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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/12/2018 TO 19/12/2018

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
2018/12/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/19	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	2025	07/02/2019			Bond Future	132.1252		132.1252	132.1333	132.1333	0.006	0.0000	0.0000	355
2018/12/19	2025	02/05/2019			Bond Future	134.4685		134.4685	134.4741	134.4741	0.004	0.0000	0.0000	0
2018/12/19	2025	01/08/2019			Bond Future	137.0846		137.0846	137.0838	137.0838	(0.001)	0.0000	0.0000	0
2018/12/19	2029	07/02/2019			Bond Future	100.2881		100.2881	100.2950	100.2950	0.007	0.0000	0.0000	2,954
2018/12/19	2029	02/05/2019			Bond Future	100.9937		100.9937	100.9987	100.9987	0.005	0.0000	0.0000	0
2018/12/19	2029	01/08/2019			Bond Future	102.9936		102.9936	102.9939	102.9939	0.000	0.0000	0.0000	0
2018/12/19	2030	07/02/2019	8.62	Call	Bond Future	9.3500		0.0094	13.3600	0.0134	42.888	0	0	0
2018/12/19	2030	07/02/2019	10.20	Put	Bond Future	301.8500		0.3018	269.7600	0.2698	(10.631)	0	0	3,960
2018/12/19	2030	07/02/2019			Bond Future	9.6841		89.0331	9.6413	89.2974	(0.443)	0.0000	0.0000	56,641
2018/12/19	2030	07/02/2019	9.68	Put	Bond Future	1,248.6200		1.2486	1,141.6800	1.1417	(8.565)	0	0	0
2018/12/19	2030	07/02/2019	9.68	Call	Bond Future	1,223.0800		1.2231	1,380.4100	1.3804	12.863	0	0	3,960
2018/12/19	2030	07/02/2019	9.18	Put	Bond Future	3,386.3400		3.3863	3,175.9900	3.1760	(6.212)	0	0	0
2018/12/19	2030	07/02/2019	9.18	Call	Bond Future	210.3900		0.2104	264.3100	0.2643	25.629	0	0	3,960
2018/12/19	2030	07/02/2019	8.63	Call	Bond Future	9.9800		0.0100	14.2300	0.0142	42.585	0	0	0
2018/12/19	2030	07/02/2019	8.62	Put	Bond Future	6,894.2400		6.8942	6,633.9800	6.6340	(3.775)	0	0	0
2018/12/19	2030	07/02/2019	10.20	Call	Bond Future	3,400.2100		3.4002	3,632.3900	3.6324	6.828	0	0	0
2018/12/19	2030	07/02/2019	8.90	Call	Bond Future	49.9300		0.0499	67.2700	0.0673	34.729	0	0	1,320
2018/12/19	2030	07/02/2019	8.63	Put	Bond Future	6,826.9100		6.8269	6,566.8900	6.5669	(3.809)	0	0	0
2018/12/19	2030	07/02/2019	8.64	Call	Bond Future	10.6500		0.0106	15.1500	0.0151	42.254	0	0	0
2018/12/19	2030	07/02/2019	8.64	Put	Bond Future	6,759.6700		6.7597	6,499.9000	6.4999	(3.843)	0	0	0
2018/12/19	2030	07/02/2019	9.60	Put	Bond Future	1,505.5100		1.5055	1,382.2500	1.3822	(8.187)	0	0	0
2018/12/19	2030	07/02/2019	9.60	Call	Bond Future	985.7700		0.9858	1,126.7800	1.1268	14.305	0	0	1,320
2018/12/19	2030	07/02/2019	9.40	Put	Bond Future	2,291.4800		2.2915	2,125.2600	2.1253	(7.254)	0	0	0
