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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/12/2018 TO 10/12/2018

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
2018/12/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	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
2018/12/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	2025	07/02/2019			Bond Future	132.0991	132.0991	132.1009	132.1009	0.001	0.0000	0.0000	355
2018/12/10	2025	02/05/2019			Bond Future	134.4496	134.4496	134.4506	134.4506	0.001	0.0000	0.0000	0
2018/12/10	2025	01/08/2019			Bond Future	137.0918	137.0918	137.0902	137.0902	(0.001)	0.0000	0.0000	0
2018/12/10	2029	07/02/2019			Bond Future	100.3118	100.3118	100.3134	100.3134	0.002	0.0000	0.0000	2,954
2018/12/10	2029	02/05/2019			Bond Future	101.0235	101.0235	101.0247	101.0247	0.001	0.0000	0.0000	0
2018/12/10	2029	01/08/2019			Bond Future	103.0441	103.0441	103.0432	103.0432	(0.001)	0.0000	0.0000	0
2018/12/10	2030	07/02/2019	8.62	Call	Bond Future	29.8800	0.0299	11.6200	0.0116	(61.111)	0	0	0
2018/12/10	2030	07/02/2019	10.20	Put	Bond Future	273.7000	0.2737	385.7700	0.3858	40.946	0	0	4,000
2018/12/10	2030	07/02/2019			Bond Future	9.5572	89.8191	9.6899	88.9977	1.389	0.0000	0.0000	56,118
2018/12/10	2030	07/02/2019	9.68	Put	Bond Future	1,017.8200	1.0178	1,355.6100	1.3556	33.188	0	0	0
2018/12/10	2030	07/02/2019	9.68	Call	Bond Future	1,778.2500	1.7782	1,294.7100	1.2947	(27.192)	0	0	4,000
2018/12/10	2030	07/02/2019	9.18	Put	Bond Future	2,831.8200	2.8318	3,469.1300	3.4691	22.505	0	0	0
2018/12/10	2030	07/02/2019	9.18	Call	Bond Future	441.8400	0.4418	257.8200	0.2578	(41.649)	0	0	4,000
2018/12/10	2030	07/02/2019	8.63	Call	Bond Future	31.5800	0.0316	12.3700	0.0124	(60.830)	0	0	0
2018/12/10	2030	07/02/2019	8.62	Put	Bond Future	6,128.8000	6.1288	6,931.8700	6.9319	13.103	0	0	0
2018/12/10	2030	07/02/2019	10.20	Call	Bond Future	4,158.0300	4.1580	3,448.7700	3.4488	(17.058)	0	0	0
2018/12/10	2030	07/02/2019	8.90	Call	Bond Future	132.2400	0.1322	63.7300	0.0637	(51.807)	0	0	1,320
2018/12/10	2030	07/02/2019	8.63	Put	Bond Future	6,062.5400	6.0625	6,864.6600	6.8647	13.231	0	0	0
2018/12/10	2030	07/02/2019	8.64	Call	Bond Future	33.3300	0.0333	13.1500	0.0131	(60.546)	0	0	0
2018/12/10	2030	07/02/2019	8.64	Put	Bond Future	5,996.3800	5.9964	6,797.5300	6.7975	13.361	0	0	0
2018/12/10	2030	07/02/2019	9.60	Put	Bond Future	1,225.5600	1.2256	1,611.4400	1.6114	31.486	0	0	0
2018/12/10	2030	07/02/2019	9.60	Call	Bond Future	1,491.7900	1.4918	1,056.3400	1.0563	(29.190)	0	0	1,320
2018/12/10	2030	07/02/2019	9.40	Put	Bond Future	1,881.7300	1.8817	2,392.1400	2.3921	27.125	0	0	0
2018/12/10	2030	07/02/2019	9.40	Call	Bond Future	896.1500	0.8961	585.2300	0.5852	(34.695)	0	0	0
2018/12/10	2030	07/02/2019	8.70	Put	Bond Future	5,602.8800	5.6029	6,397.2200	6.3972	14.177	0	0	0
2018/12/10	2030	07/02/2019	8.70	Call	Bond Future	45.8900	0.0459	18.9000	0.0189	(58.815)	0	0	0
2018/12/10	2030	07/02/2019	8.90	Put	Bond Future	4,352.1900	4.3522	5,105.0100	5.1050	17.297	0	0	0
2018/12/10	2030	02/05/2019	8.90	Put	Bond Future	5,066.6800	5.0667	5,750.1200	5.7501	13.489	0	0	0
2018/12/10	2030	02/05/2019	9.41	Call	Bond Future	1,529.0900	1.5291	1,188.2400	1.1882	(22.291)	0	0	0
2018/12/10	2030	02/05/2019			Bond Future	9.6205	91.3972	9.7579	90.5610	1.428	0.0000	0.0000	0
2018/12/10	2030	02/05/2019	9.39	Call	Bond Future	1,476.1800	1.4762	1,143.2500	1.1433	(22.553)	0	0	0
2018/12/10	2030	02/05/2019	9.39	Put	Bond Future	2,902.4500	2.9025	3,405.6300	3.4056	17.336	0	0	0
2018/12/10	2030	02/05/2019	10.20	Call	Bond Future	4,427.1400	4.4271	3,810.3300	3.8103	(13.932)	0	0	0
2018/12/10	2030	02/05/2019	10.20	Put	Bond Future	971.5600	0.9716	1,190.8600	1.1909	22.572	0	0	3,000
2018/12/10	2030	02/05/2019	8.90	Call	Bond Future	505.3900	0.5054	352.7200	0.3527	(30.208)	0	0	3,000
2018/12/10	2030	02/05/2019	9.41	Put	Bond Future	2,830.3900	2.8304	3,325.6500	3.3256	17.498	0	0	0
2018/12/10	2030	02/05/2019	9.40	Call	Bond Future	1,502.5000	1.5025	1,165.6100	1.1656	(22.422)	0	0	3,000
2018/12/10	2030	02/05/2019	9.40	Put	Bond Future	2,866.2600	2.8663	3,365.4800	3.3655	17.417	0	0	0
2018/12/10	2030	01/08/2019	9.91	Put	Bond Future	2,142.2900	2.1423	2,493.5100	2.4935	16.395	0	0	0
2018/12/10	2030	01/08/2019			Bond Future	9.6826	89.1988	9.8257	88.3443	1.478	0.0000	0.0000	0

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2018/12/10	2030	01/08/2019	9.91	Call	Bond Future	3,495.5300	3.4955	2,992.2000	2.9922	(14.399)	0	0	0
2018/12/10	2030	01/08/2019	9.92	Call	Bond Future	3,532.6100	3.5326	3,026.4500	3.0264	(14.328)	0	0	0
2018/12/10	2030	01/08/2019	9.90	Put	Bond Future	2,164.2900	2.1643	2,518.3500	2.5184	16.359	0	0	0
2018/12/10	2030	01/08/2019	9.92	Put	Bond Future	2,120.5000	2.1205	2,468.8900	2.4689	16.430	0	0	0
2018/12/10	2030	01/08/2019	9.90	Call	Bond Future	3,458.6000	3.4586	2,958.1100	2.9581	(14.471)	0	0	0
2018/12/10	2032	07/02/2019	8.81	Call	Bond Future	32.1100	0.0321	13.0500	0.0130	(59.358)	0	0	0
2018/12/10	2032	07/02/2019	8.80	Put	Bond Future	6,872.3800	6.8724	7,706.3300	7.7063	12.135	0	0	0
2018/12/10	2032	07/02/2019			Bond Future	9.7643	91.9683	9.8917	91.1162	1.304	0.0000	0.0000	43,322
2018/12/10	2032	07/02/2019	8.82	Call	Bond Future	33.9000	0.0339	13.8700	0.0139	(59.086)	0	0	0
2018/12/10	2032	07/02/2019	8.82	Put	Bond Future	6,726.6600	6.7267	7,558.7000	7.5587	12.369	0	0	0
2018/12/10	2032	07/02/2019	8.81	Put	Bond Future	6,799.4500	6.7995	7,632.4600	7.6325	12.251	0	0	0
2018/12/10	2032	07/02/2019	8.80	Call	Bond Future	30.3800	0.0304	12.2600	0.0123	(59.645)	0	0	0
2018/12/10	2032	02/05/2019	9.62	Put	Bond Future	3,091.1600	3.0912	3,598.2800	3.5983	16.405	0	0	0
2018/12/10	2032	02/05/2019	9.61	Call	Bond Future	1,673.6600	1.6737	1,317.4300	1.3174	(21.284)	0	0	0
2018/12/10	2032	02/05/2019			Bond Future	9.8269	89.4272	9.9585	88.5598	1.339	0.0000	0.0000	0
2018/12/10	2032	02/05/2019	9.62	Call	Bond Future	1,702.6600	1.7027	1,342.3600	1.3424	(21.161)	0	0	0
2018/12/10	2032	02/05/2019	9.61	Put	Bond Future	3,130.0500	3.1300	3,641.2400	3.6412	16.332	0	0	0
2018/12/10	2032	02/05/2019	9.63	Call	Bond Future	1,731.7100	1.7317	1,367.3500	1.3674	(21.040)	0	0	0
2018/12/10	2032	02/05/2019	9.63	Put	Bond Future	3,052.4000	3.0524	3,555.4600	3.5555	16.481	0	0	0
