2,954
2018/12/06	2029	02/05/2019			Bond Future	101.0184	101.0184	101.0211	101.0211	0.003	0.0000	0.0000	0
2018/12/06	2029	01/08/2019			Bond Future	103.0426	103.0426	103.0439	103.0439	0.001	0.0000	0.0000	0
2018/12/06	2030	07/02/2019	8.62	Call	Bond Future	48.8400	0.0488	27.1800	0.0272	(44.349)	0	0	0
2018/12/06	2030	07/02/2019	10.20	Put	Bond Future	225.5900	0.2256	304.6100	0.3046	35.028	0	0	4,000
2018/12/06	2030	07/02/2019			Bond Future	9.4816	90.2907	9.5835	89.6550	1.075	0.0000	0.0000	55,510
2018/12/06	2030	07/02/2019	9.68	Put	Bond Future	859.8900	0.8599	1,096.5200	1.0965	27.519	0	0	0
2018/12/06	2030	07/02/2019	9.68	Call	Bond Future	2,092.0100	2.0920	1,692.8600	1.6929	(19.080)	0	0	4,000
2018/12/06	2030	07/02/2019	9.18	Put	Bond Future	2,500.8800	2.5009	2,965.9100	2.9659	18.595	0	0	0
2018/12/06	2030	07/02/2019	9.18	Call	Bond Future	582.5900	0.5826	411.8400	0.4118	(29.309)	0	0	4,000
2018/12/06	2030	07/02/2019	8.63	Call	Bond Future	51.4100	0.0514	28.7200	0.0287	(44.135)	0	0	0
2018/12/06	2030	07/02/2019	8.62	Put	Bond Future	5,676.0700	5.6761	6,290.1900	6.2902	10.819	0	0	0
2018/12/06	2030	07/02/2019	10.20	Call	Bond Future	4,581.6100	4.5816	4,024.8500	4.0249	(12.152)	0	0	0
2018/12/06	2030	07/02/2019	8.90	Call	Bond Future	192.7300	0.1927	121.5200	0.1215	(36.948)	0	0	1,320
2018/12/06	2030	07/02/2019	8.63	Put	Bond Future	5,610.6800	5.6107	6,223.7700	6.2238	10.927	0	0	0
2018/12/06	2030	07/02/2019	8.64	Call	Bond Future	54.0600	0.0541	30.3300	0.0303	(43.896)	0	0	0
2018/12/06	2030	07/02/2019	8.64	Put	Bond Future	5,545.4200	5.5454	6,157.4700	6.1575	11.037	0	0	0
2018/12/06	2030	07/02/2019	9.60	Put	Bond Future	1,042.1200	1.0421	1,313.6900	1.3137	26.059	0	0	0
2018/12/06	2030	07/02/2019	9.60	Call	Bond Future	1,780.0400	1.7800	1,415.8300	1.4158	(20.461)	0	0	1,320
2018/12/06	2030	07/02/2019	9.40	Put	Bond Future	1,628.5400	1.6285	1,993.2900	1.9933	22.397	0	0	0
2018/12/06	2030	07/02/2019	9.40	Call	Bond Future	1,114.6500	1.1147	843.6200	0.8436	(24.315)	0	0	0
2018/12/06	2030	07/02/2019	8.70	Put	Bond Future	5,158.0300	5.1580	5,762.8900	5.7629	11.727	0	0	0
2018/12/06	2030	07/02/2019	8.70	Call	Bond Future	72.7300	0.0727	41.8100	0.0418	(42.513)	0	0	0
2018/12/06	2030	07/02/2019	8.90	Put	Bond Future	3,940.9900	3.9410	4,505.5600	4.5056	14.326	0	0	0
2018/12/06	2030	02/05/2019	8.90	Put	Bond Future	4,693.9800	4.6940	5,206.4900	5.2065	10.918	0	0	0
2018/12/06	2030	02/05/2019	9.41	Call	Bond Future	1,751.2600	1.7513	1,468.1500	1.4681	(16.166)	0	0	0
2018/12/06	2030	02/05/2019			Bond Future	9.5422	91.8781	9.6477	91.2308	1.105	0.0000	0.0000	0
2018/12/06	2030	02/05/2019	9.39	Call	Bond Future	1,693.7600	1.6938	1,416.7400	1.4167	(16.355)	0	0	0
2018/12/06	2030	02/05/2019	9.39	Put	Bond Future	2,639.0700	2.6391	3,009.3400	3.0093	14.030	0	0	0
2018/12/06	2030	02/05/2019	10.20	Call	Bond Future	4,800.0600	4.8001	4,312.1100	4.3121	(10.165)	0	0	0
2018/12/06	2030	02/05/2019	10.20	Put	Bond Future	863.5200	0.8635	1,022.8600	1.0229	18.452	0	0	3,000
2018/12/06	2030	02/05/2019	8.90	Call	Bond Future	613.6500	0.6137	478.8700	0.4789	(21.964)	0	0	3,000
2018/12/06	2030	02/05/2019	9.41	Put	Bond Future	2,571.6000	2.5716	2,935.7800	2.9358	14.162	0	0	0
2018/12/06	2030	02/05/2019	9.40	Call	Bond Future	1,722.3800	1.7224	1,442.3100	1.4423	(16.261)	0	0	3,000
2018/12/06	2030	02/05/2019	9.40	Put	Bond Future	2,605.1800	2.6052	2,972.4000	2.9724	14.096	0	0	0
2018/12/06	2030	01/08/2019	9.91	Put	Bond Future	1,959.0800	1.9591	2,217.0700	2.2171	13.169	0	0	0
2018/12/06	2030	01/08/2019			Bond Future	9.6007	89.6927	9.7105	89.0313	1.143	0.0000	0.0000	0

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2018/12/06	2030	01/08/2019	9.91	Call	Bond Future	3,806.2000	3.8062	3,402.7400	3.4027	(10.600)	0	0	0
2018/12/06	2030	01/08/2019	9.92	Call	Bond Future	3,844.8400	3.8448	3,439.2800	3.4393	(10.548)	0	0	0
2018/12/06	2030	01/08/2019	9.90	Put	Bond Future	1,979.5200	1.9795	2,239.6200	2.2396	13.140	0	0	0
2018/12/06	2030	01/08/2019	9.92	Put	Bond Future	1,938.8500	1.9388	2,194.7400	2.1947	13.198	0	0	0
2018/12/06	2030	01/08/2019	9.90	Call	Bond Future	3,767.7100	3.7677	3,366.3600	3.3664	(10.652)	0	0	0
2018/12/06	2032	07/02/2019	8.81	Call	Bond Future	52.2000	0.0522	29.2700	0.0293	(43.927)	0	0	0
2018/12/06	2032	07/02/2019	8.80	Put	Bond Future	6,382.4400	6.3824	7,047.1800	7.0472	10.415	0	0	0
2018/12/06	2032	07/02/2019			Bond Future	9.6890	92.4774	9.7907	91.7908	1.049	0.0000	0.0000	43,322
2018/12/06	2032	07/02/2019	8.82	Call	Bond Future	54.8900	0.0549	30.9000	0.0309	(43.706)	0	0	0
2018/12/06	2032	07/02/2019	8.82	Put	Bond Future	6,238.5100	6.2385	6,901.1500	6.9012	10.622	0	0	0
2018/12/06	2032	07/02/2019	8.81	Put	Bond Future	6,310.4000	6.3104	6,974.1000	6.9741	10.518	0	0	0
2018/12/06	2032	07/02/2019	8.80	Call	Bond Future	49.5800	0.0496	27.6900	0.0277	(44.151)	0	0	0
2018/12/06	2032	02/05/2019	9.62	Put	Bond Future	2,814.3300	2.8143	3,204.5400	3.2045	13.865	0	0	0
2018/12/06	2032	02/05/2019	9.61	Call	Bond Future	1,913.4600	1.9135	1,607.8700	1.6079	(15.971)	0	0	0
2018/12/06	2032	02/05/2019			Bond Future	9.7490	89.9462	9.8540	89.2472	1.077	0.0000	0.0000	0
2018/12/06	2032	02/05/2019	9.62	Call	Bond Future	1,944.9000	1.9449	1,636.0600	1.6361	(15.879)	0	0	0
2018/12/06	2032	02/05/2019	9.61	Put	Bond Future	2,850.7800	2.8508	3,244.2400	3.2442	13.802	0	0	0
2018/12/06	2032	02/05/2019	9.63	Call	Bond Future	1,976.3800	1.9764	1,664.3200	1.6643	(15.789)	0	0	0
2018/12/06	2032	02/05/2019	9.63	Put	Bond Future	2,778.0000	2.7780	3,164.9900	3.1650	13.931	0	0	0
2018/12/06	2032	01/08/2019	10.10	Call	Bond Future	4,066.2200	4.0662	3,632.9100	3.6329	(10.656)	0	0	0
2018/12/06	2032	01/08/2019	10.11	Put	Bond Future	2,128.6400	2.1286	2,407.2900	2.4073	13.091	0	0	0
2018/12/06	2032	01/08/2019			Bond Future	9.8053	91.7282	9.9142	91.0139	1.111	0.0000	0.0000	0
2018/12/06	2032	01/08/2019	10.10	Put	Bond Future	2,151.4700	2.1515	2,432.4100	2.4324	13.058	0	0	0
2018/12/06	2032	01/08/2019	10.11	Call	Bond Future	4,107.3400	4.1073	3,671.7400	3.6717	(10.605)	0	0	0
2018/12/06	2032	01/08/2019	10.09	Call	Bond Future	4,025.5300	4.0255	3,594.5400	3.5945	(10.706)	0	0	0