2018/12/19	2030	07/02/2019	9.40	Call	Bond Future	519.9300		0.5199	617.9800	0.6180	18.858	0	0	0
2018/12/19	2030	07/02/2019	8.70	Put	Bond Future	6,358.5800		6.3586	6,100.5200	6.1005	(4.058)	0	0	0
2018/12/19	2030	07/02/2019	8.70	Call	Bond Future	15.6200		0.0156	21.8300	0.0218	39.757	0	0	0
2018/12/19	2030	07/02/2019	8.90	Put	Bond Future	5,055.8500		5.0558	4,808.9200	4.8089	(4.884)	0	0	0
2018/12/19	2030	02/05/2019	8.90	Put	Bond Future	5,678.1400		5.6781	5,458.3800	5.4584	(3.870)	0	0	0
2018/12/19	2030	02/05/2019	9.41	Call	Bond Future	1,136.2800		1.1363	1,236.6700	1.2367	8.835	0	0	0
2018/12/19	2030	02/05/2019			Bond Future	9.7527		90.5923	9.7087	90.8594	(0.452)	0.0000	0.0000	0
2018/12/19	2030	02/05/2019	9.39	Call	Bond Future	1,090.9400		1.0909	1,188.5600	1.1886	8.948	0	0	0
2018/12/19	2030	02/05/2019	9.39	Put	Bond Future	3,322.1100		3.3221	3,152.6200	3.1526	(5.102)	0	0	0
2018/12/19	2030	02/05/2019	10.20	Call	Bond Future	3,744.6400		3.7446	3,935.6800	3.9357	5.102	0	0	0
2018/12/19	2030	02/05/2019	10.20	Put	Bond Future	1,093.9600		1.0940	1,017.8900	1.0179	(6.954)	0	0	3,000
2018/12/19	2030	02/05/2019	8.90	Call	Bond Future	311.9500		0.3120	359.3000	0.3593	15.179	0	0	3,000
2018/12/19	2030	02/05/2019	9.41	Put	Bond Future	3,242.4800		3.2425	3,075.7600	3.0758	(5.142)	0	0	0
2018/12/19	2030	02/05/2019	9.40	Call	Bond Future	1,113.4700		1.1135	1,212.5800	1.2126	8.901	0	0	3,000
2018/12/19	2030	02/05/2019	9.40	Put	Bond Future	3,282.1300		3.2821	3,114.1300	3.1141	(5.119)	0	0	0
2018/12/19	2030	01/08/2019	9.91	Put	Bond Future	2,428.8700		2.4289	2,335.4800	2.3355	(3.845)	0	0	0
2018/12/19	2030	01/08/2019			Bond Future	9.8230		88.3600	9.7780	88.6278	(0.458)	0.0000	0.0000	0

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2018/12/19	2030	01/08/2019	9.91	Call	Bond Future	2,943.2800	2.9433	3,117.7300	3.1177	5.927	0	0	0
2018/12/19	2030	01/08/2019	9.92	Call	Bond Future	2,977.0200	2.9770	3,152.0800	3.1521	5.880	0	0	0
2018/12/19	2030	01/08/2019	9.90	Put	Bond Future	2,454.2200	2.4542	2,360.2200	2.3602	(3.830)	0	0	0
2018/12/19	2030	01/08/2019	9.92	Put	Bond Future	2,403.7400	2.4037	2,310.9600	2.3110	(3.860)	0	0	0
2018/12/19	2030	01/08/2019	9.90	Call	Bond Future	2,909.7000	2.9097	3,083.5400	3.0835	5.974	0	0	0
2018/12/19	2032	07/02/2019	8.81	Call	Bond Future	8.4600	0.0085	12.0000	0.0120	41.844	0	0	0
2018/12/19	2032	07/02/2019	8.80	Put	Bond Future	7,729.3500	7.7293	7,446.6500	7.4466	(3.657)	0	0	0
2018/12/19	2032	07/02/2019			Bond Future	9.8958	91.0889	9.8528	91.3749	(0.434)	0.0000	0.0000	43,478
2018/12/19	2032	07/02/2019	8.82	Call	Bond Future	9.0500	0.0091	12.8100	0.0128	41.547	0	0	0