2018/12/10	2032	01/08/2019	10.10	Call	Bond Future	3,732.8200	3.7328	3,212.0300	3.2120	(13.952)	0	0	0
2018/12/10	2032	01/08/2019	10.11	Put	Bond Future	2,326.2700	2.3263	2,689.0000	2.6890	15.593	0	0	0
2018/12/10	2032	01/08/2019			Bond Future	9.8864	91.1955	10.0229	90.3090	1.380	0.0000	0.0000	0
2018/12/10	2032	01/08/2019	10.10	Put	Bond Future	2,350.8000	2.3508	2,716.4900	2.7165	15.556	0	0	0
2018/12/10	2032	01/08/2019	10.11	Call	Bond Future	3,772.2400	3.7722	3,248.4900	3.2485	(13.884)	0	0	0
2018/12/10	2032	01/08/2019	10.09	Call	Bond Future	3,693.8400	3.6938	3,176.0300	3.1760	(14.018)	0	0	0
2018/12/10	2032	01/08/2019	10.09	Put	Bond Future	2,375.8400	2.3758	2,744.5100	2.7445	15.517	0	0	0
2018/12/10	2033	07/02/2019			Bond Future	102.3741	102.3741	102.3759	102.3759	0.002	0.0000	0.0000	5,890
2018/12/10	2033	02/05/2019			Bond Future	103.0502	103.0502	103.0515	103.0515	0.001	0.0000	0.0000	0
2018/12/10	2033	01/08/2019			Bond Future	105.1112	105.1112	105.1103	105.1103	(0.001)	0.0000	0.0000	0
2018/12/10	2037	07/02/2019	9.06	Put	Bond Future	7,352.5600	7.3526	8,270.6100	8.2706	12.486	0	0	0
2018/12/10	2037	07/02/2019	9.05	Call	Bond Future	44.4800	0.0445	18.7700	0.0188	(57.801)	0	0	0
2018/12/10	2037	07/02/2019			Bond Future	9.9767	88.0477	10.1039	87.1025	1.275	0.0000	0.0000	57,549
2018/12/10	2037	07/02/2019	9.06	Call	Bond Future	47.3900	0.0474	20.1800	0.0202	(57.417)	0	0	0
2018/12/10	2037	07/02/2019	9.05	Put	Bond Future	7,434.3600	7.4344	8,353.9100	8.3539	12.369	0	0	0
2018/12/10	2037	07/02/2019	9.07	Call	Bond Future	50.4800	0.0505	21.6900	0.0217	(57.032)	0	0	0
2018/12/10	2037	07/02/2019	9.07	Put	Bond Future	7,271.0600	7.2711	8,187.5300	8.1875	12.604	0	0	0
2018/12/10	2037	02/05/2019	9.81	Put	Bond Future	3,627.1900	3.6272	4,193.5000	4.1935	15.613	0	0	0
2018/12/10	2037	02/05/2019			Bond Future	10.0392	89.5948	10.1702	88.6325	1.305	0.0000	0.0000	0
2018/12/10	2037	02/05/2019	9.80	Call	Bond Future	1,871.6100	1.8716	1,480.0900	1.4801	(20.919)	0	0	0
2018/12/10	2037	02/05/2019	9.80	Put	Bond Future	3,671.5100	3.6715	4,242.2400	4.2422	15.545	0	0	0
2018/12/10	2037	02/05/2019	9.81	Call	Bond Future	1,903.6600	1.9037	1,507.7200	1.5077	(20.799)	0	0	0
2018/12/10	2037	02/05/2019	9.79	Call	Bond Future	1,840.0700	1.8401	1,452.9700	1.4530	(21.037)	0	0	0
2018/12/10	2037	02/05/2019	9.79	Put	Bond Future	3,716.4400	3.7164	4,291.5900	4.2916	15.476	0	0	0
2018/12/10	2037	01/08/2019	10.31	Call	Bond Future	4,154.5200	4.1545	3,575.7400	3.5757	(13.931)	0	0	0
2018/12/10	2037	01/08/2019			Bond Future	10.1017	87.1106	10.2373	86.1274	1.342	0.0000	0.0000	0

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2018/12/10	2037	01/08/2019	10.29	Call	Bond Future	4,068.0900	4.0681	3,495.9000	3.4959	(14.065)	0	0	0
2018/12/10	2037	01/08/2019	10.29	Put	Bond Future	2,707.0700	2.7071	3,118.0900	3.1181	15.183	0	0	0
2018/12/10	2037	01/08/2019	10.31	Put	Bond Future	2,650.9000	2.6509	3,055.3300	3.0553	15.256	0	0	0
2018/12/10	2037	01/08/2019	10.30	Call	Bond Future	4,111.2100	4.1112	3,535.7200	3.5357	(13.998)	0	0	0
2018/12/10	2037	01/08/2019	10.30	Put	Bond Future	2,678.8500	2.6788	3,086.5700	3.0866	15.220	0	0	0
2018/12/10	2038	07/02/2019			Bond Future	120.3387	120.3387	120.3407	120.3407	0.002	0.0000	0.0000	9,912
2018/12/10	2038	02/05/2019			Bond Future	122.4798	122.4798	122.4813	122.4813	0.001	0.0000	0.0000	0
2018/12/10	2038	01/08/2019			Bond Future	124.8770	124.8770	124.8759	124.8759	(0.001)	0.0000	0.0000	0
2018/12/10	2040	07/02/2019	9.13	Call	Bond Future	46.4700	0.0465	19.4100	0.0194	(58.231)	0	0	0
2018/12/10	2040	07/02/2019	9.11	Put	Bond Future	8,103.7400	8.1037	9,092.4200	9.0924	12.200	0	0	0
2018/12/10	2040	07/02/2019			Bond Future	10.0465	91.2091	10.1736	90.1960	1.265	0.0000	0.0000	32,154
2018/12/10	2040	07/02/2019	9.13	Put	Bond Future	7,924.6700	7.9247	8,910.7800	8.9108	12.444	0	0	0
2018/12/10	2040	07/02/2019	9.11	Call	Bond Future	41.6600	0.0417	17.1700	0.0172	(58.785)	0	0	0
2018/12/10	2040	07/02/2019	9.12	Put	Bond Future	8,014.0600	8.0141	9,001.4900	9.0015	12.321	0	0	0
2018/12/10	2040	07/02/2019	9.12	Call	Bond Future	43.9900	0.0440	18.2500	0.0183	(58.513)	0	0	0
2018/12/10	2040	02/05/2019	9.60	Call	Bond Future	1,157.8200	1.1578	868.8500	0.8689	(24.958)	0	0	1,150
2018/12/10	2040	02/05/2019	9.89	Call	Bond Future	2,026.3800	2.0264	1,599.7800	1.5998	(21.052)	0	0	0
2018/12/10	2040	02/05/2019	9.88	Put	Bond Future	3,839.0100	3.8390	4,448.6500	4.4487	15.880	0	0	0
2018/12/10	2040	02/05/2019			Bond Future	10.1086	92.8118	10.2395	91.7803	1.295	0.0000	0.0000	0
2018/12/10	2040	02/05/2019	10.20	Put	Bond Future	2,525.8900	2.5259	2,984.3600	2.9844	18.151	0	0	0
2018/12/10	2040	02/05/2019	10.20	Call	Bond Future	3,248.2300	3.2482	2,675.2700	2.6753	(17.639)	0	0	1,150
2018/12/10	2040	02/05/2019	9.60	Put	Bond Future	5,350.8500	5.3509	6,093.3100	6.0933	13.876	0	0	0
2018/12/10	2040	02/05/2019	9.90	Call	Bond Future	2,061.0300	2.0610	1,629.6000	1.6296	(20.933)	0	0	0
2018/12/10	2040	02/05/2019	9.90	Put	Bond Future	3,743.9500	3.7439	4,343.9500	4.3439	16.026	0	0	0
2018/12/10	2040	02/05/2019	9.89	Put	Bond Future	3,791.2500	3.7913	4,396.0800	4.3961	15.953	0	0	0
2018/12/10	2040	02/05/2019	9.88	Call	Bond Future	1,992.0700	1.9921	1,570.2800	1.5703	(21.173)	0	0	0
2018/12/10	2040	01/08/2019	10.36	Call	Bond Future	4,393.8700	4.3939	3,779.5500	3.7795	(13.981)	0	0	0
2018/12/10	2040	01/08/2019	10.37	Put	Bond Future	2,896.6100	2.8966	3,332.4900	3.3325	15.048	0	0	0
2018/12/10	2040	01/08/2019			Bond Future	10.1708	90.1408	10.3062	89.0870	1.332	0.0000	0.0000	0
2018/12/10	2040	01/08/2019	10.36	Put	Bond Future	2,927.0800	2.9271	3,366.4700	3.3665	15.011	0	0	0
2018/12/10	2040	01/08/2019	10.37	Call	Bond Future	4,439.8500	4.4399	3,822.0200	3.8220	(13.916)	0	0	0
2018/12/10	2040	01/08/2019	10.38	Call	Bond Future	4,486.2900	4.4863	3,864.9700	3.8650	(13.849)	0	0	0
2018/12/10	2040	01/08/2019	10.38	Put	Bond Future	2,866.7200	2.8667	3,299.1100	3.2991	15.083	0	0	0
2018/12/10	2044	07/02/2019	9.18	Put	Bond Future	7,847.6400	7.8476	8,842.7800	8.8428	12.681	0	0	0
2018/12/10	2044	07/02/2019			Bond Future	10.0698	88.3045	10.1969	87.2783	1.262	0.0000	0.0000	37,121
2018/12/10	2044	07/02/2019	9.17	Call	Bond Future	51.1300	0.0511	21.6100	0.0216	(57.735)	0	0	0