2018/12/06	2032	01/08/2019	10.09	Put	Bond Future	2,174.8000	2.1748	2,458.0600	2.4581	13.025	0	0	0
2018/12/06	2033	07/02/2019			Bond Future	102.4914	102.4914	102.3709	102.3709	(0.118)	0.0000	0.0000	5,890
2018/12/06	2033	02/05/2019			Bond Future	103.1706	103.1706	103.0475	103.0475	(0.119)	0.0000	0.0000	0
2018/12/06	2033	01/08/2019			Bond Future	105.2379	105.2379	105.1108	105.1108	(0.121)	0.0000	0.0000	0
2018/12/06	2037	07/02/2019	9.06	Put	Bond Future	6,666.3000	6.6663	7,397.1000	7.3971	10.963	0	0	0
2018/12/06	2037	07/02/2019	9.05	Call	Bond Future	78.2900	0.0783	45.2300	0.0452	(42.228)	0	0	0
2018/12/06	2037	07/02/2019			Bond Future	9.8811	88.7695	9.9826	88.0040	1.028	0.0000	0.0000	56,758
2018/12/06	2037	07/02/2019	9.06	Call	Bond Future	82.9200	0.0829	48.1700	0.0482	(41.908)	0	0	0
2018/12/06	2037	07/02/2019	9.05	Put	Bond Future	6,746.3800	6.7464	7,478.8700	7.4789	10.858	0	0	0
2018/12/06	2037	07/02/2019	9.07	Call	Bond Future	87.8100	0.0878	51.2800	0.0513	(41.601)	0	0	0
2018/12/06	2037	07/02/2019	9.07	Put	Bond Future	6,586.6000	6.5866	7,315.6200	7.3156	11.068	0	0	0
2018/12/06	2037	02/05/2019	9.81	Put	Bond Future	3,229.6700	3.2297	3,661.9000	3.6619	13.383	0	0	0
2018/12/06	2037	02/05/2019			Bond Future	9.9406	90.3301	10.0452	89.5508	1.052	0.0000	0.0000	0
2018/12/06	2037	02/05/2019	9.80	Call	Bond Future	2,206.0200	2.2060	1,862.5000	1.8625	(15.572)	0	0	0
2018/12/06	2037	02/05/2019	9.80	Put	Bond Future	3,270.6100	3.2706	3,706.3800	3.7064	13.324	0	0	0
2018/12/06	2037	02/05/2019	9.81	Call	Bond Future	2,241.4500	2.2415	1,894.3900	1.8944	(15.484)	0	0	0
2018/12/06	2037	02/05/2019	9.79	Call	Bond Future	2,171.1100	2.1711	1,831.1300	1.8311	(15.659)	0	0	0
2018/12/06	2037	02/05/2019	9.79	Put	Bond Future	3,312.1700	3.3122	3,751.4800	3.7515	13.264	0	0	0
2018/12/06	2037	01/08/2019	10.31	Call	Bond Future	4,625.4700	4.6255	4,136.1800	4.1362	(10.578)	0	0	0
2018/12/06	2037	01/08/2019			Bond Future	9.9994	87.8638	10.1075	87.0677	1.082	0.0000	0.0000	0

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2018/12/06	2037	01/08/2019	10.29	Call	Bond Future	4,534.2200	4.5342	4,050.0400	4.0500	(10.678)	0	0	0
2018/12/06	2037	01/08/2019	10.29	Put	Bond Future	2,420.0300	2.4200	2,731.9400	2.7319	12.889	0	0	0
2018/12/06	2037	01/08/2019	10.31	Put	Bond Future	2,368.6800	2.3687	2,675.4800	2.6755	12.952	0	0	0
2018/12/06	2037	01/08/2019	10.30	Call	Bond Future	4,579.7600	4.5798	4,093.0200	4.0930	(10.628)	0	0	0
2018/12/06	2037	01/08/2019	10.30	Put	Bond Future	2,394.2300	2.3942	2,703.5800	2.7036	12.921	0	0	0
2018/12/06	2038	07/02/2019			Bond Future	119.8778	119.8778	120.0625	120.0625	0.154	0.0000	0.0000	9,912
2018/12/06	2038	02/05/2019			Bond Future	122.0118	122.0118	122.1996	122.1996	0.154	0.0000	0.0000	0
2018/12/06	2038	01/08/2019			Bond Future	124.4041	124.4041	124.5938	124.5938	0.152	0.0000	0.0000	0
2018/12/06	2040	07/02/2019	9.13	Call	Bond Future	84.4000	0.0844	48.5200	0.0485	(42.512)	0	0	0
2018/12/06	2040	07/02/2019	9.11	Put	Bond Future	7,322.2100	7.3222	8,111.5900	8.1116	10.781	0	0	0
2018/12/06	2040	07/02/2019			Bond Future	9.9457	92.0254	10.0472	91.2032	1.021	0.0000	0.0000	32,154
2018/12/06	2040	07/02/2019	9.13	Put	Bond Future	7,146.3500	7.1463	7,932.6700	7.9327	11.003	0	0	0
2018/12/06	2040	07/02/2019	9.11	Call	Bond Future	76.3800	0.0764	43.5600	0.0436	(42.969)	0	0	0
2018/12/06	2040	07/02/2019	9.12	Put	Bond Future	7,234.1100	7.2341	8,021.9900	8.0220	10.891	0	0	0
2018/12/06	2040	07/02/2019	9.12	Call	Bond Future	80.2900	0.0803	45.9700	0.0460	(42.745)	0	0	0
2018/12/06	2040	02/05/2019	9.60	Call	Bond Future	1,429.0700	1.4291	1,164.1400	1.1641	(18.539)	0	0	1,150
2018/12/06	2040	02/05/2019	9.89	Call	Bond Future	2,410.8900	2.4109	2,033.4800	2.0335	(15.654)	0	0	0
2018/12/06	2040	02/05/2019	9.88	Put	Bond Future	3,388.1800	3.3882	3,851.5000	3.8515	13.675	0	0	0
2018/12/06	2040	02/05/2019			Bond Future	10.0048	93.6432	10.1092	92.8064	1.044	0.0000	0.0000	0
2018/12/06	2040	02/05/2019	10.20	Put	Bond Future	2,194.1500	2.1941	2,538.0600	2.5381	15.674	0	0	0
2018/12/06	2040	02/05/2019	10.20	Call	Bond Future	3,747.9400	3.7479	3,254.9900	3.2550	(13.153)	0	0	1,150
2018/12/06	2040	02/05/2019	9.60	Put	Bond Future	4,790.6500	4.7906	5,362.5800	5.3626	11.938	0	0	0
2018/12/06	2040	02/05/2019	9.90	Call	Bond Future	2,449.4100	2.4494	2,068.1300	2.0681	(15.566)	0	0	0
2018/12/06	2040	02/05/2019	9.90	Put	Bond Future	3,300.8800	3.3009	3,756.4600	3.7565	13.802	0	0	0
2018/12/06	2040	02/05/2019	9.89	Put	Bond Future	3,344.3100	3.3443	3,803.7600	3.8038	13.738	0	0	0
2018/12/06	2040	02/05/2019	9.88	Call	Bond Future	2,372.6900	2.3727	1,999.1500	1.9991	(15.743)	0	0	0
2018/12/06	2040	01/08/2019	10.36	Call	Bond Future	4,921.3800	4.9214	4,399.3700	4.3994	(10.607)	0	0	0
2018/12/06	2040	01/08/2019	10.37	Put	Bond Future	2,575.3500	2.5754	2,905.5400	2.9055	12.821	0	0	0
2018/12/06	2040	01/08/2019			Bond Future	10.0632	90.9922	10.1712	90.1373	1.074	0.0000	0.0000	0
2018/12/06	2040	01/08/2019	10.36	Put	Bond Future	2,603.1100	2.6031	2,936.0300	2.9360	12.789	0	0	0
2018/12/06	2040	01/08/2019	10.37	Call	Bond Future	4,970.0700	4.9701	4,445.3300	4.4453	(10.558)	0	0	0
2018/12/06	2040	01/08/2019	10.38	Call	Bond Future	5,019.2000	5.0192	4,491.7600	4.4918	(10.508)	0	0	0
2018/12/06	2040	01/08/2019	10.38	Put	Bond Future	2,548.1500	2.5481	2,875.6400	2.8756	12.852	0	0	0
2018/12/06	2044	07/02/2019	9.18	Put	Bond Future	7,022.2300	7.0222	7,855.6600	7.8557	11.868	0	0	0
2018/12/06	2044	07/02/2019			Bond Future	9.9639	89.1751	10.0705	88.2988	1.070	0.0000	0.0000	37,155
2018/12/06	2044	07/02/2019	9.17	Call	Bond Future	94.4800	0.0945	53.3500	0.0534	(43.533)	0	0	0
2018/12/06	2044	07/02/2019	9.17	Put	Bond Future	7,111.5200	7.1115	7,946.7900	7.9468	11.745	0	0	0
2018/12/06	2044	07/02/2019	9.18	Call	Bond Future	99.2500	0.0993	56.2800	0.0563	(43.295)	0	0	0
2018/12/06	2044	07/02/2019	9.16	Call	Bond Future	89.9100	0.0899	50.5500	0.0505	(43.777)	0	0	0
2018/12/06	2044	07/02/2019	9.16	Put	Bond Future	7,201.1600	7.2012	8,038.2000	8.0382	11.624	0	0	0
2018/12/06	2044	02/05/2019	9.90	Call	Bond Future	2,437.1200	2.4371	2,037.8100	2.0378	(16.385)	0	0	0