2018/12/19	2032	07/02/2019	8.82	Put	Bond Future	7,581.2500	7.5813	7,298.9700	7.2990	(3.723)	0	0	0
2018/12/19	2032	07/02/2019	8.81	Put	Bond Future	7,655.2400	7.6552	7,372.7400	7.3727	(3.690)	0	0	0
2018/12/19	2032	07/02/2019	8.80	Call	Bond Future	7.9100	0.0079	11.2500	0.0113	42.225	0	0	0
2018/12/19	2032	02/05/2019	9.62	Put	Bond Future	3,545.8100	3.5458	3,354.0000	3.3540	(5.409)	0	0	0
2018/12/19	2032	02/05/2019	9.61	Call	Bond Future	1,232.4600	1.2325	1,327.7800	1.3278	7.734	0	0	0
2018/12/19	2032	02/05/2019			Bond Future	9.9635	88.5271	9.9193	88.8164	(0.443)	0.0000	0.0000	0
2018/12/19	2032	02/05/2019	9.62	Call	Bond Future	1,257.2300	1.2572	1,354.6800	1.3547	7.751	0	0	0
2018/12/19	2032	02/05/2019	9.61	Put	Bond Future	3,588.9300	3.5889	3,394.9900	3.3950	(5.404)	0	0	0
2018/12/19	2032	02/05/2019	9.63	Call	Bond Future	1,282.4900	1.2825	1,382.0800	1.3821	7.765	0	0	0
2018/12/19	2032	02/05/2019	9.63	Put	Bond Future	3,503.2600	3.5033	3,313.5900	3.3136	(5.414)	0	0	0
2018/12/19	2032	01/08/2019	10.10	Call	Bond Future	3,129.4900	3.1295	3,340.8000	3.3408	6.752	0	0	0
2018/12/19	2032	01/08/2019	10.11	Put	Bond Future	2,654.5600	2.6546	2,576.3200	2.5763	(2.947)	0	0	0
2018/12/19	2032	01/08/2019			Bond Future	10.0305	90.2599	9.9855	90.5503	(0.448)	0.0000	0.0000	0
2018/12/19	2032	01/08/2019	10.10	Put	Bond Future	2,683.0700	2.6831	2,603.9000	2.6039	(2.951)	0	0	0
2018/12/19	2032	01/08/2019	10.11	Call	Bond Future	3,164.9300	3.1649	3,377.1700	3.3772	6.706	0	0	0
2018/12/19	2032	01/08/2019	10.09	Call	Bond Future	3,094.2400	3.0942	3,304.6000	3.3046	6.798	0	0	0
2018/12/19	2032	01/08/2019	10.09	Put	Bond Future	2,711.8400	2.7118	2,631.7200	2.6317	(2.954)	0	0	0
2018/12/19	2033	07/02/2019			Bond Future	102.2745	102.2745	102.2820	102.2820	0.007	0.0000	0.0000	5,890
2018/12/19	2033	02/05/2019			Bond Future	102.9430	102.9430	102.9487	102.9487	0.006	0.0000	0.0000	0
2018/12/19	2033	01/08/2019			Bond Future	104.9816	104.9816	104.9823	104.9823	0.001	0.0000	0.0000	0
2018/12/19	2037	07/02/2019	9.06	Put	Bond Future	8,406.4800	8.4065	8,095.4900	8.0955	(3.699)	0	0	0
2018/12/19	2037	07/02/2019	9.05	Call	Bond Future	10.3100	0.0103	14.7400	0.0147	42.968	0	0	0
2018/12/19	2037	07/02/2019			Bond Future	10.1236	86.9574	10.0808	87.2732	(0.423)	0.0000	0.0000	57,786
2018/12/19	2037	07/02/2019	9.06	Call	Bond Future	11.0200	0.0110	15.7600	0.0158	43.013	0	0	0
2018/12/19	2037	07/02/2019	9.05	Put	Bond Future	8,490.4800	8.4905	8,179.1800	8.1792	(3.666)	0	0	0
2018/12/19	2037	07/02/2019	9.07	Call	Bond Future	11.8000	0.0118	16.8500	0.0169	42.797	0	0	0
2018/12/19	2037	07/02/2019	9.07	Put	Bond Future	8,322.6700	8.3227	8,011.9900	8.0120	(3.733)	0	0	0