2018/12/10	2044	07/02/2019	9.17	Put	Bond Future	7,938.8600	7.9389	8,935.4800	8.9355	12.554	0	0	0
2018/12/10	2044	07/02/2019	9.18	Call	Bond Future	53.9700	0.0540	22.9700	0.0230	(57.439)	0	0	0
2018/12/10	2044	07/02/2019	9.16	Call	Bond Future	48.4200	0.0484	20.3300	0.0203	(58.013)	0	0	0
2018/12/10	2044	07/02/2019	9.16	Put	Bond Future	8,030.3600	8.0304	9,028.4100	9.0284	12.428	0	0	0
2018/12/10	2044	02/05/2019	9.90	Call	Bond Future	2,030.5100	2.0305	1,602.2900	1.6023	(21.089)	0	0	0
2018/12/10	2044	02/05/2019			Bond Future	10.1296	89.8561	10.2604	88.8114	1.291	0.0000	0.0000	0
2018/12/10	2044	02/05/2019	9.90	Put	Bond Future	3,916.6600	3.9167	4,533.1200	4.5331	15.739	0	0	0
2018/12/10	2044	02/05/2019	9.91	Call	Bond Future	2,065.2400	2.0652	1,632.1500	1.6322	(20.970)	0	0	0
2018/12/10	2044	02/05/2019	9.92	Put	Bond Future	3,819.6700	3.8197	4,426.3900	4.4264	15.884	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
2018/12/10	2044	02/05/2019	9.91	Put	Bond Future	3,867.8200	3.8678	4,479.4100	4.4794	15.812	0	0	0
2018/12/10	2044	02/05/2019	9.92	Call	Bond Future	2,100.5200	2.1005	1,662.5600	1.6626	(20.850)	0	0	0
2018/12/10	2044	01/08/2019	10.40	Put	Bond Future	2,926.8300	2.9268	3,363.2000	3.3632	14.909	0	0	0
2018/12/10	2044	01/08/2019			Bond Future	10.1895	87.2518	10.3246	86.1847	1.327	0.0000	0.0000	0
2018/12/10	2044	01/08/2019	10.39	Call	Bond Future	4,532.5000	4.5325	3,905.2800	3.9053	(13.838)	0	0	0
2018/12/10	2044	01/08/2019	10.39	Put	Bond Future	2,957.3800	2.9574	3,397.2700	3.3973	14.874	0	0	0
2018/12/10	2044	01/08/2019	10.40	Call	Bond Future	4,579.2300	4.5792	3,948.4900	3.9485	(13.774)	0	0	0
2018/12/10	2044	01/08/2019	10.38	Call	Bond Future	4,486.2200	4.4862	3,862.5200	3.8625	(13.903)	0	0	0
2018/12/10	2044	01/08/2019	10.38	Put	Bond Future	2,988.5100	2.9885	3,431.9200	3.4319	14.837	0	0	0
2018/12/10	2046	07/02/2019			Bond Future	114.1961	114.1961	114.1982	114.1982	0.002	0.0000	0.0000	12,458
2018/12/10	2046	02/05/2019			Bond Future	114.5420	114.5420	114.5435	114.5435	0.001	0.0000	0.0000	0
2018/12/10	2046	01/08/2019			Bond Future	116.8330	116.8330	116.8322	116.8322	(0.001)	0.0000	0.0000	0
2018/12/10	2050	07/02/2019			Bond Future	117.0830	117.0830	117.4514	117.4514	0.315	0.0000	0.0000	10,349
2018/12/10	2050	02/05/2019			Bond Future	119.1664	119.1664	119.5405	119.5405	0.314	0.0000	0.0000	0
2018/12/10	2050	01/08/2019			Bond Future	119.7312	119.7312	120.1105	120.1105	0.317	0.0000	0.0000	0
2018/12/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	AL37	07/02/2019			Index Future	607.3210	607.3210	605.2270	605.2270	(0.345)	0.0000	0.0000	0
2018/12/10	AL37	02/05/2019			Index Future	617.9910	617.9910	615.8560	615.8560	(0.345)	0.0000	0.0000	0
2018/12/10	AL37	01/08/2019			Index Future	630.2050	630.2050	628.0130	628.0130	(0.348)	0.0000	0.0000	0
2018/12/10	AL7T	07/02/2019			Index Future	698.7690	698.7690	693.8340	693.8340	(0.706)	0.0000	0.0000	0
2018/12/10	AL7T	02/05/2019			Index Future	711.0450	711.0450	706.0180	706.0180	(0.707)	0.0000	0.0000	0
2018/12/10	AL7T	01/08/2019			Index Future	725.0990	725.0990	719.9550	719.9550	(0.709)	0.0000	0.0000	0
2018/12/10	ALBI	07/02/2019			Index Future	631.9500	631.9500	626.4700	626.4700	(0.867)	0.0000	0.0000	908
2018/12/10	ALBI	02/05/2019			Index Future	643.0530	643.0530	637.4710	637.4710	(0.868)	0.0000	0.0000	0
2018/12/10	ALBI	01/08/2019			Index Future	655.7620	655.7620	650.0550	650.0550	(0.870)	0.0000	0.0000	0
2018/12/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	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
2018/12/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/12/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	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
2018/12/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/10	ES33	07/02/2019			Bond Future	11.1904	76.8521	11.3175	76.1336	1.135	0.0000	0.0000	494
2018/12/10	ES33	02/05/2019			Bond Future	11.2929	74.4108	11.4242	73.6794	1.163	0.0000	0.0000	0
2018/12/10	ES33	01/08/2019			Bond Future	11.3969	75.8822	11.5333	75.1347	1.197	0.0000	0.0000	0
2018/12/10	ES42	07/02/2019			Bond Future	11.4264	78.8745	11.5534	78.0635	1.111	0.0000	0.0000	5,169
2018/12/10	ES42	02/05/2019			Bond Future	11.5292	75.9996	11.6606	75.1739	1.140	0.0000	0.0000	0
2018/12/10	ES42	01/08/2019			Bond Future	11.6316	77.5027	11.7680	76.6591	1.172	0.0000	0.0000	0
2018/12/10	GOVI	07/02/2019	666.53	Put	GOVI	412,110.0000	41.2110	467,740.0000	46.7740	13.499	0	0	0
2018/12/10	GOVI	07/02/2019			GOVI	625.3190	625.3190	619.7560	619.7560	(0.890)	0.0000	0.0000	451
2018/12/10	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/10	GOVI	07/02/2019	666.52	Put	GOVI	412,010.0000	41.2010	467,640.0000	46.7640	13.502	0	0	0
2018/12/10	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/10	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/10	GOVI	07/02/2019	666.51	Put	GOVI	411,910.0000	41.1910	467,540.0000	46.7540	13.505	0	0	0
2018/12/10	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/10	GOVI	02/05/2019	647.88	Put	GOVI	115,760.0000	11.5760	172,410.0000	17.2410	48.937	0	0	0
2018/12/10	GOVI	02/05/2019	647.86	Put	GOVI	115,560.0000	11.5560	172,210.0000	17.2210	49.022	0	0	0
2018/12/10	GOVI	02/05/2019			GOVI	636.3040	636.3040	630.6390	630.6390	(0.890)	0.0000	0.0000	0
2018/12/10	GOVI	02/05/2019	647.87	Put	GOVI	115,660.0000	11.5660	172,310.0000	17.2310	48.980	0	0	0
2018/12/10	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/10	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/10	GOVI	01/08/2019	638.68	Call	GOVI	102,010.0000	10.2010	44,080.0000	4.4080	(56.789)	0	0	0
2018/12/10	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/10	GOVI	01/08/2019			GOVI	648.8810	648.8810	643.0880	643.0880	(0.893)	0.0000	0.0000	0
2018/12/10	GOVI	01/08/2019	638.69	Call	GOVI	101,910.0000	10.1910	43,980.0000	4.3980	(56.844)	0	0	0
2018/12/10	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/10	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/10	GOVI	01/08/2019	638.67	Call	GOVI	102,110.0000	10.2110	44,180.0000	4.4180	(56.733)	0	0	0
2018/12/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/12/10	IGOV	07/02/2019			Index Future	253.5750	253.5750	253.6800	253.6800	0.041	0.0000	0.0000	518