2018/12/06	2044	02/05/2019			Bond Future	10.0206	90.7429	10.1303	89.8508	1.094	0.0000	0.0000	0
2018/12/06	2044	02/05/2019	9.90	Put	Bond Future	3,436.4900	3.4365	3,929.2900	3.9293	14.340	0	0	0
2018/12/06	2044	02/05/2019	9.91	Call	Bond Future	2,475.9800	2.4760	2,072.5500	2.0725	(16.294)	0	0	0
2018/12/06	2044	02/05/2019	9.92	Put	Bond Future	3,347.7500	3.3477	3,832.3200	3.8323	14.474	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
2018/12/06	2044	02/05/2019	9.91	Put	Bond Future	3,391.7800	3.3918	3,880.4600	3.8805	14.408	0	0	0
2018/12/06	2044	02/05/2019	9.92	Call	Bond Future	2,515.3800	2.5154	2,107.8400	2.1078	(16.202)	0	0	0
2018/12/06	2044	01/08/2019	10.40	Put	Bond Future	2,588.1400	2.5881	2,935.8500	2.9358	13.435	0	0	0
2018/12/06	2044	01/08/2019			Bond Future	10.0767	88.1596	10.1899	87.2484	1.124	0.0000	0.0000	0
2018/12/06	2044	01/08/2019	10.39	Call	Bond Future	5,098.7800	5.0988	4,538.1900	4.5382	(10.995)	0	0	0
2018/12/06	2044	01/08/2019	10.39	Put	Bond Future	2,615.8500	2.6158	2,966.4200	2.9664	13.402	0	0	0
2018/12/06	2044	01/08/2019	10.40	Call	Bond Future	5,148.3500	5.1484	4,584.9000	4.5849	(10.944)	0	0	0
2018/12/06	2044	01/08/2019	10.38	Call	Bond Future	5,049.6400	5.0496	4,491.9300	4.4919	(11.045)	0	0	0
2018/12/06	2044	01/08/2019	10.38	Put	Bond Future	2,644.1200	2.6441	2,997.5700	2.9976	13.367	0	0	0
2018/12/06	2046	07/02/2019			Bond Future	114.4036	114.4036	114.1923	114.1923	(0.185)	0.0000	0.0000	12,458
2018/12/06	2046	02/05/2019			Bond Future	114.7542	114.7542	114.5388	114.5388	(0.188)	0.0000	0.0000	0
2018/12/06	2046	01/08/2019			Bond Future	117.0537	117.0537	116.8323	116.8323	(0.189)	0.0000	0.0000	0
2018/12/06	2050	07/02/2019			Bond Future	117.5640	117.5640	117.5678	117.5678	0.003	0.0000	0.0000	10,349
2018/12/06	2050	02/05/2019			Bond Future	119.6569	119.6569	119.6604	119.6604	0.003	0.0000	0.0000	0
2018/12/06	2050	01/08/2019			Bond Future	120.2360	120.2360	120.2377	120.2377	0.001	0.0000	0.0000	0
2018/12/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	AL37	07/02/2019			Index Future	608.4750	608.4750	606.5790	606.5790	(0.312)	0.0000	0.0000	0
2018/12/06	AL37	02/05/2019			Index Future	619.1710	619.1710	617.2390	617.2390	(0.312)	0.0000	0.0000	0
2018/12/06	AL37	01/08/2019			Index Future	631.4310	631.4310	629.4530	629.4530	(0.313)	0.0000	0.0000	0
2018/12/06	AL7T	07/02/2019			Index Future	701.5810	701.5810	697.7430	697.7430	(0.547)	0.0000	0.0000	0
2018/12/06	AL7T	02/05/2019			Index Future	713.9140	713.9140	710.0050	710.0050	(0.548)	0.0000	0.0000	0
2018/12/06	AL7T	01/08/2019			Index Future	728.0500	728.0500	724.0540	724.0540	(0.549)	0.0000	0.0000	0
2018/12/06	ALBI	07/02/2019			Index Future	635.8710	635.8710	631.3980	631.3980	(0.703)	0.0000	0.0000	910
2018/12/06	ALBI	02/05/2019			Index Future	647.0480	647.0480	642.4950	642.4950	(0.704)	0.0000	0.0000	0
2018/12/06	ALBI	01/08/2019			Index Future	659.8610	659.8610	655.2080	655.2080	(0.705)	0.0000	0.0000	0
2018/12/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	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
2018/12/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/12/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	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
2018/12/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/06	ES33	07/02/2019			Bond Future	11.1007	77.3662	11.2020	76.7864	0.913	0.0000	0.0000	494
2018/12/06	ES33	02/05/2019			Bond Future	11.2000	74.9347	11.3047	74.3445	0.935	0.0000	0.0000	0
2018/12/06	ES33	01/08/2019			Bond Future	11.3002	76.4192	11.4088	75.8162	0.962	0.0000	0.0000	0
2018/12/06	ES42	07/02/2019			Bond Future	11.3263	79.5243	11.4276	78.8667	0.894	0.0000	0.0000	5,169
2018/12/06	ES42	02/05/2019			Bond Future	11.4256	76.6616	11.5303	75.9921	0.917	0.0000	0.0000	0
2018/12/06	ES42	01/08/2019			Bond Future	11.5239	78.1807	11.6326	77.4968	0.943	0.0000	0.0000	0
2018/12/06	GOVI	07/02/2019	666.53	Put	GOVI	372,430.0000	37.2430	418,170.0000	41.8170	12.282	0	0	0
2018/12/06	GOVI	07/02/2019			GOVI	629.2870	629.2870	624.7130	624.7130	(0.727)	0.0000	0.0000	452
2018/12/06	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/06	GOVI	07/02/2019	666.52	Put	GOVI	372,330.0000	37.2330	418,070.0000	41.8070	12.285	0	0	0
2018/12/06	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/06	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/06	GOVI	07/02/2019	666.51	Put	GOVI	372,230.0000	37.2230	417,970.0000	41.7970	12.288	0	0	0
2018/12/06	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/06	GOVI	02/05/2019	647.88	Put	GOVI	75,320.0000	7.5320	121,880.0000	12.1880	61.816	0	0	0
2018/12/06	GOVI	02/05/2019	647.86	Put	GOVI	75,120.0000	7.5120	121,680.0000	12.1680	61.981	0	0	0
2018/12/06	GOVI	02/05/2019			GOVI	640.3480	640.3480	635.6920	635.6920	(0.727)	0.0000	0.0000	0
2018/12/06	GOVI	02/05/2019	647.87	Put	GOVI	75,220.0000	7.5220	121,780.0000	12.1780	61.898	0	0	0
2018/12/06	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/06	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/06	GOVI	01/08/2019	638.68	Call	GOVI	143,480.0000	14.3480	95,900.0000	9.5900	(33.161)	0	0	0
2018/12/06	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/06	GOVI	01/08/2019			GOVI	653.0280	653.0280	648.2700	648.2700	(0.729)	0.0000	0.0000	0
2018/12/06	GOVI	01/08/2019	638.69	Call	GOVI	143,380.0000	14.3380	95,800.0000	9.5800	(33.185)	0	0	0
2018/12/06	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/06	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/06	GOVI	01/08/2019	638.67	Call	GOVI	143,580.0000	14.3580	96,000.0000	9.6000	(33.138)	0	0	0
2018/12/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/12/06	IGOV	07/02/2019			Index Future	253.6180	253.6180	253.6070	253.6070	(0.004)	0.0000	0.0000	528
2018/12/06	IGOV	02/05/2019			Index Future	258.1330	258.1330	258.1210	258.1210	(0.005)	0.0000	0.0000	215
2018/12/06	IGOV	01/08/2019			Index Future	263.3040	263.3040	263.2890	263.2890	(0.006)	0.0000	0.0000	0
2018/12/06	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/12/06	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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2018/12/06	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0500	102.0500	0.010	0.0000	0.0000	0