2018/12/19	2037	02/05/2019	9.81	Put	Bond Future	4,144.3500	4.1444	3,921.6000	3.9216	(5.375)	0	0	0
2018/12/19	2037	02/05/2019			Bond Future	10.1912	88.4803	10.1473	88.7998	(0.430)	0.0000	0.0000	0
2018/12/19	2037	02/05/2019	9.80	Call	Bond Future	1,279.8200	1.2798	1,373.9200	1.3739	7.353	0	0	0
2018/12/19	2037	02/05/2019	9.80	Put	Bond Future	4,194.1900	4.1942	3,968.8300	3.9688	(5.373)	0	0	0
2018/12/19	2037	02/05/2019	9.81	Call	Bond Future	1,306.3500	1.3063	1,403.0600	1.4031	7.403	0	0	0
2018/12/19	2037	02/05/2019	9.79	Call	Bond Future	1,253.6300	1.2536	1,345.3200	1.3453	7.314	0	0	0
2018/12/19	2037	02/05/2019	9.79	Put	Bond Future	4,244.4700	4.2445	4,016.7000	4.0167	(5.366)	0	0	0
2018/12/19	2037	01/08/2019	10.31	Call	Bond Future	3,420.0200	3.4200	3,654.3800	3.6544	6.853	0	0	0
2018/12/19	2037	01/08/2019			Bond Future	10.2611	85.9564	10.2164	86.2778	(0.436)	0.0000	0.0000	0

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2018/12/19	2037	01/08/2019	10.29	Call	Bond Future	3,343.5500	3.3436	3,575.2800	3.5753	6.931	0	0	0
2018/12/19	2037	01/08/2019	10.29	Put	Bond Future	3,136.7600	3.1368	3,047.0400	3.0470	(2.860)	0	0	0
2018/12/19	2037	01/08/2019	10.31	Put	Bond Future	3,070.6300	3.0706	2,983.5400	2.9835	(2.836)	0	0	0
2018/12/19	2037	01/08/2019	10.30	Call	Bond Future	3,381.6800	3.3817	3,614.7300	3.6147	6.892	0	0	0
2018/12/19	2037	01/08/2019	10.30	Put	Bond Future	3,103.5500	3.1036	3,015.1500	3.0151	(2.848)	0	0	0
2018/12/19	2038	07/02/2019			Bond Future	120.2755	120.2755	120.1936	120.1936	(0.068)	0.0000	0.0000	9,955
2018/12/19	2038	02/05/2019			Bond Future	122.4086	122.4086	122.3228	122.3228	(0.070)	0.0000	0.0000	0
2018/12/19	2038	01/08/2019			Bond Future	124.7801	124.7801	124.6867	124.6867	(0.075)	0.0000	0.0000	0
2018/12/19	2040	07/02/2019	9.13	Call	Bond Future	11.2900	0.0113	16.2700	0.0163	44.110	0	0	0
2018/12/19	2040	07/02/2019	9.11	Put	Bond Future	9,240.5500	9.2405	8,866.4300	8.8664	(4.049)	0	0	0
2018/12/19	2040	07/02/2019			Bond Future	10.1933	90.0405	10.1454	90.4190	(0.470)	0.0000	0.0000	32,389
2018/12/19	2040	07/02/2019	9.13	Put	Bond Future	9,058.1100	9.0581	8,684.5600	8.6846	(4.124)	0	0	0
2018/12/19	2040	07/02/2019	9.11	Call	Bond Future	9.8500	0.0099	14.2600	0.0143	44.772	0	0	0
2018/12/19	2040	07/02/2019	9.12	Put	Bond Future	9,149.2400	9.1492	8,775.4000	8.7754	(4.086)	0	0	0
2018/12/19	2040	07/02/2019	9.12	Call	Bond Future	10.5500	0.0105	15.2400	0.0152	44.455	0	0	0
2018/12/19	2040	02/05/2019	9.60	Call	Bond Future	743.4000	0.7434	792.0300	0.7920	6.542	0	0	1,150
2018/12/19	2040	02/05/2019	9.89	Call	Bond Future	1,448.9900	1.4490	1,574.7500	1.5747	8.679	0	0	0