2018/12/10	IGOV	02/05/2019			Index Future	258.0870	258.0870	258.1920	258.1920	0.041	0.0000	0.0000	215
2018/12/10	IGOV	01/08/2019			Index Future	263.2480	263.2480	263.3490	263.3490	0.038	0.0000	0.0000	0
2018/12/10	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/12/10	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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2018/12/10	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0500	102.0500	0.010	0.0000	0.0000	0
2018/12/10	IS01	19/09/2019			Interest Rate Swap	99.9600	99.9600	99.9600	99.9600	0.000	0.0000	0.0000	0
2018/12/10	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/12/10	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/12/10	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7700	99.7700	0.000	0.0000	0.0000	0
2018/12/10	IS02	20/09/2019			Interest Rate Swap	101.9500	101.9500	101.9600	101.9600	0.010	0.0000	0.0000	0
2018/12/10	IS02	20/12/2019			Interest Rate Swap	102.9700	102.9700	102.9900	102.9900	0.019	0.0000	0.0000	0
2018/12/10	IS02	23/03/2020			Interest Rate Swap	99.0600	99.0600	99.0800	99.0800	0.020	0.0000	0.0000	0
2018/12/10	IS02	22/06/2020			Interest Rate Swap	102.7100	102.7100	102.7500	102.7500	0.039	0.0000	0.0000	0
2018/12/10	IS02	21/09/2020			Interest Rate Swap	99.7900	99.7900	99.8400	99.8400	0.050	0.0000	0.0000	0
2018/12/10	IS05	17/12/2020			Interest Rate Swap	96.6600	96.6600	96.7300	96.7300	0.072	0.0000	0.0000	0
2018/12/10	IS05	16/03/2021			Interest Rate Swap	95.9200	95.9200	96.0100	96.0100	0.094	0.0000	0.0000	0
2018/12/10	IS05	15/06/2021			Interest Rate Swap	95.1300	95.1300	95.2400	95.2400	0.116	0.0000	0.0000	0
2018/12/10	IS05	21/09/2021			Interest Rate Swap	95.3400	95.3400	95.4700	95.4700	0.136	0.0000	0.0000	0
2018/12/10	IS05	21/12/2021			Interest Rate Swap	97.5500	97.5500	97.7100	97.7100	0.164	0.0000	0.0000	51
2018/12/10	IS05	15/03/2022			Interest Rate Swap	97.7100	97.7100	97.9000	97.9000	0.194	0.0000	0.0000	0
2018/12/10	IS05	21/06/2022			Interest Rate Swap	98.9300	98.9300	99.1500	99.1500	0.222	0.0000	0.0000	0
2018/12/10	IS05	20/09/2022			Interest Rate Swap	102.8700	102.8700	103.1300	103.1300	0.253	0.0000	0.0000	0
2018/12/10	IS05	20/12/2022			Interest Rate Swap	104.1400	104.1400	104.4300	104.4300	0.278	0.0000	0.0000	0
2018/12/10	IS05	22/03/2023			Interest Rate Swap	97.5600	97.5600	97.8700	97.8700	0.318	0.0000	0.0000	0
2018/12/10	IS05	20/06/2023			Interest Rate Swap	103.6200	103.6200	103.9500	103.9500	0.318	0.0000	0.0000	0
2018/12/10	IS05	19/09/2023			Interest Rate Swap	99.1600	99.1600	99.5200	99.5200	0.363	0.0000	0.0000	0
2018/12/10	IS10	17/12/2025			Interest Rate Swap	96.0700	96.0700	96.6200	96.6200	0.572	0.0000	0.0000	0
2018/12/10	IS10	16/03/2026			Interest Rate Swap	93.1100	93.1100	93.6800	93.6800	0.612	0.0000	0.0000	0
2018/12/10	IS10	15/06/2026			Interest Rate Swap	91.8800	91.8800	92.4600	92.4600	0.631	0.0000	0.0000	0
2018/12/10	IS10	21/09/2026			Interest Rate Swap	94.0600	94.0600	94.6500	94.6500	0.627	0.0000	0.0000	0
2018/12/10	IS10	21/12/2026			Interest Rate Swap	97.8600	97.8600	98.4500	98.4500	0.603	0.0000	0.0000	0
2018/12/10	IS10	15/03/2027			Interest Rate Swap	96.4700	96.4700	97.0700	97.0700	0.622	0.0000	0.0000	0
2018/12/10	IS10	21/06/2027			Interest Rate Swap	98.5700	98.5700	99.1800	99.1800	0.619	0.0000	0.0000	0
2018/12/10	IS10	20/09/2027			Interest Rate Swap	104.0400	104.0400	104.6400	104.6400	0.577	0.0000	0.0000	0
2018/12/10	IS10	20/12/2027			Interest Rate Swap	104.4300	104.4300	105.0400	105.0400	0.584	0.0000	0.0000	0
2018/12/10	IS10	22/03/2028			Interest Rate Swap	98.0100	98.0100	98.6400	98.6400	0.643	0.0000	0.0000	0
2018/12/10	IS10	20/06/2028			Interest Rate Swap	105.1900	105.1900	105.8000	105.8000	0.580	0.0000	0.0000	0
2018/12/10	IS10	19/09/2028			Interest Rate Swap	98.8200	98.8200	99.4600	99.4600	0.648	0.0000	0.0000	0
2018/12/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/12/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/12/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/12/10	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	20,000
2018/12/10	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/10	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
2018/12/10	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/12/10	R023	07/02/2019	10.59	Call	Bond Future	7,119.0100	7.1190	6,770.7000	6.7707	(4.893)	0	0	0
2018/12/10	R023	07/02/2019			Bond Future	8.3526	101.4933	8.4574	101.1450	1.254	0.0000	0.0000	62,083
2018/12/10	R023	07/02/2019	10.57	Call	Bond Future	7,058.2400	7.0582	6,709.9400	6.7099	(4.935)	0	0	0
2018/12/10	R023	07/02/2019	10.57	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/12/10	R023	07/02/2019	10.59	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/12/10	R023	07/02/2019	10.58	Call	Bond Future	7,088.6300	7.0886	6,740.3200	6.7403	(4.914)	0	0	0
2018/12/10	R023	07/02/2019	10.58	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/12/10	R023	02/05/2019	8.45	Call	Bond Future	1,021.7900	1.0218	833.1900	0.8332	(18.458)	0	0	0
2018/12/10	R023	02/05/2019	8.44	Put	Bond Future	858.8400	0.8588	1,027.1100	1.0271	19.593	0	0	0
2018/12/10	R023	02/05/2019			Bond Future	8.3944	99.3464	8.5066	98.9915	1.337	0.0000	0.0000	0
2018/12/10	R023	02/05/2019	8.46	Call	Bond Future	1,040.4800	1.0405	849.9300	0.8499	(18.314)	0	0	0
2018/12/10	R023	02/05/2019	8.46	Put	Bond Future	832.8200	0.8328	997.1900	0.9972	19.737	0	0	0
2018/12/10	R023	02/05/2019	8.45	Put	Bond Future	845.7500	0.8458	1,012.0700	1.0121	19.665	0	0	0
2018/12/10	R023	02/05/2019	8.44	Call	Bond Future	1,003.2600	1.0033	816.6100	0.8166	(18.604)	0	0	0
2018/12/10	R023	01/08/2019	8.95	Call	Bond Future	2,278.5700	2.2786	2,028.4200	2.0284	(10.978)	0	0	0
2018/12/10	R023	01/08/2019			Bond Future	8.4200	101.3105	8.5420	100.9465	1.449	0.0000	0.0000	0
2018/12/10	R023	01/08/2019	8.93	Call	Bond Future	2,232.5900	2.2326	1,984.4800	1.9845	(11.113)	0	0	0
2018/12/10	R023	01/08/2019	8.93	Put	Bond Future	721.8300	0.7218	837.7300	0.8377	16.056	0	0	0
2018/12/10	R023	01/08/2019	8.95	Put	Bond Future	709.1500	0.7092	823.0100	0.8230	16.056	0	0	0
2018/12/10	R023	01/08/2019	8.94	Call	Bond Future	2,255.4000	2.2554	2,006.2600	2.0063	(11.046)	0	0	0