2018/12/06	IS01	19/09/2019			Interest Rate Swap	99.9400	99.9400	99.9600	99.9600	0.020	0.0000	0.0000	0
2018/12/06	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/12/06	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/12/06	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7700	99.7700	0.000	0.0000	0.0000	0
2018/12/06	IS02	20/09/2019			Interest Rate Swap	101.9400	101.9400	101.9600	101.9600	0.020	0.0000	0.0000	0
2018/12/06	IS02	20/12/2019			Interest Rate Swap	102.9500	102.9500	102.9800	102.9800	0.029	0.0000	0.0000	0
2018/12/06	IS02	23/03/2020			Interest Rate Swap	99.0200	99.0200	99.0700	99.0700	0.050	0.0000	0.0000	0
2018/12/06	IS02	22/06/2020			Interest Rate Swap	102.6600	102.6600	102.7300	102.7300	0.068	0.0000	0.0000	0
2018/12/06	IS02	21/09/2020			Interest Rate Swap	99.7200	99.7200	99.8100	99.8100	0.090	0.0000	0.0000	0
2018/12/06	IS05	17/12/2020			Interest Rate Swap	96.5800	96.5800	96.6800	96.6800	0.104	0.0000	0.0000	0
2018/12/06	IS05	16/03/2021			Interest Rate Swap	95.8300	95.8300	95.9400	95.9400	0.115	0.0000	0.0000	0
2018/12/06	IS05	15/06/2021			Interest Rate Swap	95.0300	95.0300	95.1500	95.1500	0.126	0.0000	0.0000	0
2018/12/06	IS05	21/09/2021			Interest Rate Swap	95.2200	95.2200	95.3600	95.3600	0.147	0.0000	0.0000	0
2018/12/06	IS05	21/12/2021			Interest Rate Swap	97.4300	97.4300	97.5900	97.5900	0.164	0.0000	0.0000	51
2018/12/06	IS05	15/03/2022			Interest Rate Swap	97.5800	97.5800	97.7600	97.7600	0.184	0.0000	0.0000	0
2018/12/06	IS05	21/06/2022			Interest Rate Swap	98.7800	98.7800	98.9900	98.9900	0.213	0.0000	0.0000	0
2018/12/06	IS05	20/09/2022			Interest Rate Swap	102.7200	102.7200	102.9500	102.9500	0.224	0.0000	0.0000	0
2018/12/06	IS05	20/12/2022			Interest Rate Swap	103.9800	103.9800	104.2300	104.2300	0.240	0.0000	0.0000	0
2018/12/06	IS05	22/03/2023			Interest Rate Swap	97.3700	97.3700	97.6500	97.6500	0.288	0.0000	0.0000	0
2018/12/06	IS05	20/06/2023			Interest Rate Swap	103.4100	103.4100	103.7100	103.7100	0.290	0.0000	0.0000	0
2018/12/06	IS05	19/09/2023			Interest Rate Swap	98.9200	98.9200	99.2500	99.2500	0.334	0.0000	0.0000	0
2018/12/06	IS10	17/12/2025			Interest Rate Swap	95.7200	95.7200	96.1500	96.1500	0.449	0.0000	0.0000	0
2018/12/06	IS10	16/03/2026			Interest Rate Swap	92.7400	92.7400	93.2000	93.2000	0.496	0.0000	0.0000	0
2018/12/06	IS10	15/06/2026			Interest Rate Swap	91.5100	91.5100	91.9900	91.9900	0.525	0.0000	0.0000	0
2018/12/06	IS10	21/09/2026			Interest Rate Swap	93.7000	93.7000	94.1900	94.1900	0.523	0.0000	0.0000	0
2018/12/06	IS10	21/12/2026			Interest Rate Swap	97.5000	97.5000	98.0000	98.0000	0.513	0.0000	0.0000	0
2018/12/06	IS10	15/03/2027			Interest Rate Swap	96.1000	96.1000	96.6100	96.6100	0.531	0.0000	0.0000	0
2018/12/06	IS10	21/06/2027			Interest Rate Swap	98.2000	98.2000	98.7100	98.7100	0.519	0.0000	0.0000	0
2018/12/06	IS10	20/09/2027			Interest Rate Swap	103.6600	103.6600	104.1700	104.1700	0.492	0.0000	0.0000	0
2018/12/06	IS10	20/12/2027			Interest Rate Swap	104.0400	104.0400	104.5600	104.5600	0.500	0.0000	0.0000	0
2018/12/06	IS10	22/03/2028			Interest Rate Swap	97.6000	97.6000	98.1400	98.1400	0.553	0.0000	0.0000	0
2018/12/06	IS10	20/06/2028			Interest Rate Swap	104.7800	104.7800	105.3100	105.3100	0.506	0.0000	0.0000	0
2018/12/06	IS10	19/09/2028			Interest Rate Swap	98.3900	98.3900	98.9500	98.9500	0.569	0.0000	0.0000	0
2018/12/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/12/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/12/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/12/06	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	20,000
2018/12/06	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/06	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
2018/12/06	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/12/06	R023	07/02/2019	10.59	Call	Bond Future	7,307.7700	7.3078	6,994.3600	6.9944	(4.289)	0	0	0
2018/12/06	R023	07/02/2019			Bond Future	8.2960	101.6820	8.3901	101.3686	1.133	0.0000	0.0000	62,183
2018/12/06	R023	07/02/2019	10.57	Call	Bond Future	7,247.0000	7.2470	6,933.6000	6.9336	(4.325)	0	0	0
2018/12/06	R023	07/02/2019	10.57	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/12/06	R023	07/02/2019	10.59	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/12/06	R023	07/02/2019	10.58	Call	Bond Future	7,277.3900	7.2774	6,963.9900	6.9640	(4.306)	0	0	0
2018/12/06	R023	07/02/2019	10.58	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/12/06	R023	02/05/2019	8.45	Call	Bond Future	1,134.4800	1.1345	958.8400	0.9588	(15.482)	0	0	0
2018/12/06	R023	02/05/2019	8.44	Put	Bond Future	777.4300	0.7774	922.7800	0.9228	18.696	0	0	0
2018/12/06	R023	02/05/2019			Bond Future	8.3335	99.5395	8.4342	99.2202	1.208	0.0000	0.0000	0
2018/12/06	R023	02/05/2019	8.46	Call	Bond Future	1,154.1800	1.1542	976.8600	0.9769	(15.363)	0	0	0
2018/12/06	R023	02/05/2019	8.46	Put	Bond Future	753.4400	0.7534	895.4200	0.8954	18.844	0	0	0
2018/12/06	R023	02/05/2019	8.45	Put	Bond Future	765.3600	0.7654	909.0200	0.9090	18.770	0	0	0
2018/12/06	R023	02/05/2019	8.44	Call	Bond Future	1,114.9300	1.1149	940.9800	0.9410	(15.602)	0	0	0
2018/12/06	R023	01/08/2019	8.95	Call	Bond Future	2,422.9400	2.4229	2,195.4500	2.1954	(9.389)	0	0	0
2018/12/06	R023	01/08/2019			Bond Future	8.3530	101.5112	8.4623	101.1841	1.309	0.0000	0.0000	0
2018/12/06	R023	01/08/2019	8.93	Call	Bond Future	2,375.9200	2.3759	2,150.1600	2.1502	(9.502)	0	0	0
2018/12/06	R023	01/08/2019	8.93	Put	Bond Future	664.5200	0.6645	765.8700	0.7659	15.252	0	0	0
2018/12/06	R023	01/08/2019	8.95	Put	Bond Future	652.8800	0.6529	752.5000	0.7525	15.259	0	0	0
2018/12/06	R023	01/08/2019	8.94	Call	Bond Future	2,399.2600	2.3993	2,172.6200	2.1726	(9.446)	0	0	0
2018/12/06	R023	01/08/2019	8.94	Put	Bond Future	658.5300	0.6585	759.0000	0.7590	15.257	0	0	0
2018/12/06	R035	07/02/2019	8.98	Call	Bond Future	71.0100	0.0710	40.4700	0.0405	(43.008)	0	0	0
2018/12/06	R035	07/02/2019			Bond Future	9.8149	96.5192	9.9164	95.7571	1.035	0.0000	0.0000	71,612
2018/12/06	R035	07/02/2019	8.96	Call	Bond Future	64.1800	0.0642	36.2800	0.0363	(43.471)	0	0	0