2018/12/19	2040	02/05/2019	9.88	Put	Bond Future	4,461.4700	4.4615	4,201.1000	4.2011	(5.836)	0	0	0
2018/12/19	2040	02/05/2019			Bond Future	10.2604	91.6174	10.2113	92.0007	(0.478)	0.0000	0.0000	0
2018/12/19	2040	02/05/2019	10.20	Put	Bond Future	2,969.6600	2.9697	2,793.0700	2.7931	(5.946)	0	0	0
2018/12/19	2040	02/05/2019	10.20	Call	Bond Future	2,497.6100	2.4976	2,704.3700	2.7044	8.278	0	0	1,150
2018/12/19	2040	02/05/2019	9.60	Put	Bond Future	6,130.8200	6.1308	5,796.1000	5.7961	(5.460)	0	0	0
2018/12/19	2040	02/05/2019	9.90	Call	Bond Future	1,478.1800	1.4782	1,606.9500	1.6069	8.711	0	0	0
2018/12/19	2040	02/05/2019	9.90	Put	Bond Future	4,355.4900	4.3555	4,100.9100	4.1009	(5.845)	0	0	0
2018/12/19	2040	02/05/2019	9.89	Put	Bond Future	4,408.2500	4.4082	4,150.6600	4.1507	(5.843)	0	0	0
2018/12/19	2040	02/05/2019	9.88	Call	Bond Future	1,420.1400	1.4201	1,543.1200	1.5431	8.660	0	0	0
2018/12/19	2040	01/08/2019	10.36	Call	Bond Future	3,605.5900	3.6056	3,874.9300	3.8749	7.470	0	0	0
2018/12/19	2040	01/08/2019	10.37	Put	Bond Future	3,339.2800	3.3393	3,224.0900	3.2241	(3.450)	0	0	0
2018/12/19	2040	01/08/2019			Bond Future	10.3299	88.9045	10.2798	89.2909	(0.485)	0.0000	0.0000	0
2018/12/19	2040	01/08/2019	10.36	Put	Bond Future	3,375.0200	3.3750	3,258.0000	3.2580	(3.467)	0	0	0
2018/12/19	2040	01/08/2019	10.37	Call	Bond Future	3,646.3000	3.6463	3,917.4700	3.9175	7.437	0	0	0
2018/12/19	2040	01/08/2019	10.38	Call	Bond Future	3,687.5000	3.6875	3,959.9300	3.9599	7.388	0	0	0
2018/12/19	2040	01/08/2019	10.38	Put	Bond Future	3,304.1500	3.3042	3,190.2200	3.1902	(3.448)	0	0	0
2018/12/19	2044	07/02/2019	9.18	Put	Bond Future	8,951.7600	8.9518	8,615.0800	8.6151	(3.761)	0	0	0
2018/12/19	2044	07/02/2019			Bond Future	10.2117	87.1601	10.1690	87.5020	(0.418)	0.0000	0.0000	37,298
2018/12/19	2044	07/02/2019	9.17	Call	Bond Future	12.8000	0.0128	17.7900	0.0178	38.984	0	0	0
2018/12/19	2044	07/02/2019	9.17	Put	Bond Future	9,044.9300	9.0449	8,707.9500	8.7079	(3.726)	0	0	0
2018/12/19	2044	07/02/2019	9.18	Call	Bond Future	13.6900	0.0137	18.9800	0.0190	38.641	0	0	0
2018/12/19	2044	07/02/2019	9.16	Call	Bond Future	11.9500	0.0120	16.6600	0.0167	39.414	0	0	0
2018/12/19	2044	07/02/2019	9.16	Put	Bond Future	9,138.2900	9.1383	8,801.0300	8.8010	(3.691)	0	0	0
2018/12/19	2044	02/05/2019	9.90	Call	Bond Future	1,454.6900	1.4547	1,567.3000	1.5673	7.741	0	0	0
2018/12/19	2044	02/05/2019			Bond Future	10.2762	88.6865	10.2325	89.0326	(0.426)	0.0000	0.0000	0
2018/12/19	2044	02/05/2019	9.90	Put	Bond Future	4,510.4400	4.5104	4,276.9100	4.2769	(5.178)	0	0	0
2018/12/19	2044	02/05/2019	9.91	Call	Bond Future	1,484.2200	1.4842	1,599.6200	1.5996	7.775	0	0	0