2018/12/10	R023	01/08/2019	8.94	Put	Bond Future	715.3100	0.7153	830.1800	0.8302	16.059	0	0	0
2018/12/10	R035	07/02/2019	8.98	Call	Bond Future	39.8000	0.0398	16.4200	0.0164	(58.744)	0	0	0
2018/12/10	R035	07/02/2019			Bond Future	9.9105	95.8013	10.0378	94.8591	1.284	0.0000	0.0000	71,612
2018/12/10	R035	07/02/2019	8.96	Call	Bond Future	35.6400	0.0356	14.5000	0.0145	(59.315)	0	0	0
2018/12/10	R035	07/02/2019	8.96	Put	Bond Future	7,555.5200	7.5555	8,476.5800	8.4766	12.191	0	0	0
2018/12/10	R035	07/02/2019	8.98	Put	Bond Future	7,392.2300	7.3922	8,311.0500	8.3111	12.430	0	0	0
2018/12/10	R035	07/02/2019	8.97	Call	Bond Future	37.6700	0.0377	15.4300	0.0154	(59.039)	0	0	0
2018/12/10	R035	07/02/2019	8.97	Put	Bond Future	7,473.7700	7.4738	8,393.7300	8.3937	12.309	0	0	0
2018/12/10	R035	02/05/2019	9.74	Put	Bond Future	3,576.7500	3.5768	4,144.8200	4.1448	15.882	0	0	0
2018/12/10	R035	02/05/2019			Bond Future	9.9707	92.9840	10.1019	92.0248	1.316	0.0000	0.0000	0
2018/12/10	R035	02/05/2019	9.74	Call	Bond Future	1,852.6500	1.8526	1,461.5600	1.4616	(21.110)	0	0	0
2018/12/10	R035	02/05/2019	9.75	Call	Bond Future	1,884.3600	1.8844	1,488.8200	1.4888	(20.991)	0	0	0
2018/12/10	R035	02/05/2019	9.75	Put	Bond Future	3,532.7400	3.5327	4,096.3600	4.0964	15.954	0	0	0
2018/12/10	R035	02/05/2019	9.73	Call	Bond Future	1,821.2600	1.8213	1,434.6000	1.4346	(21.230)	0	0	0
2018/12/10	R035	02/05/2019	9.73	Put	Bond Future	3,621.1700	3.6212	4,193.6700	4.1937	15.810	0	0	0
2018/12/10	R035	01/08/2019	10.23	Call	Bond Future	4,149.6000	4.1496	3,576.8600	3.5769	(13.802)	0	0	0
2018/12/10	R035	01/08/2019	10.22	Put	Bond Future	2,733.9000	2.7339	3,144.4600	3.1445	15.017	0	0	0
2018/12/10	R035	01/08/2019			Bond Future	10.0291	94.8224	10.1649	93.8423	1.354	0.0000	0.0000	0
2018/12/10	R035	01/08/2019	10.24	Call	Bond Future	4,192.9100	4.1929	3,616.9400	3.6169	(13.737)	0	0	0
2018/12/10	R035	01/08/2019	10.24	Put	Bond Future	2,678.0100	2.6780	3,082.0900	3.0821	15.089	0	0	0
2018/12/10	R035	01/08/2019	10.23	Put	Bond Future	2,705.6800	2.7057	3,112.9900	3.1130	15.054	0	0	0
2018/12/10	R035	01/08/2019	10.22	Call	Bond Future	4,106.7500	4.1068	3,537.2600	3.5373	(13.867)	0	0	0
2018/12/10	R186	07/02/2019	8.21	Put	Bond Future	5,228.0700	5.2281	5,952.5600	5.9526	13.858	0	0	0
2018/12/10	R186	07/02/2019	8.20	Call	Bond Future	29.5500	0.0296	11.5400	0.0115	(60.948)	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
2018/12/10	R186	07/02/2019	8.50	Call	Bond Future	150.3500	0.1504	74.6200	0.0746	(50.369)	0	0	1,000
2018/12/10	R186	07/02/2019	9.10	Put	Bond Future	1,118.0900	1.1181	1,481.1500	1.4812	32.471	0	0	1,000
2018/12/10	R186	07/02/2019	9.92	Put	Bond Future	113.6200	0.1136	165.9900	0.1660	46.092	0	0	1,170
2018/12/10	R186	07/02/2019	9.50	Call	Bond Future	2,816.3700	2.8164	2,233.4200	2.2334	(20.699)	0	0	0
2018/12/10	R186	07/02/2019			Bond Future	9.0768	109.3768	9.2052	108.6333	1.415	0.0000	0.0000	73,686
2018/12/10	R186	07/02/2019	9.20	Put	Bond Future	872.5700	0.8726	1,177.4000	1.1774	34.935	0	0	0
2018/12/10	R186	07/02/2019	9.20	Call	Bond Future	1,586.0100	1.5860	1,147.3800	1.1474	(27.656)	0	0	3,000
2018/12/10	R186	07/02/2019	9.30	Call	Bond Future	1,961.6300	1.9616	1,468.7800	1.4688	(25.125)	0	0	0
2018/12/10	R186	07/02/2019	9.30	Put	Bond Future	673.8200	0.6738	924.4300	0.9244	37.192	0	0	5,000
2018/12/10	R186	07/02/2019	9.38	Put	Bond Future	545.2000	0.5452	756.6400	0.7566	38.782	0	0	0
2018/12/10	R186	07/02/2019	9.38	Call	Bond Future	2,289.6200	2.2896	1,757.6000	1.7576	(23.236)	0	0	6,000
2018/12/10	R186	07/02/2019	8.21	Call	Bond Future	31.2800	0.0313	12.3100	0.0123	(60.646)	0	0	0
2018/12/10	R186	07/02/2019	8.20	Put	Bond Future	5,288.1700	5.2882	6,013.6200	6.0136	13.718	0	0	0
2018/12/10	R186	07/02/2019	8.30	Put	Bond Future	4,694.7800	4.6948	5,407.9500	5.4079	15.191	0	0	0
2018/12/10	R186	07/02/2019	8.50	Put	Bond Future	3,572.8300	3.5728	4,240.5600	4.2406	18.689	0	0	0
2018/12/10	R186	07/02/2019	9.10	Call	Bond Future	1,253.1000	1.2531	872.7000	0.8727	(30.357)	0	0	0
2018/12/10	R186	07/02/2019	9.92	Call	Bond Future	4,874.0200	4.8740	4,182.9300	4.1829	(14.179)	0	0	0
2018/12/10	R186	07/02/2019	9.50	Put	Bond Future	391.8400	0.3918	552.3500	0.5523	40.963	0	0	5,000
2018/12/10	R186	07/02/2019	9.23	Put	Bond Future	807.5800	0.8076	1,095.6100	1.0956	35.666	0	0	0
2018/12/10	R186	07/02/2019	9.23	Call	Bond Future	1,693.7600	1.6938	1,238.3300	1.2383	(26.889)	0	0	3,000
2018/12/10	R186	07/02/2019	8.22	Call	Bond Future	33.0600	0.0331	13.1000	0.0131	(60.375)	0	0	0
2018/12/10	R186	07/02/2019	8.22	Put	Bond Future	5,168.0600	5.1681	5,891.5600	5.8916	13.999	0	0	0
2018/12/10	R186	07/02/2019	8.30	Call	Bond Future	52.5400	0.0525	22.2500	0.0223	(57.651)	0	0	210
2018/12/10	R186	07/02/2019	9.90	Call	Bond Future	4,771.5600	4.7716	4,083.5900	4.0836	(14.418)	0	0	0
2018/12/10	R186	07/02/2019	9.90	Put	Bond Future	120.8400	0.1208	176.3300	0.1763	45.920	0	0	1,000
2018/12/10	R186	07/02/2019	9.27	Put	Bond Future	728.1800	0.7282	994.4800	0.9945	36.571	0	0	0
2018/12/10	R186	07/02/2019	9.27	Call	Bond Future	1,844.1000	1.8441	1,366.9400	1.3669	(25.875)	0	0	1,170
2018/12/10	R186	07/02/2019	8.77	Put	Bond Future	2,271.0600	2.2711	2,824.7800	2.8248	24.382	0	0	0
2018/12/10	R186	07/02/2019	8.77	Call	Bond Future	468.1000	0.4681	278.3600	0.2784	(40.534)	0	0	1,170
2018/12/10	R186	02/05/2019	10.07	Call	Bond Future	5,607.9700	5.6080	4,972.8200	4.9728	(11.326)	0	0	0
2018/12/10	R186	02/05/2019	9.75	Call	Bond Future	4,195.5600	4.1956	3,625.5700	3.6256	(13.586)	0	0	0
2018/12/10	R186	02/05/2019	9.96	Put	Bond Future	590.4600	0.5905	733.3800	0.7334	24.205	0	0	90
2018/12/10	R186	02/05/2019	8.65	Put	Bond Future	3,551.9700	3.5520	4,107.4800	4.1075	15.639	0	0	0
2018/12/10	R186	02/05/2019	9.25	Put	Bond Future	1,618.8400	1.6188	1,954.8700	1.9549	20.757	0	0	0
2018/12/10	R186	02/05/2019	9.02	Call	Bond Future	1,566.1400	1.5661	1,229.3200	1.2293	(21.506)	0	0	0
2018/12/10	R186	02/05/2019	9.01	Put	Bond Future	2,261.8800	2.2619	2,685.8900	2.6859	18.746	0	0	0
2018/12/10	R186	02/05/2019			Bond Future	9.1370	111.2983	9.2713	110.5413	1.470	0.0000	0.0000	3,050
2018/12/10	R186	02/05/2019	8.65	Call	Bond Future	746.4500	0.7464	544.8800	0.5449	(27.004)	0	0	3,250