2018/12/06	R035	07/02/2019	8.96	Put	Bond Future	6,866.1000	6.8661	7,600.3100	7.6003	10.693	0	0	0
2018/12/06	R035	07/02/2019	8.98	Put	Bond Future	6,705.4800	6.7055	7,437.0500	7.4371	10.910	0	0	0
2018/12/06	R035	07/02/2019	8.97	Call	Bond Future	67.5200	0.0675	38.3200	0.0383	(43.246)	0	0	0
2018/12/06	R035	07/02/2019	8.97	Put	Bond Future	6,785.6600	6.7857	7,518.5700	7.5186	10.801	0	0	0
2018/12/06	R035	02/05/2019	9.74	Put	Bond Future	3,179.1600	3.1792	3,611.6100	3.6116	13.603	0	0	0
2018/12/06	R035	02/05/2019			Bond Future	9.8721	93.7155	9.9768	92.9396	1.061	0.0000	0.0000	0
2018/12/06	R035	02/05/2019	9.74	Call	Bond Future	2,186.5500	2.1866	1,843.1700	1.8432	(15.704)	0	0	0
2018/12/06	R035	02/05/2019	9.75	Call	Bond Future	2,221.6400	2.2216	1,874.7100	1.8747	(15.616)	0	0	0
2018/12/06	R035	02/05/2019	9.75	Put	Bond Future	3,138.5300	3.1385	3,567.4300	3.5674	13.666	0	0	0
2018/12/06	R035	02/05/2019	9.73	Call	Bond Future	2,151.7700	2.1518	1,811.9500	1.8119	(15.793)	0	0	0
2018/12/06	R035	02/05/2019	9.73	Put	Bond Future	3,220.1900	3.2202	3,656.2000	3.6562	13.540	0	0	0
2018/12/06	R035	01/08/2019	10.23	Call	Bond Future	4,614.8200	4.6148	4,131.4600	4.1315	(10.474)	0	0	0
2018/12/06	R035	01/08/2019	10.22	Put	Bond Future	2,447.2000	2.4472	2,758.9600	2.7590	12.739	0	0	0
2018/12/06	R035	01/08/2019			Bond Future	9.9267	95.5719	10.0350	94.7793	1.092	0.0000	0.0000	0
2018/12/06	R035	01/08/2019	10.24	Call	Bond Future	4,660.4900	4.6605	4,174.6300	4.1746	(10.425)	0	0	0
2018/12/06	R035	01/08/2019	10.24	Put	Bond Future	2,396.0300	2.3960	2,702.7800	2.7028	12.802	0	0	0
2018/12/06	R035	01/08/2019	10.23	Put	Bond Future	2,421.3400	2.4213	2,730.5900	2.7306	12.772	0	0	0
2018/12/06	R035	01/08/2019	10.22	Call	Bond Future	4,569.6100	4.5696	4,088.7600	4.0888	(10.523)	0	0	0
2018/12/06	R186	07/02/2019	8.21	Put	Bond Future	4,836.0100	4.8360	5,378.9800	5.3790	11.228	0	0	0
2018/12/06	R186	07/02/2019	8.20	Call	Bond Future	47.5000	0.0475	26.6900	0.0267	(43.811)	0	0	0

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2018/12/06	R186	07/02/2019	8.50	Call	Bond Future	213.3100		0.2133	137.7100	0.1377	(35.441)	0	0	1,000
2018/12/06	R186	07/02/2019	9.10	Put	Bond Future	952.2600		0.9523	1,202.5400	1.2025	26.283	0	0	1,000
2018/12/06	R186	07/02/2019	9.92	Put	Bond Future	93.0200		0.0930	129.6000	0.1296	39.325	0	0	1,170
2018/12/06	R186	07/02/2019	9.50	Call	Bond Future	3,159.8800		3.1599	2,704.2900	2.7043	(14.418)	0	0	0
2018/12/06	R186	07/02/2019			Bond Future	9.0063		109.7876	9.1033	109.2228	1.077	0.0000	0.0000	73,851
2018/12/06	R186	07/02/2019	9.20	Put	Bond Future	736.5700		0.7366	945.2000	0.9452	28.325	0	0	0
2018/12/06	R186	07/02/2019	9.20	Call	Bond Future	1,860.8600		1.8609	1,504.7100	1.5047	(19.139)	0	0	3,000
2018/12/06	R186	07/02/2019	9.30	Call	Bond Future	2,263.1200		2.2631	1,869.0600	1.8691	(17.412)	0	0	0
2018/12/06	R186	07/02/2019	9.30	Put	Bond Future	564.4600		0.5645	735.1800	0.7352	30.245	0	0	5,000
2018/12/06	R186	07/02/2019	9.38	Put	Bond Future	454.4300		0.4544	598.2400	0.5982	31.646	0	0	0
2018/12/06	R186	07/02/2019	9.38	Call	Bond Future	2,609.7000		2.6097	2,188.7300	2.1887	(16.131)	0	0	6,000
2018/12/06	R186	07/02/2019	8.21	Call	Bond Future	50.0700		0.0501	28.2600	0.0283	(43.559)	0	0	0
2018/12/06	R186	07/02/2019	8.20	Put	Bond Future	4,895.2700		4.8953	5,439.2400	5.4392	11.112	0	0	0
2018/12/06	R186	07/02/2019	8.30	Put	Bond Future	4,312.3100		4.3123	4,843.8000	4.8438	12.325	0	0	0
2018/12/06	R186	07/02/2019	8.50	Put	Bond Future	3,224.9400		3.2249	3,714.1200	3.7141	15.169	0	0	0
2018/12/06	R186	07/02/2019	9.10	Call	Bond Future	1,498.1200		1.4981	1,183.6200	1.1836	(20.993)	0	0	0
2018/12/06	R186	07/02/2019	9.92	Call	Bond Future	5,264.2700		5.2643	4,736.0700	4.7361	(10.034)	0	0	0
2018/12/06	R186	07/02/2019	9.50	Put	Bond Future	324.5000		0.3245	433.6900	0.4337	33.649	0	0	5,000
2018/12/06	R186	07/02/2019	9.23	Put	Bond Future	679.9600		0.6800	876.7300	0.8767	28.938	0	0	0
2018/12/06	R186	07/02/2019	9.23	Call	Bond Future	1,976.9900		1.9770	1,608.9800	1.6090	(18.615)	0	0	3,000
2018/12/06	R186	07/02/2019	8.22	Call	Bond Future	52.7200		0.0527	29.8700	0.0299	(43.342)	0	0	0
2018/12/06	R186	07/02/2019	8.22	Put	Bond Future	4,776.8700		4.7769	5,318.8000	5.3188	11.345	0	0	0
2018/12/06	R186	07/02/2019	8.30	Call	Bond Future	80.9200		0.0809	47.6300	0.0476	(41.139)	0	0	210
2018/12/06	R186	07/02/2019	9.90	Call	Bond Future	5,160.5300		5.1605	4,634.4300	4.6344	(10.195)	0	0	0
2018/12/06	R186	07/02/2019	9.90	Put	Bond Future	98.9600		0.0990	137.6400	0.1376	39.086	0	0	1,000
2018/12/06	R186	07/02/2019	9.27	Put	Bond Future	611.2300		0.6112	792.8200	0.7928	29.709	0	0	0
2018/12/06	R186	07/02/2019	9.27	Call	Bond Future	2,138.0000		2.1380	1,754.8100	1.7548	(17.923)	0	0	1,170
2018/12/06	R186	07/02/2019	8.77	Put	Bond Future	1,997.8400		1.9978	2,392.0600	2.3921	19.732	0	0	0
2018/12/06	R186	07/02/2019	8.77	Call	Bond Future	605.7300		0.6057	435.1700	0.4352	(28.158)	0	0	1,170
2018/12/06	R186	02/05/2019	10.07	Call	Bond Future	5,970.9200		5.9709	5,482.8600	5.4829	(8.174)	0	0	0
2018/12/06	R186	02/05/2019	9.75	Call	Bond Future	4,526.7200		4.5267	4,084.7900	4.0848	(9.763)	0	0	0
2018/12/06	R186	02/05/2019	9.96	Put	Bond Future	523.9800		0.5240	626.1800	0.6262	19.505	0	0	90
2018/12/06	R186	02/05/2019	8.65	Put	Bond Future	3,265.6700		3.2657	3,670.9400	3.6709	12.410	0	0	0
2018/12/06	R186	02/05/2019	9.25	Put	Bond Future	1,454.8500		1.4549	1,694.8200	1.6948	16.494	0	0	0
2018/12/06	R186	02/05/2019	9.02	Call	Bond Future	1,775.9700		1.7760	1,502.9300	1.5029	(15.374)	0	0	0
2018/12/06	R186	02/05/2019	9.01	Put	Bond Future	2,050.4400		2.0504	2,355.4400	2.3554	14.875	0	0	0
2018/12/06	R186	02/05/2019			Bond Future	9.0632		111.7176	9.1646	111.1423	1.119	0.0000	0.0000	3,050
2018/12/06	R186	02/05/2019	8.65	Call	Bond Future	879.3600		0.8794	709.3900	0.7094	(19.329)	0	0	3,250
2018/12/06	R186	02/05/2019	9.03	Call	Bond Future	1,805.2600		1.8053	1,529.4300	1.5294	(15.279)	0	0	0
2018/12/06	R186	02/05/2019	9.03	Put	Bond Future	1,994.5500		1.9946	2,293.9600	2.2940	15.011	0	0	0
2018/12/06	R186	02/05/2019	10.07	Put	Bond Future	432.2200		0.4322	519.4000	0.5194	20.170	0	0	200