2018/12/19	2044	02/05/2019	9.92	Put	Bond Future	4,402.8500	4.4029	4,174.7100	4.1747	(5.182)	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
2018/12/19	2044	02/05/2019	9.91	Put	Bond Future	4,456.4000	4.4564	4,225.6600	4.2257	(5.178)	0	0	0
2018/12/19	2044	02/05/2019	9.92	Call	Bond Future	1,514.1000	1.5141	1,632.1000	1.6321	7.793	0	0	0
2018/12/19	2044	01/08/2019	10.40	Put	Bond Future	3,328.2100	3.3282	3,233.6400	3.2336	(2.841)	0	0	0
2018/12/19	2044	01/08/2019			Bond Future	10.3430	86.0415	10.2984	86.3900	(0.431)	0.0000	0.0000	0
2018/12/19	2044	01/08/2019	10.39	Call	Bond Future	3,728.6700	3.7287	3,981.2200	3.9812	6.773	0	0	0
2018/12/19	2044	01/08/2019	10.39	Put	Bond Future	3,363.8200	3.3638	3,267.8700	3.2679	(2.852)	0	0	0
2018/12/19	2044	01/08/2019	10.40	Call	Bond Future	3,770.3400	3.7703	4,024.2700	4.0243	6.735	0	0	0
2018/12/19	2044	01/08/2019	10.38	Call	Bond Future	3,687.4700	3.6875	3,938.3500	3.9383	6.804	0	0	0
2018/12/19	2044	01/08/2019	10.38	Put	Bond Future	3,400.0300	3.4000	3,302.4100	3.3024	(2.871)	0	0	0
2018/12/19	2046	07/02/2019			Bond Future	114.2242	114.2242	114.2329	114.2329	0.008	0.0000	0.0000	12,458
2018/12/19	2046	02/05/2019			Bond Future	114.5638	114.5638	114.5707	114.5707	0.006	0.0000	0.0000	0
2018/12/19	2046	01/08/2019			Bond Future	116.8327	116.8327	116.8340	116.8340	0.001	0.0000	0.0000	0
2018/12/19	2050	07/02/2019			Bond Future	117.6011	117.6011	117.6101	117.6101	0.008	0.0000	0.0000	10,397
2018/12/19	2050	02/05/2019			Bond Future	119.6867	119.6867	119.6936	119.6936	0.006	0.0000	0.0000	0
2018/12/19	2050	01/08/2019			Bond Future	120.2385	120.2385	120.2396	120.2396	0.001	0.0000	0.0000	0
2018/12/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	AL37	07/02/2019			Index Future	607.0630	607.0630	607.7980	607.7980	0.121	0.0000	0.0000	0
2018/12/19	AL37	02/05/2019			Index Future	617.6900	617.6900	618.4280	618.4280	0.119	0.0000	0.0000	0
2018/12/19	AL37	01/08/2019			Index Future	629.7750	629.7750	630.4980	630.4980	0.115	0.0000	0.0000	0
2018/12/19	AL7T	07/02/2019			Index Future	695.3460	695.3460	696.8500	696.8500	0.216	0.0000	0.0000	0
2018/12/19	AL7T	02/05/2019			Index Future	707.5190	707.5190	709.0370	709.0370	0.215	0.0000	0.0000	0
2018/12/19	AL7T	01/08/2019			Index Future	721.3610	721.3610	722.8760	722.8760	0.210	0.0000	0.0000	0
2018/12/19	ALBI	07/02/2019			Index Future	626.5580	626.5580	628.3300	628.3300	0.283	0.0000	0.0000	908
2018/12/19	ALBI	02/05/2019			Index Future	637.5270	637.5270	639.3180	639.3180	0.281	0.0000	0.0000	0
2018/12/19	ALBI	01/08/2019			Index Future	649.9990	649.9990	651.7960	651.7960	0.276	0.0000	0.0000	0