2018/12/10	R186	02/05/2019	9.03	Call	Bond Future	1,593.3700	1.5934	1,252.8100	1.2528	(21.374)	0	0	0
2018/12/10	R186	02/05/2019	9.03	Put	Bond Future	2,201.8700	2.2019	2,618.3900	2.6184	18.917	0	0	0
2018/12/10	R186	02/05/2019	10.07	Put	Bond Future	488.4800	0.4885	610.4100	0.6104	24.961	0	0	200
2018/12/10	R186	02/05/2019	9.30	Call	Bond Future	2,428.1000	2.4281	1,989.5900	1.9896	(18.060)	0	0	200
2018/12/10	R186	02/05/2019	9.75	Put	Bond Future	795.3300	0.7953	982.4200	0.9824	23.524	0	0	7,000
2018/12/10	R186	02/05/2019	9.96	Call	Bond Future	5,123.1800	5.1232	4,509.0200	4.5090	(11.988)	0	0	0
2018/12/10	R186	02/05/2019	9.20	Put	Bond Future	1,739.2900	1.7393	2,093.1500	2.0931	20.345	0	0	0
2018/12/10	R186	02/05/2019	10.02	Put	Bond Future	537.2400	0.5372	668.8600	0.6689	24.499	0	0	3,250
2018/12/10	R186	02/05/2019	9.25	Call	Bond Future	2,256.2900	2.2563	1,835.2400	1.8352	(18.661)	0	0	3,250
2018/12/10	R186	02/05/2019	9.02	Put	Bond Future	2,231.7300	2.2317	2,651.9900	2.6520	18.831	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
2018/12/10	R186	02/05/2019	9.01	Call	Bond Future	1,539.1700	1.5392	1,206.1000	1.2061	(21.640)	0	0	0
2018/12/10	R186	02/05/2019	8.62	Put	Bond Future	3,676.8900	3.6769	4,242.6500	4.2426	15.387	0	0	0
2018/12/10	R186	02/05/2019	8.62	Call	Bond Future	695.4600	0.6955	504.1400	0.5041	(27.510)	0	0	90
2018/12/10	R186	02/05/2019	8.70	Put	Bond Future	3,350.0100	3.3500	3,888.0600	3.8881	16.061	0	0	0
2018/12/10	R186	02/05/2019	8.70	Call	Bond Future	836.8700	0.8369	617.8400	0.6178	(26.173)	0	0	200
2018/12/10	R186	02/05/2019	9.30	Put	Bond Future	1,510.0900	1.5101	1,828.6600	1.8287	21.096	0	0	0
2018/12/10	R186	02/05/2019	9.20	Call	Bond Future	2,095.2200	2.0952	1,692.0000	1.6920	(19.245)	0	0	90
2018/12/10	R186	02/05/2019	8.50	Put	Bond Future	4,203.0600	4.2031	4,807.7100	4.8077	14.386	0	0	0
2018/12/10	R186	02/05/2019	8.50	Call	Bond Future	514.3300	0.5143	361.9000	0.3619	(29.637)	0	0	7,000
2018/12/10	R186	02/05/2019	9.00	Put	Bond Future	2,292.3300	2.2923	2,720.0900	2.7201	18.660	0	0	0
2018/12/10	R186	02/05/2019	9.00	Call	Bond Future	1,512.4600	1.5125	1,183.1400	1.1831	(21.774)	0	0	7,000
2018/12/10	R186	02/05/2019	8.80	Put	Bond Future	2,967.7000	2.9677	3,469.7800	3.4698	16.918	0	0	0
2018/12/10	R186	02/05/2019	8.80	Call	Bond Future	1,036.3000	1.0363	781.3000	0.7813	(24.607)	0	0	7,500
2018/12/10	R186	02/05/2019	10.02	Call	Bond Future	5,390.5600	5.3906	4,765.1000	4.7651	(11.603)	0	0	0
2018/12/10	R186	01/08/2019	10.08	Put	Bond Future	974.2700	0.9743	1,153.4200	1.1534	18.388	0	0	6,000
2018/12/10	R186	01/08/2019	9.54	Call	Bond Future	3,583.6600	3.5837	3,098.8200	3.0988	(13.529)	0	0	0
2018/12/10	R186	01/08/2019			Bond Future	9.1913	108.1964	9.3326	107.4221	1.537	0.0000	0.0000	0
2018/12/10	R186	01/08/2019	9.52	Call	Bond Future	3,509.4100	3.5094	3,029.4800	3.0295	(13.676)	0	0	0
2018/12/10	R186	01/08/2019	9.52	Put	Bond Future	1,719.1600	1.7192	2,013.5100	2.0135	17.122	0	0	0
2018/12/10	R186	01/08/2019	8.30	Put	Bond Future	5,548.2000	5.5482	6,191.8500	6.1918	11.601	0	0	0
2018/12/10	R186	01/08/2019	8.30	Call	Bond Future	489.9200	0.4899	359.2900	0.3593	(26.664)	0	0	6,000
2018/12/10	R186	01/08/2019	9.05	Put	Bond Future	2,766.9100	2.7669	3,192.2700	3.1923	15.373	0	0	0
2018/12/10	R186	01/08/2019	9.05	Call	Bond Future	1,984.8400	1.9848	1,635.9200	1.6359	(17.579)	0	0	6,000
2018/12/10	R186	01/08/2019	10.08	Call	Bond Future	5,726.0700	5.7261	5,130.9400	5.1309	(10.393)	0	0	0
2018/12/10	R186	01/08/2019	9.54	Put	Bond Future	1,685.7300	1.6857	1,975.1700	1.9752	17.170	0	0	0
2018/12/10	R186	01/08/2019	9.53	Call	Bond Future	3,546.4700	3.5465	3,064.0800	3.0641	(13.602)	0	0	0
2018/12/10	R186	01/08/2019	9.53	Put	Bond Future	1,702.3600	1.7024	1,994.2500	1.9943	17.146	0	0	0
2018/12/10	R197	07/02/2019			Bond Future	299.1801	299.1801	299.1821	299.1821	0.001	0.0000	0.0000	2,355
2018/12/10	R197	02/05/2019			Bond Future	304.5031	304.5031	304.5037	304.5037	0.000	0.0000	0.0000	0
2018/12/10	R197	01/08/2019			Bond Future	303.0333	303.0333	303.0277	303.0277	(0.002)	0.0000	0.0000	0
2018/12/10	R202	07/02/2019			Bond Future	231.5985	231.5985	231.4669	231.4669	(0.057)	0.0000	0.0000	8,990
2018/12/10	R202	02/05/2019			Bond Future	235.7191	235.7191	235.5842	235.5842	(0.057)	0.0000	0.0000	0
2018/12/10	R202	01/08/2019			Bond Future	236.4179	236.4179	236.2755	236.2755	(0.060)	0.0000	0.0000	0
2018/12/10	R207	07/02/2019	6.52	Call	Bond Future	574.5500	0.5745	479.0700	0.4791	(16.618)	0	0	0
2018/12/10	R207	07/02/2019	6.51	Put	Bond Future	0.1800	0.0002	0.6300	0.0006	250.000	0	0	0
2018/12/10	R207	07/02/2019			Bond Future	5.8754	101.7711	5.9826	101.6753	1.825	0.0000	0.0000	15,739
2018/12/10	R207	07/02/2019	6.53	Call	Bond Future	583.4000	0.5834	487.8700	0.4879	(16.375)	0	0	0
2018/12/10	R207	07/02/2019	6.53	Put	Bond Future	0.1300	0.0001	0.4800	0.0005	269.231	0	0	0
2018/12/10	R207	07/02/2019	6.52	Put	Bond Future	0.1500	0.0002	0.5500	0.0006	266.667	0	0	0
2018/12/10	R207	07/02/2019	6.51	Call	Bond Future	565.7100	0.5657	470.2800	0.4703	(16.869)	0	0	0
2018/12/10	R207	02/05/2019	7.63	Call	Bond Future	1,583.1500	1.5831	1,485.0900	1.4851	(6.194)	0	0	0
2018/12/10	R207	02/05/2019			Bond Future	5.2678	103.5592	5.4123	103.4611	2.743	0.0000	0.0000	0
2018/12/10	R207	02/05/2019	7.61	Call	Bond Future	1,569.9200	1.5699	1,471.8600	1.4719	(6.246)	0	0	0
2018/12/10	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/10	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
2018/12/10	R207	02/05/2019	7.62	Call	Bond Future	1,576.5400	1.5765	1,478.4800	1.4785	(6.220)	0	0	0
2018/12/10	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/10	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/10	R207	01/08/2019	7.33	Call	Bond Future	1,604.1700	1.6042	1,502.0100	1.5020	(6.368)	0	0	0
2018/12/10	R207	01/08/2019			Bond Future	3.6700	101.9642	3.8996	101.8620	6.258	0.0000	0.0000	0
2018/12/10	R207	01/08/2019	7.34	Call	Bond Future	1,608.4900	1.6085	1,506.3300	1.5063	(6.351)	0	0	0
2018/12/10	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/10	R207	01/08/2019	7.35	Call	Bond Future	1,612.8000	1.6128	1,510.6400	1.5106	(6.334)	0	0	0
2018/12/10	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/10	R208	07/02/2019	7.07	Call	Bond Future	113.6300	0.1136	51.0500	0.0511	(55.073)	0	0	0