2018/12/06	R186	02/05/2019	9.30	Call	Bond Future	2,692.4900		2.6925	2,344.5400	2.3445	(12.923)	0	0	200
2018/12/06	R186	02/05/2019	9.75	Put	Bond Future	707.2800		0.7073	840.5900	0.8406	18.848	0	0	7,000
2018/12/06	R186	02/05/2019	9.96	Call	Bond Future	5,475.9100		5.4759	5,002.8700	5.0029	(8.639)	0	0	0
2018/12/06	R186	02/05/2019	9.20	Put	Bond Future	1,565.8200		1.5658	1,818.8900	1.8189	16.162	0	0	0
2018/12/06	R186	02/05/2019	10.02	Put	Bond Future	476.2500		0.4763	570.4300	0.5704	19.775	0	0	3,250
2018/12/06	R186	02/05/2019	9.25	Call	Bond Future	2,511.5100		2.5115	2,176.2400	2.1762	(13.349)	0	0	3,250
2018/12/06	R186	02/05/2019	9.02	Put	Bond Future	2,022.3500		2.0224	2,324.5500	2.3246	14.943	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/06	R186	02/05/2019	9.01	Call	Bond Future	1,746.9400	1.7469	1,476.7000	1.4767	(15.469)	0	0	0
2018/12/06	R186	02/05/2019	8.62	Put	Bond Future	3,384.5400	3.3845	3,797.8000	3.7978	12.210	0	0	0
2018/12/06	R186	02/05/2019	8.62	Call	Bond Future	822.3200	0.8223	660.3400	0.6603	(19.698)	0	0	90
2018/12/06	R186	02/05/2019	8.70	Put	Bond Future	3,073.9600	3.0740	3,465.6700	3.4657	12.743	0	0	0
2018/12/06	R186	02/05/2019	8.70	Call	Bond Future	980.0300	0.9800	796.5000	0.7965	(18.727)	0	0	200
2018/12/06	R186	02/05/2019	9.30	Put	Bond Future	1,355.2700	1.3553	1,582.5600	1.5826	16.771	0	0	0
2018/12/06	R186	02/05/2019	9.20	Call	Bond Future	2,340.9600	2.3410	2,018.7900	2.0188	(13.762)	0	0	90
2018/12/06	R186	02/05/2019	8.50	Put	Bond Future	3,887.3100	3.8873	4,331.2600	4.3313	11.420	0	0	0
2018/12/06	R186	02/05/2019	8.50	Call	Bond Future	617.7900	0.6178	486.5000	0.4865	(21.252)	0	0	7,000
2018/12/06	R186	02/05/2019	9.00	Put	Bond Future	2,078.8300	2.0788	2,386.6300	2.3866	14.806	0	0	0
2018/12/06	R186	02/05/2019	9.00	Call	Bond Future	1,718.1700	1.7182	1,450.7300	1.4507	(15.565)	0	0	7,000
2018/12/06	R186	02/05/2019	8.80	Put	Bond Future	2,712.4400	2.7124	3,076.4800	3.0765	13.421	0	0	0
2018/12/06	R186	02/05/2019	8.80	Call	Bond Future	1,200.2500	1.2003	989.0500	0.9891	(17.596)	0	0	7,500
2018/12/06	R186	02/05/2019	10.02	Call	Bond Future	5,748.7800	5.7488	5,267.7200	5.2677	(8.368)	0	0	0
2018/12/06	R186	01/08/2019	9.54	Call	Bond Future	3,870.7100	3.8707	3,490.9500	3.4910	(9.811)	0	0	0
2018/12/06	R186	01/08/2019	10.08	Put	Bond Future	886.4900	0.8865	1,015.7800	1.0158	14.584	0	0	6,000
2018/12/06	R186	01/08/2019			Bond Future	9.1132	108.6281	9.2198	108.0397	1.170	0.0000	0.0000	0
2018/12/06	R186	01/08/2019	8.30	Put	Bond Future	5,204.1400	5.2041	5,680.3900	5.6804	9.151	0	0	0
2018/12/06	R186	01/08/2019	8.30	Call	Bond Future	577.5900	0.5776	465.4700	0.4655	(19.412)	0	0	6,000
2018/12/06	R186	01/08/2019	9.05	Put	Bond Future	2,549.1700	2.5492	2,857.5200	2.8575	12.096	0	0	0
2018/12/06	R186	01/08/2019	9.05	Call	Bond Future	2,198.8300	2.1988	1,918.8100	1.9188	(12.735)	0	0	6,000
2018/12/06	R186	01/08/2019	9.52	Call	Bond Future	3,793.8900	3.7939	3,417.6700	3.4177	(9.916)	0	0	0
2018/12/06	R186	01/08/2019	9.52	Put	Bond Future	1,571.9100	1.5719	1,784.0600	1.7841	13.496	0	0	0
2018/12/06	R186	01/08/2019	9.54	Put	Bond Future	1,541.0500	1.5410	1,749.6600	1.7497	13.537	0	0	0
2018/12/06	R186	01/08/2019	10.08	Call	Bond Future	6,070.0200	6.0700	5,610.9400	5.6109	(7.563)	0	0	0
2018/12/06	R186	01/08/2019	9.53	Call	Bond Future	3,832.2400	3.8322	3,454.2400	3.4542	(9.864)	0	0	0
2018/12/06	R186	01/08/2019	9.53	Put	Bond Future	1,556.4000	1.5564	1,766.7700	1.7668	13.516	0	0	0
2018/12/06	R197	07/02/2019			Bond Future	299.0356	299.0356	299.0420	299.0420	0.002	0.0000	0.0000	2,355
2018/12/06	R197	02/05/2019			Bond Future	304.3591	304.3591	304.3645	304.3645	0.002	0.0000	0.0000	0
2018/12/06	R197	01/08/2019			Bond Future	302.8976	302.8976	302.8986	302.8986	0.000	0.0000	0.0000	0
2018/12/06	R202	07/02/2019			Bond Future	231.0440	231.0440	231.4560	231.4560	0.178	0.0000	0.0000	8,990
2018/12/06	R202	02/05/2019			Bond Future	235.1572	235.1572	235.5757	235.5757	0.178	0.0000	0.0000	0
2018/12/06	R202	01/08/2019			Bond Future	235.8535	235.8535	236.2769	236.2769	0.180	0.0000	0.0000	0
2018/12/06	R207	07/02/2019	6.52	Call	Bond Future	572.2500	0.5723	525.5400	0.5255	(8.163)	0	0	0
2018/12/06	R207	07/02/2019	6.51	Put	Bond Future	0.2200	0.0002	0.4100	0.0004	86.364	0	0	0
2018/12/06	R207	07/02/2019			Bond Future	5.8780	101.7688	5.9304	101.7219	0.891	0.0000	0.0000	15,739
2018/12/06	R207	07/02/2019	6.53	Call	Bond Future	581.0900	0.5811	534.3700	0.5344	(8.040)	0	0	0
2018/12/06	R207	07/02/2019	6.53	Put	Bond Future	0.1600	0.0002	0.3200	0.0003	100.000	0	0	0
2018/12/06	R207	07/02/2019	6.52	Put	Bond Future	0.1900	0.0002	0.3600	0.0004	89.474	0	0	0
2018/12/06	R207	07/02/2019	6.51	Call	Bond Future	563.4100	0.5634	516.7200	0.5167	(8.287)	0	0	0
2018/12/06	R207	02/05/2019	7.63	Call	Bond Future	1,581.8000	1.5818	1,533.7300	1.5337	(3.039)	0	0	0
2018/12/06	R207	02/05/2019			Bond Future	5.2698	103.5579	5.3406	103.5098	1.344	0.0000	0.0000	0
2018/12/06	R207	02/05/2019	7.61	Call	Bond Future	1,568.5700	1.5686	1,520.5000	1.5205	(3.065)	0	0	0
2018/12/06	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/06	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
2018/12/06	R207	02/05/2019	7.62	Call	Bond Future	1,575.1900	1.5752	1,527.1200	1.5271	(3.052)	0	0	0
2018/12/06	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/06	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/06	R207	01/08/2019	7.33	Call	Bond Future	1,606.6600	1.6067	1,556.0800	1.5561	(3.148)	0	0	0
2018/12/06	R207	01/08/2019			Bond Future	3.6644	101.9666	3.7780	101.9161	3.101	0.0000	0.0000	0
2018/12/06	R207	01/08/2019	7.34	Call	Bond Future	1,610.9800	1.6110	1,560.4000	1.5604	(3.140)	0	0	0
2018/12/06	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/06	R207	01/08/2019	7.35	Call	Bond Future	1,615.2900	1.6153	1,564.7100	1.5647	(3.131)	0	0	0
2018/12/06	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/06	R208	07/02/2019	7.07	Call	Bond Future	124.9800	0.1250	94.1700	0.0942	(24.652)	0	0	0
2018/12/06	R208	07/02/2019	7.08	Put	Bond Future	259.5500	0.2595	312.6400	0.3126	20.455	0	0	0
2018/12/06	R208	07/02/2019	7.06	Put	Bond Future	283.5100	0.2835	339.2300	0.3392	19.654	0	0	0