2018/12/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	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
2018/12/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/12/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	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
2018/12/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/19	ES33	07/02/2019			Bond Future	11.3278	76.0758	11.2832	76.3264	(0.393)	0.0000	0.0000	494
2018/12/19	ES33	02/05/2019			Bond Future	11.4356	73.6167	11.3898	73.8701	(0.400)	0.0000	0.0000	0
2018/12/19	ES33	01/08/2019			Bond Future	11.5475	75.0575	11.5007	75.3123	(0.405)	0.0000	0.0000	0
2018/12/19	ES42	07/02/2019			Bond Future	11.5642	77.9955	11.5198	78.2767	(0.384)	0.0000	0.0000	5,169
2018/12/19	ES42	02/05/2019			Bond Future	11.6723	75.1006	11.6267	75.3851	(0.391)	0.0000	0.0000	0
2018/12/19	ES42	01/08/2019			Bond Future	11.7824	76.5708	11.7357	76.8572	(0.396)	0.0000	0.0000	0
2018/12/19	GOVI	07/02/2019	666.53	Put	GOVI	466,980.0000	46.6980	449,060.0000	44.9060	(3.837)	0	0	0
2018/12/19	GOVI	07/02/2019			GOVI	619.8320	619.8320	621.6240	621.6240	0.289	0.0000	0.0000	450
2018/12/19	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/19	GOVI	07/02/2019	666.52	Put	GOVI	466,880.0000	46.6880	448,960.0000	44.8960	(3.838)	0	0	0
2018/12/19	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/19	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/19	GOVI	07/02/2019	666.51	Put	GOVI	466,780.0000	46.6780	448,860.0000	44.8860	(3.839)	0	0	0
2018/12/19	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/19	GOVI	02/05/2019	647.88	Put	GOVI	171,970.0000	17.1970	153,850.0000	15.3850	(10.537)	0	0	0
2018/12/19	GOVI	02/05/2019	647.86	Put	GOVI	171,770.0000	17.1770	153,650.0000	15.3650	(10.549)	0	0	0
2018/12/19	GOVI	02/05/2019			GOVI	630.6830	630.6830	632.4950	632.4950	0.287	0.0000	0.0000	0
2018/12/19	GOVI	02/05/2019	647.87	Put	GOVI	171,870.0000	17.1870	153,750.0000	15.3750	(10.543)	0	0	0
2018/12/19	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/19	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/19	GOVI	01/08/2019	638.68	Call	GOVI	43,420.0000	4.3420	61,600.0000	6.1600	41.870	0	0	0
2018/12/19	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/19	GOVI	01/08/2019			GOVI	643.0220	643.0220	644.8400	644.8400	0.283	0.0000	0.0000	0
2018/12/19	GOVI	01/08/2019	638.69	Call	GOVI	43,320.0000	4.3320	61,500.0000	6.1500	41.967	0	0	0
2018/12/19	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/19	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/19	GOVI	01/08/2019	638.67	Call	GOVI	43,520.0000	4.3520	61,700.0000	6.1700	41.774	0	0	0