2018/12/10	R208	07/02/2019	7.08	Put	Bond Future	270.9100	0.2709	417.3300	0.4173	54.047	0	0	0
2018/12/10	R208	07/02/2019	7.06	Put	Bond Future	295.6700	0.2957	448.2300	0.4482	51.598	0	0	0
2018/12/10	R208	07/02/2019			Bond Future	7.1576	101.7002	7.2674	101.4881	1.534	0.0000	0.0000	17,015
2018/12/10	R208	07/02/2019	7.07	Put	Bond Future	283.2200	0.2832	432.7200	0.4327	52.786	0	0	0
2018/12/10	R208	07/02/2019	7.08	Call	Bond Future	120.7000	0.1207	55.0400	0.0550	(54.399)	0	0	0
2018/12/10	R208	07/02/2019	7.06	Call	Bond Future	106.6900	0.1067	47.1700	0.0472	(55.788)	0	0	0
2018/12/10	R208	02/05/2019	8.03	Put	Bond Future	70.0500	0.0700	93.9100	0.0939	34.061	0	0	0
2018/12/10	R208	02/05/2019	8.02	Call	Bond Future	1,682.5600	1.6826	1,490.6300	1.4906	(11.407)	0	0	0
2018/12/10	R208	02/05/2019			Bond Future	7.0859	100.0859	7.2102	99.8695	1.754	0.0000	0.0000	0
2018/12/10	R208	02/05/2019	8.03	Call	Bond Future	1,697.7000	1.6977	1,505.2500	1.5053	(11.336)	0	0	0
2018/12/10	R208	02/05/2019	8.02	Put	Bond Future	71.9700	0.0720	96.3500	0.0963	33.875	0	0	0
2018/12/10	R208	02/05/2019	8.04	Call	Bond Future	1,712.8900	1.7129	1,519.9000	1.5199	(11.267)	0	0	0
2018/12/10	R208	02/05/2019	8.04	Put	Bond Future	68.1900	0.0682	91.5100	0.0915	34.199	0	0	0
2018/12/10	R208	01/08/2019	8.16	Call	Bond Future	1,923.9200	1.9239	1,724.5400	1.7245	(10.363)	0	0	0
2018/12/10	R208	01/08/2019	8.17	Put	Bond Future	67.5900	0.0676	90.4900	0.0905	33.881	0	0	0
2018/12/10	R208	01/08/2019			Bond Future	6.9350	102.0647	7.0805	101.8420	2.098	0.0000	0.0000	0
2018/12/10	R208	01/08/2019	8.16	Put	Bond Future	69.0900	0.0691	92.4100	0.0924	33.753	0	0	0
2018/12/10	R208	01/08/2019	8.17	Call	Bond Future	1,937.3700	1.9374	1,737.5700	1.7376	(10.313)	0	0	0
2018/12/10	R208	01/08/2019	8.15	Call	Bond Future	1,910.5100	1.9105	1,711.5500	1.7116	(10.414)	0	0	0
2018/12/10	R208	01/08/2019	8.15	Put	Bond Future	70.6300	0.0706	94.3700	0.0944	33.612	0	0	0
2018/12/10	R209	07/02/2019	10.20	Put	Bond Future	641.8700	0.6419	852.1100	0.8521	32.754	0	0	4,000
2018/12/10	R209	07/02/2019	8.97	Put	Bond Future	5,935.9400	5.9359	6,709.0100	6.7090	13.024	0	0	0
2018/12/10	R209	07/02/2019			Bond Future	9.8429	72.8405	9.9700	72.0396	1.291	0.0000	0.0000	119,900
2018/12/10	R209	07/02/2019	8.96	Call	Bond Future	46.8600	0.0469	20.3000	0.0203	(56.679)	0	0	0
2018/12/10	R209	07/02/2019	8.96	Put	Bond Future	6,004.9900	6.0050	6,779.3300	6.7793	12.895	0	0	0
2018/12/10	R209	07/02/2019	10.20	Call	Bond Future	2,859.1100	2.8591	2,268.4500	2.2684	(20.659)	0	0	0
2018/12/10	R209	07/02/2019	8.97	Call	Bond Future	49.3300	0.0493	21.5000	0.0215	(56.416)	0	0	0
2018/12/10	R209	07/02/2019	9.04	Put	Bond Future	5,460.9800	5.4610	6,222.8100	6.2228	13.950	0	0	0
2018/12/10	R209	07/02/2019	9.04	Call	Bond Future	72.3000	0.0723	33.2300	0.0332	(54.039)	0	0	4,000
2018/12/10	R209	07/02/2019	9.54	Put	Bond Future	2,598.8500	2.5988	3,168.3200	3.1683	21.912	0	0	0
2018/12/10	R209	07/02/2019	9.54	Call	Bond Future	633.5500	0.6335	402.1200	0.4021	(36.529)	0	0	4,000
2018/12/10	R209	07/02/2019	8.95	Call	Bond Future	44.5000	0.0445	19.1500	0.0192	(56.966)	0	0	0
2018/12/10	R209	07/02/2019	8.95	Put	Bond Future	6,074.2500	6.0742	6,849.8000	6.8498	12.768	0	0	0
2018/12/10	R209	02/05/2019	9.70	Put	Bond Future	2,939.5400	2.9395	3,407.8700	3.4079	15.932	0	0	0
2018/12/10	R209	02/05/2019			Bond Future	9.8973	70.9711	10.0279	70.1558	1.320	0.0000	0.0000	0
2018/12/10	R209	02/05/2019	9.69	Call	Bond Future	1,653.9300	1.6539	1,310.7600	1.3108	(20.749)	0	0	0

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2018/12/10	R209	02/05/2019	9.69	Put	Bond Future	2,976.4000	2.9764	3,448.5100	3.4485	15.862	0	0	0
2018/12/10	R209	02/05/2019	9.70	Call	Bond Future	1,681.7100	1.6817	1,334.7600	1.3348	(20.631)	0	0	0
2018/12/10	R209	02/05/2019	10.50	Call	Bond Future	4,672.1500	4.6721	4,064.1700	4.0642	(13.013)	0	0	0
2018/12/10	R209	02/05/2019	10.71	Call	Bond Future	5,628.6300	5.6286	4,974.9100	4.9749	(11.614)	0	0	0
2018/12/10	R209	02/05/2019	9.68	Call	Bond Future	1,626.4000	1.6264	1,287.0100	1.2870	(20.868)	0	0	0
2018/12/10	R209	02/05/2019	9.68	Put	Bond Future	3,013.6000	3.0136	3,489.4900	3.4895	15.791	0	0	0
2018/12/10	R209	02/05/2019	9.95	Put	Bond Future	2,128.4100	2.1284	2,503.8300	2.5038	17.639	0	0	0
2018/12/10	R209	02/05/2019	9.95	Call	Bond Future	2,459.2900	2.4593	2,019.4300	2.0194	(17.886)	0	0	760
2018/12/10	R209	02/05/2019	10.50	Put	Bond Future	1,024.1700	1.0242	1,231.4700	1.2315	20.241	0	0	11,560
2018/12/10	R209	02/05/2019	9.35	Put	Bond Future	4,432.1700	4.4322	5,030.0100	5.0300	13.489	0	0	0
2018/12/10	R209	02/05/2019	9.35	Call	Bond Future	860.1000	0.8601	642.6600	0.6427	(25.281)	0	0	760
2018/12/10	R209	02/05/2019	10.71	Put	Bond Future	775.5000	0.7755	937.0600	0.9371	20.833	0	0	760
2018/12/10	R209	01/08/2019	10.15	Put	Bond Future	2,333.7500	2.3338	2,677.7200	2.6777	14.739	0	0	0
2018/12/10	R209	01/08/2019	10.17	Call	Bond Future	3,646.3500	3.6463	3,152.0400	3.1520	(13.556)	0	0	0
2018/12/10	R209	01/08/2019			Bond Future	9.9487	72.3744	10.0835	71.5415	1.355	0.0000	0.0000	0
2018/12/10	R209	01/08/2019	10.15	Call	Bond Future	3,572.1100	3.5721	3,083.2300	3.0832	(13.686)	0	0	0
2018/12/10	R209	01/08/2019	10.17	Put	Bond Future	2,286.7000	2.2867	2,625.2400	2.6252	14.805	0	0	0
2018/12/10	R209	01/08/2019	10.16	Put	Bond Future	2,310.0000	2.3100	2,651.2500	2.6513	14.773	0	0	0
2018/12/10	R209	01/08/2019	10.16	Call	Bond Future	3,609.0400	3.6090	3,117.4400	3.1174	(13.621)	0	0	0
2018/12/10	R210	07/02/2019			Bond Future	186.2957	186.2957	186.4496	186.4496	0.083	0.0000	0.0000	2,458
2018/12/10	R210	02/05/2019			Bond Future	187.0545	187.0545	187.2101	187.2101	0.083	0.0000	0.0000	0
2018/12/10	R210	01/08/2019			Bond Future	190.7957	190.7957	190.9507	190.9507	0.081	0.0000	0.0000	0
2018/12/10	R212	07/02/2019			Bond Future	155.7853	155.7853	155.7861	155.7861	0.001	0.0000	0.0000	4,976
2018/12/10	R212	02/05/2019			Bond Future	158.5572	158.5572	158.5573	158.5573	0.000	0.0000	0.0000	0
2018/12/10	R212	01/08/2019			Bond Future	161.6572	161.6572	161.6540	161.6540	(0.002)	0.0000	0.0000	0
2018/12/10	R213	07/02/2019	8.68	Call	Bond Future	26.3200	0.0263	10.5200	0.0105	(60.030)	0	0	0