2018/12/06	R208	07/02/2019			Bond Future	7.1456	101.7233	7.1897	101.6381	0.617	0.0000	0.0000	17,015
2018/12/06	R208	07/02/2019	7.07	Put	Bond Future	271.4500	0.2714	325.8700	0.3259	20.048	0	0	0
2018/12/06	R208	07/02/2019	7.08	Call	Bond Future	132.4600	0.1325	100.3200	0.1003	(24.264)	0	0	0
2018/12/06	R208	07/02/2019	7.06	Call	Bond Future	117.6500	0.1177	88.1400	0.0881	(25.083)	0	0	0
2018/12/06	R208	02/05/2019	8.03	Put	Bond Future	69.1000	0.0691	78.0100	0.0780	12.894	0	0	0
2018/12/06	R208	02/05/2019	8.02	Call	Bond Future	1,706.1200	1.7061	1,628.1300	1.6281	(4.571)	0	0	0
2018/12/06	R208	02/05/2019			Bond Future	7.0718	100.1104	7.1218	100.0233	0.707	0.0000	0.0000	0
2018/12/06	R208	02/05/2019	8.03	Call	Bond Future	1,721.3000	1.7213	1,643.1100	1.6431	(4.542)	0	0	0
2018/12/06	R208	02/05/2019	8.02	Put	Bond Future	70.9800	0.0710	80.0900	0.0801	12.835	0	0	0
2018/12/06	R208	02/05/2019	8.04	Call	Bond Future	1,736.5100	1.7365	1,658.1200	1.6581	(4.514)	0	0	0
2018/12/06	R208	02/05/2019	8.04	Put	Bond Future	67.2600	0.0673	75.9700	0.0760	12.950	0	0	0
2018/12/06	R208	01/08/2019	8.16	Call	Bond Future	1,950.9700	1.9510	1,869.2800	1.8693	(4.187)	0	0	0
2018/12/06	R208	01/08/2019	8.17	Put	Bond Future	65.8700	0.0659	74.3700	0.0744	12.904	0	0	0
2018/12/06	R208	01/08/2019			Bond Future	6.9162	102.0935	6.9751	102.0031	0.852	0.0000	0.0000	0
2018/12/06	R208	01/08/2019	8.16	Put	Bond Future	67.3400	0.0673	76.0000	0.0760	12.860	0	0	0
2018/12/06	R208	01/08/2019	8.17	Call	Bond Future	1,964.4500	1.9644	1,882.6000	1.8826	(4.167)	0	0	0
2018/12/06	R208	01/08/2019	8.15	Call	Bond Future	1,937.5100	1.9375	1,855.9900	1.8560	(4.207)	0	0	0
2018/12/06	R208	01/08/2019	8.15	Put	Bond Future	68.8300	0.0688	77.6600	0.0777	12.829	0	0	0
2018/12/06	R209	07/02/2019	10.20	Put	Bond Future	518.6700	0.5187	670.8600	0.6709	29.342	0	0	4,000
2018/12/06	R209	07/02/2019	8.97	Put	Bond Future	5,390.4400	5.3904	6,004.5800	6.0046	11.393	0	0	0
2018/12/06	R209	07/02/2019			Bond Future	9.7524	73.4197	9.8538	72.7713	1.040	0.0000	0.0000	119,900
2018/12/06	R209	07/02/2019	8.96	Call	Bond Future	79.1700	0.0792	46.3600	0.0464	(41.442)	0	0	0
2018/12/06	R209	07/02/2019	8.96	Put	Bond Future	5,458.1400	5.4581	6,073.6800	6.0737	11.277	0	0	0
2018/12/06	R209	07/02/2019	10.20	Call	Bond Future	3,315.0700	3.3151	2,818.9100	2.8189	(14.967)	0	0	0
2018/12/06	R209	07/02/2019	8.97	Call	Bond Future	82.9900	0.0830	48.7800	0.0488	(41.222)	0	0	0
2018/12/06	R209	07/02/2019	9.04	Put	Bond Future	4,927.2000	4.9272	5,529.2500	5.5292	12.219	0	0	0
2018/12/06	R209	07/02/2019	9.04	Call	Bond Future	117.6800	0.1177	71.3800	0.0714	(39.344)	0	0	4,000
2018/12/06	R209	07/02/2019	9.54	Put	Bond Future	2,229.2900	2.2293	2,657.3100	2.6573	19.200	0	0	0
2018/12/06	R209	07/02/2019	9.54	Call	Bond Future	843.1500	0.8431	622.8200	0.6228	(26.132)	0	0	4,000
2018/12/06	R209	07/02/2019	8.95	Call	Bond Future	75.4900	0.0755	44.0400	0.0440	(41.661)	0	0	0
2018/12/06	R209	07/02/2019	8.95	Put	Bond Future	5,526.0800	5.5261	6,142.9800	6.1430	11.163	0	0	0
2018/12/06	R209	02/05/2019	9.70	Put	Bond Future	2,629.2100	2.6292	2,987.2200	2.9872	13.617	0	0	0
2018/12/06	R209	02/05/2019			Bond Future	9.8041	71.5612	9.9084	70.9012	1.064	0.0000	0.0000	0
2018/12/06	R209	02/05/2019	9.69	Call	Bond Future	1,930.9900	1.9310	1,632.0200	1.6320	(15.483)	0	0	0

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2018/12/06	R209	02/05/2019	9.69	Put	Bond Future	2,663.3400	2.6633	3,024.3700	3.0244	13.556	0	0	0
2018/12/06	R209	02/05/2019	9.70	Call	Bond Future	1,961.5000	1.9615	1,659.5100	1.6595	(15.396)	0	0	0
2018/12/06	R209	02/05/2019	10.50	Call	Bond Future	5,130.8900	5.1309	4,627.5100	4.6275	(9.811)	0	0	0
2018/12/06	R209	02/05/2019	10.71	Call	Bond Future	6,117.0500	6.1171	5,579.4800	5.5795	(8.788)	0	0	0
2018/12/06	R209	02/05/2019	9.68	Call	Bond Future	1,900.7300	1.9007	1,604.7800	1.6048	(15.570)	0	0	0
2018/12/06	R209	02/05/2019	9.68	Put	Bond Future	2,697.8100	2.6978	3,061.8600	3.0619	13.494	0	0	0
2018/12/06	R209	02/05/2019	9.95	Put	Bond Future	1,883.8400	1.8838	2,168.6000	2.1686	15.116	0	0	0
2018/12/06	R209	02/05/2019	9.95	Call	Bond Future	2,804.8400	2.8048	2,429.6000	2.4296	(13.378)	0	0	760
2018/12/06	R209	02/05/2019	10.50	Put	Bond Future	892.7900	0.8928	1,049.4100	1.0494	17.543	0	0	11,560
2018/12/06	R209	02/05/2019	9.35	Put	Bond Future	4,025.9800	4.0260	4,489.3100	4.4893	11.509	0	0	0
2018/12/06	R209	02/05/2019	9.35	Call	Bond Future	1,044.0300	1.0440	847.3600	0.8474	(18.838)	0	0	760
2018/12/06	R209	02/05/2019	10.71	Put	Bond Future	673.8000	0.6738	796.2300	0.7962	18.170	0	0	760
2018/12/06	R209	01/08/2019	10.15	Put	Bond Future	2,105.7400	2.1057	2,368.6900	2.3687	12.487	0	0	0
2018/12/06	R209	01/08/2019	10.17	Call	Bond Future	4,026.6000	4.0266	3,611.1500	3.6112	(10.318)	0	0	0
2018/12/06	R209	01/08/2019			Bond Future	9.8524	72.9789	9.9599	72.3047	1.092	0.0000	0.0000	0
2018/12/06	R209	01/08/2019	10.15	Call	Bond Future	3,948.5800	3.9486	3,537.3600	3.5374	(10.414)	0	0	0
2018/12/06	R209	01/08/2019	10.17	Put	Bond Future	2,062.4700	2.0625	2,321.1900	2.3212	12.544	0	0	0
2018/12/06	R209	01/08/2019	10.16	Put	Bond Future	2,083.8900	2.0839	2,344.7200	2.3447	12.516	0	0	0
2018/12/06	R209	01/08/2019	10.16	Call	Bond Future	3,987.4100	3.9874	3,574.0700	3.5741	(10.366)	0	0	0
2018/12/06	R210	07/02/2019			Bond Future	186.5876	186.5876	186.2902	186.2902	(0.159)	0.0000	0.0000	2,708
2018/12/06	R210	02/05/2019			Bond Future	187.3535	187.3535	187.0499	187.0499	(0.162)	0.0000	0.0000	0
2018/12/06	R210	01/08/2019			Bond Future	191.1077	191.1077	190.7954	190.7954	(0.163)	0.0000	0.0000	0
2018/12/06	R212	07/02/2019			Bond Future	155.7791	155.7791	155.7821	155.7821	0.002	0.0000	0.0000	4,976
2018/12/06	R212	02/05/2019			Bond Future	158.5524	158.5524	158.5550	158.5550	0.002	0.0000	0.0000	0
2018/12/06	R212	01/08/2019			Bond Future	161.6582	161.6582	161.6585	161.6585	0.000	0.0000	0.0000	0
2018/12/06	R213	07/02/2019	8.68	Call	Bond Future	42.0500	0.0421	23.9700	0.0240	(42.996)	0	0	0
2018/12/06	R213	07/02/2019			Bond Future	9.5783	84.9885	9.6749	84.3963	1.008	0.0000	0.0000	32,397