2018/12/10	R213	07/02/2019			Bond Future	9.6486	84.5574	9.7760	83.7832	1.320	0.0000	0.0000	32,397
2018/12/10	R213	07/02/2019	8.68	Put	Bond Future	6,254.3100	6.2543	7,012.7400	7.0127	12.127	0	0	0
2018/12/10	R213	07/02/2019	8.69	Call	Bond Future	27.8100	0.0278	11.1900	0.0112	(59.763)	0	0	0
2018/12/10	R213	07/02/2019	8.70	Put	Bond Future	6,122.3800	6.1224	6,879.1500	6.8791	12.361	0	0	0
2018/12/10	R213	07/02/2019	8.69	Put	Bond Future	6,188.2800	6.1883	6,945.8900	6.9459	12.243	0	0	0
2018/12/10	R213	07/02/2019	8.70	Call	Bond Future	29.3600	0.0294	11.9000	0.0119	(59.469)	0	0	0
2018/12/10	R213	02/05/2019	9.49	Call	Bond Future	1,535.0200	1.5350	1,210.3300	1.2103	(21.152)	0	0	0
2018/12/10	R213	02/05/2019	9.48	Put	Bond Future	2,887.2000	2.8872	3,354.4300	3.3544	16.183	0	0	0
2018/12/10	R213	02/05/2019			Bond Future	9.7059	82.4933	9.8374	81.7051	1.355	0.0000	0.0000	0
2018/12/10	R213	02/05/2019	9.50	Call	Bond Future	1,561.4400	1.5614	1,233.0800	1.2331	(21.029)	0	0	0
2018/12/10	R213	02/05/2019	9.50	Put	Bond Future	2,816.4800	2.8165	3,276.3500	3.2763	16.328	0	0	0
2018/12/10	R213	02/05/2019	9.49	Put	Bond Future	2,851.6800	2.8517	3,315.2200	3.3152	16.255	0	0	0
2018/12/10	R213	02/05/2019	9.48	Call	Bond Future	1,508.8500	1.5088	1,187.8500	1.1878	(21.274)	0	0	0
2018/12/10	R213	01/08/2019	9.99	Put	Bond Future	2,180.7000	2.1807	2,509.2600	2.5093	15.067	0	0	0
2018/12/10	R213	01/08/2019	9.98	Call	Bond Future	3,493.2600	3.4933	3,018.8900	3.0189	(13.580)	0	0	0
2018/12/10	R213	01/08/2019			Bond Future	9.7605	84.1243	9.8969	83.3188	1.398	0.0000	0.0000	0
2018/12/10	R213	01/08/2019	9.99	Call	Bond Future	3,529.9200	3.5299	3,052.9400	3.0529	(13.512)	0	0	0
2018/12/10	R213	01/08/2019	9.98	Put	Bond Future	2,202.1900	2.2022	2,533.3600	2.5334	15.038	0	0	0
2018/12/10	R213	01/08/2019	10.00	Call	Bond Future	3,566.7200	3.5667	3,087.1500	3.0871	(13.446)	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
2018/12/10	R213	01/08/2019	10.00	Put	Bond Future	2,159.4100	2.1594	2,485.3800	2.4854	15.095	0	0	0
2018/12/10	R214	07/02/2019	9.05	Put	Bond Future	6,954.4100	6.9544	7,761.8100	7.7618	11.610	0	0	0
2018/12/10	R214	07/02/2019			Bond Future	10.0251	71.8632	10.1521	71.0364	1.267	0.0000	0.0000	30,134
2018/12/10	R214	07/02/2019	9.04	Call	Bond Future	31.3500	0.0313	13.0600	0.0131	(58.341)	0	0	0
2018/12/10	R214	07/02/2019	9.04	Put	Bond Future	7,028.8900	7.0289	7,837.4000	7.8374	11.503	0	0	0
2018/12/10	R214	07/02/2019	9.05	Call	Bond Future	33.4700	0.0335	14.0700	0.0141	(57.962)	0	0	0
2018/12/10	R214	07/02/2019	9.03	Call	Bond Future	29.3400	0.0293	12.1100	0.0121	(58.725)	0	0	0
2018/12/10	R214	07/02/2019	9.03	Put	Bond Future	7,103.6000	7.1036	7,913.1700	7.9132	11.397	0	0	0
2018/12/10	R214	02/05/2019	9.87	Call	Bond Future	1,734.3900	1.7344	1,378.4400	1.3784	(20.523)	0	0	0
2018/12/10	R214	02/05/2019	9.85	Call	Bond Future	1,677.7600	1.6778	1,329.5400	1.3295	(20.755)	0	0	0
2018/12/10	R214	02/05/2019			Bond Future	10.0790	69.8297	10.2095	68.9880	1.295	0.0000	0.0000	0
2018/12/10	R214	02/05/2019	9.85	Put	Bond Future	3,195.7500	3.1957	3,689.2400	3.6892	15.442	0	0	0
2018/12/10	R214	02/05/2019	9.87	Put	Bond Future	3,117.6500	3.1176	3,603.4100	3.6034	15.581	0	0	0
2018/12/10	R214	02/05/2019	9.86	Call	Bond Future	1,705.9400	1.7059	1,353.8600	1.3539	(20.638)	0	0	0
2018/12/10	R214	02/05/2019	9.86	Put	Bond Future	3,156.5100	3.1565	3,646.1400	3.6461	15.512	0	0	0
2018/12/10	R214	01/08/2019	10.34	Put	Bond Future	2,410.4000	2.4104	2,762.4800	2.7625	14.607	0	0	0
2018/12/10	R214	01/08/2019			Bond Future	10.1311	71.2103	10.2657	70.3505	1.328	0.0000	0.0000	0
2018/12/10	R214	01/08/2019	10.33	Call	Bond Future	3,699.6200	3.6996	3,194.7000	3.1947	(13.648)	0	0	0
2018/12/10	R214	01/08/2019	10.33	Put	Bond Future	2,434.9900	2.4350	2,789.8700	2.7899	14.574	0	0	0
2018/12/10	R214	01/08/2019	10.34	Call	Bond Future	3,737.6300	3.7376	3,229.9100	3.2299	(13.584)	0	0	0
2018/12/10	R214	01/08/2019	10.32	Call	Bond Future	3,661.9800	3.6620	3,159.8700	3.1599	(13.711)	0	0	0
2018/12/10	R214	01/08/2019	10.32	Put	Bond Future	2,460.0400	2.4600	2,817.7300	2.8177	14.540	0	0	0
2018/12/10	R248	07/02/2019	9.06	Put	Bond Future	9,020.0500	9.0200	10,054.5300	10.0545	11.469	0	0	0
2018/12/10	R248	07/02/2019			Bond Future	10.0456	91.8308	10.1727	90.7775	1.265	0.0000	0.0000	104,641
2018/12/10	R248	07/02/2019	9.06	Call	Bond Future	31.0800	0.0311	12.3000	0.0123	(60.425)	0	0	0
2018/12/10	R248	07/02/2019	9.05	Put	Bond Future	9,117.5500	9.1175	10,153.0300	10.1530	11.357	0	0	0
2018/12/10	R248	07/02/2019	9.07	Call	Bond Future	32.9400	0.0329	13.1300	0.0131	(60.140)	0	0	0
2018/12/10	R248	07/02/2019	9.07	Put	Bond Future	8,922.7900	8.9228	9,956.2400	9.9562	11.582	0	0	0
2018/12/10	R248	07/02/2019	9.05	Call	Bond Future	29.2900	0.0293	11.5100	0.0115	(60.703)	0	0	0
2018/12/10	R248	02/05/2019	9.90	Put	Bond Future	3,866.5000	3.8665	4,484.5600	4.4846	15.985	0	0	0
2018/12/10	R248	02/05/2019			Bond Future	10.1000	89.0070	10.2307	87.9349	1.294	0.0000	0.0000	0
2018/12/10	R248	02/05/2019	9.90	Call	Bond Future	2,179.8600	2.1799	1,725.8300	1.7258	(20.828)	0	0	0
2018/12/10	R248	02/05/2019	9.91	Call	Bond Future	2,216.6700	2.2167	1,757.6000	1.7576	(20.710)	0	0	0
2018/12/10	R248	02/05/2019	9.89	Put	Bond Future	3,915.8600	3.9159	4,538.9500	4.5389	15.912	0	0	0
2018/12/10	R248	02/05/2019	9.91	Put	Bond Future	3,817.6300	3.8176	4,430.6500	4.4306	16.058	0	0	0
2018/12/10	R248	02/05/2019	9.89	Call	Bond Future	2,143.3900	2.1434	1,694.3900	1.6944	(20.948)	0	0	0
2018/12/10	R248	01/08/2019	10.35	Call	Bond Future	4,625.8100	4.6258	3,983.4900	3.9835	(13.886)	0	0	0
2018/12/10	R248	01/08/2019	10.34	Put	Bond Future	3,064.8900	3.0649	3,521.3400	3.5213	14.893	0	0	0
2018/12/10	R248	01/08/2019			Bond Future	10.1528	90.7668	10.2877	89.6717	1.328	0.0000	0.0000	0
2018/12/10	R248	01/08/2019	10.36	Call	Bond Future	4,673.5600	4.6736	4,027.6200	4.0276	(13.821)	0	0	0
2018/12/10	R248	01/08/2019	10.36	Put	Bond Future	3,001.2700	3.0013	3,450.4700	3.4505	14.967	0	0	0
2018/12/10	R248	01/08/2019	10.35	Put	Bond Future	3,032.9300	3.0329	3,485.7500	3.4857	14.930	0	0	0
2018/12/10	R248	01/08/2019	10.34	Call	Bond Future	4,578.2400	4.5782	3,939.5500	3.9395	(13.951)	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												982644