2018/12/06	R213	07/02/2019	8.68	Put	Bond Future	5,838.9800	5.8390	6,413.0400	6.4130	9.832	0	0	0
2018/12/06	R213	07/02/2019	8.69	Call	Bond Future	44.2600	0.0443	25.3300	0.0253	(42.770)	0	0	0
2018/12/06	R213	07/02/2019	8.70	Put	Bond Future	5,708.5300	5.7085	6,280.8500	6.2809	10.026	0	0	0
2018/12/06	R213	07/02/2019	8.69	Put	Bond Future	5,773.6700	5.7737	6,346.8800	6.3469	9.928	0	0	0
2018/12/06	R213	07/02/2019	8.70	Call	Bond Future	46.5700	0.0466	26.7500	0.0267	(42.560)	0	0	0
2018/12/06	R213	02/05/2019	9.49	Call	Bond Future	1,738.9200	1.7389	1,475.1800	1.4752	(15.167)	0	0	0
2018/12/06	R213	02/05/2019	9.48	Put	Bond Future	2,649.5700	2.6496	2,991.4800	2.9915	12.904	0	0	0
2018/12/06	R213	02/05/2019			Bond Future	9.6333	82.9328	9.7330	82.3300	1.035	0.0000	0.0000	0
2018/12/06	R213	02/05/2019	9.50	Call	Bond Future	1,767.4100	1.7674	1,500.8900	1.5009	(15.080)	0	0	0
2018/12/06	R213	02/05/2019	9.50	Put	Bond Future	2,582.9800	2.5830	2,919.3200	2.9193	13.021	0	0	0
2018/12/06	R213	02/05/2019	9.49	Put	Bond Future	2,616.1100	2.6161	2,955.2300	2.9552	12.963	0	0	0
2018/12/06	R213	02/05/2019	9.48	Call	Bond Future	1,710.6900	1.7107	1,449.7400	1.4497	(15.254)	0	0	0
2018/12/06	R213	01/08/2019	9.99	Put	Bond Future	2,013.8100	2.0138	2,254.4200	2.2544	11.948	0	0	0
2018/12/06	R213	01/08/2019	9.98	Call	Bond Future	3,776.2500	3.7763	3,402.7000	3.4027	(9.892)	0	0	0
2018/12/06	R213	01/08/2019			Bond Future	9.6848	84.5756	9.7882	83.9595	1.068	0.0000	0.0000	0
2018/12/06	R213	01/08/2019	9.99	Call	Bond Future	3,814.3000	3.8143	3,438.8400	3.4388	(9.843)	0	0	0
2018/12/06	R213	01/08/2019	9.98	Put	Bond Future	2,033.9100	2.0339	2,276.4300	2.2764	11.924	0	0	0
2018/12/06	R213	01/08/2019	10.00	Call	Bond Future	3,852.4900	3.8525	3,475.1200	3.4751	(9.795)	0	0	0

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2018/12/06	R213	01/08/2019	10.00	Put	Bond Future	1,993.9100	1.9939	2,232.6100	2.2326	11.971	0	0	0
2018/12/06	R214	07/02/2019	9.05	Put	Bond Future	6,314.4400	6.3144	6,960.6400	6.9606	10.234	0	0	0
2018/12/06	R214	07/02/2019			Bond Future	9.9244	72.5304	10.0259	71.8586	1.022	0.0000	0.0000	29,915
2018/12/06	R214	07/02/2019	9.04	Call	Bond Future	57.1500	0.0571	32.8400	0.0328	(42.537)	0	0	0
2018/12/06	R214	07/02/2019	9.04	Put	Bond Future	6,387.5500	6.3875	7,035.0500	7.0350	10.137	0	0	0
2018/12/06	R214	07/02/2019	9.05	Call	Bond Future	60.6400	0.0606	35.0300	0.0350	(42.233)	0	0	0
2018/12/06	R214	07/02/2019	9.03	Call	Bond Future	53.8200	0.0538	30.7600	0.0308	(42.847)	0	0	0
2018/12/06	R214	07/02/2019	9.03	Put	Bond Future	6,460.9400	6.4609	7,109.6900	7.1097	10.041	0	0	0
2018/12/06	R214	02/05/2019	9.87	Call	Bond Future	2,054.0900	2.0541	1,740.4200	1.7404	(15.271)	0	0	0
2018/12/06	R214	02/05/2019	9.85	Call	Bond Future	1,991.2300	1.9912	1,683.7700	1.6838	(15.441)	0	0	0
2018/12/06	R214	02/05/2019			Bond Future	9.9755	70.5093	10.0796	69.8254	1.044	0.0000	0.0000	0
2018/12/06	R214	02/05/2019	9.85	Put	Bond Future	2,829.6700	2.8297	3,206.0600	3.2061	13.302	0	0	0
2018/12/06	R214	02/05/2019	9.87	Put	Bond Future	2,757.8000	2.7578	3,127.9800	3.1280	13.423	0	0	0
2018/12/06	R214	02/05/2019	9.86	Call	Bond Future	2,022.5300	2.0225	1,711.9700	1.7120	(15.355)	0	0	0
2018/12/06	R214	02/05/2019	9.86	Put	Bond Future	2,793.5500	2.7936	3,166.8400	3.1668	13.363	0	0	0
2018/12/06	R214	01/08/2019	10.34	Put	Bond Future	2,149.9800	2.1500	2,417.8400	2.4178	12.459	0	0	0
2018/12/06	R214	01/08/2019			Bond Future	10.0242	71.9060	10.1316	71.2075	1.071	0.0000	0.0000	0
2018/12/06	R214	01/08/2019	10.33	Call	Bond Future	4,132.6700	4.1327	3,704.2400	3.7042	(10.367)	0	0	0
2018/12/06	R214	01/08/2019	10.33	Put	Bond Future	2,172.4200	2.1724	2,442.4500	2.4425	12.430	0	0	0
2018/12/06	R214	01/08/2019	10.34	Call	Bond Future	4,172.8300	4.1728	3,742.2300	3.7422	(10.319)	0	0	0
2018/12/06	R214	01/08/2019	10.32	Call	Bond Future	4,092.8600	4.0929	3,666.6100	3.6666	(10.414)	0	0	0
2018/12/06	R214	01/08/2019	10.32	Put	Bond Future	2,195.3000	2.1953	2,467.5100	2.4675	12.400	0	0	0
2018/12/06	R248	07/02/2019	9.06	Put	Bond Future	8,154.6400	8.1546	9,027.7200	9.0277	10.707	0	0	0
2018/12/06	R248	07/02/2019			Bond Future	9.9398	92.7253	10.0463	91.8246	1.072	0.0000	0.0000	104,791
2018/12/06	R248	07/02/2019	9.06	Call	Bond Future	60.2200	0.0602	32.6300	0.0326	(45.815)	0	0	0
2018/12/06	R248	07/02/2019	9.05	Put	Bond Future	8,250.7700	8.2508	9,125.1600	9.1252	10.598	0	0	0
2018/12/06	R248	07/02/2019	9.07	Call	Bond Future	63.5000	0.0635	34.5600	0.0346	(45.575)	0	0	0
2018/12/06	R248	07/02/2019	9.07	Put	Bond Future	8,058.8000	8.0588	8,930.5300	8.9305	10.817	0	0	0
2018/12/06	R248	07/02/2019	9.05	Call	Bond Future	57.0600	0.0571	30.7800	0.0308	(46.057)	0	0	0
2018/12/06	R248	02/05/2019	9.90	Put	Bond Future	3,385.6200	3.3856	3,879.5000	3.8795	14.588	0	0	0
2018/12/06	R248	02/05/2019			Bond Future	9.9911	89.9183	10.1007	89.0014	1.097	0.0000	0.0000	0
2018/12/06	R248	02/05/2019	9.90	Call	Bond Future	2,610.2500	2.6102	2,187.3000	2.1873	(16.203)	0	0	0
2018/12/06	R248	02/05/2019	9.91	Call	Bond Future	2,651.3100	2.6513	2,224.1100	2.2241	(16.113)	0	0	0
2018/12/06	R248	02/05/2019	9.89	Put	Bond Future	3,430.7200	3.4307	3,928.8500	3.9288	14.520	0	0	0
2018/12/06	R248	02/05/2019	9.91	Put	Bond Future	3,341.0000	3.3410	3,830.6300	3.8306	14.655	0	0	0
2018/12/06	R248	02/05/2019	9.89	Call	Bond Future	2,569.5200	2.5695	2,150.8200	2.1508	(16.295)	0	0	0
2018/12/06	R248	01/08/2019	10.35	Call	Bond Future	5,206.5500	5.2065	4,631.4700	4.6315	(11.045)	0	0	0
2018/12/06	R248	01/08/2019	10.34	Put	Bond Future	2,710.0700	2.7101	3,074.2700	3.0743	13.439	0	0	0
2018/12/06	R248	01/08/2019			Bond Future	10.0403	91.6994	10.1533	90.7631	1.125	0.0000	0.0000	0
2018/12/06	R248	01/08/2019	10.36	Call	Bond Future	5,257.2400	5.2572	4,679.2100	4.6792	(10.995)	0	0	0
2018/12/06	R248	01/08/2019	10.36	Put	Bond Future	2,652.3500	2.6524	3,010.6200	3.0106	13.508	0	0	0
2018/12/06	R248	01/08/2019	10.35	Put	Bond Future	2,681.0700	2.6811	3,042.2900	3.0423	13.473	0	0	0
2018/12/06	R248	01/08/2019	10.34	Call	Bond Future	5,156.0200	5.1560	4,583.9200	4.5839	(11.096)	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											981738	