2018/12/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/12/19	IGOV	07/02/2019			Index Future	253.4780	253.4780	253.4730	253.4730	(0.002)	0.0000	0.0000	518
2018/12/19	IGOV	02/05/2019			Index Future	257.9720	257.9720	257.9630	257.9630	(0.003)	0.0000	0.0000	215
2018/12/19	IGOV	01/08/2019			Index Future	263.0800	263.0800	263.0580	263.0580	(0.008)	0.0000	0.0000	0
2018/12/19	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/12/19	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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2018/12/19	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0300	102.0300	(0.010)	0.0000	0.0000	0
2018/12/19	IS01	19/09/2019			Interest Rate Swap	99.9500	99.9500	98.2100	98.2100	(1.741)	0.0000	0.0000	0
2018/12/19	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/12/19	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/12/19	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7600	99.7600	(0.010)	0.0000	0.0000	0
2018/12/19	IS02	20/09/2019			Interest Rate Swap	101.9500	101.9500	101.9400	101.9400	(0.010)	0.0000	0.0000	0
2018/12/19	IS02	20/12/2019			Interest Rate Swap	102.9600	102.9600	102.9500	102.9500	(0.010)	0.0000	0.0000	0
2018/12/19	IS02	23/03/2020			Interest Rate Swap	99.0500	99.0500	99.0400	99.0400	(0.010)	0.0000	0.0000	0
2018/12/19	IS02	22/06/2020			Interest Rate Swap	102.7000	102.7000	102.6900	102.6900	(0.010)	0.0000	0.0000	0
2018/12/19	IS02	21/09/2020			Interest Rate Swap	99.7800	99.7800	98.0400	98.0400	(1.744)	0.0000	0.0000	0
2018/12/19	IS05	17/12/2020			Interest Rate Swap	96.6600	96.6600	96.6600	96.6600	0.000	0.0000	0.0000	0
2018/12/19	IS05	16/03/2021			Interest Rate Swap	95.9200	95.9200	95.9200	95.9200	0.000	0.0000	0.0000	0
2018/12/19	IS05	15/06/2021			Interest Rate Swap	95.1400	95.1400	95.1400	95.1400	0.000	0.0000	0.0000	0
2018/12/19	IS05	21/09/2021			Interest Rate Swap	95.3400	95.3400	95.3400	95.3400	0.000	0.0000	0.0000	0
2018/12/19	IS05	21/12/2021			Interest Rate Swap	97.5600	97.5600	97.5600	97.5600	0.000	0.0000	0.0000	51
2018/12/19	IS05	15/03/2022			Interest Rate Swap	97.7200	97.7200	97.7200	97.7200	0.000	0.0000	0.0000	0
2018/12/19	IS05	21/06/2022			Interest Rate Swap	98.9500	98.9500	98.9500	98.9500	0.000	0.0000	0.0000	0
2018/12/19	IS05	20/09/2022			Interest Rate Swap	102.9100	102.9100	102.9000	102.9000	(0.010)	0.0000	0.0000	0
2018/12/19	IS05	20/12/2022			Interest Rate Swap	104.1900	104.1900	104.1900	104.1900	0.000	0.0000	0.0000	0
2018/12/19	IS05	22/03/2023			Interest Rate Swap	97.6200	97.6200	97.6100	97.6100	(0.010)	0.0000	0.0000	0
2018/12/19	IS05	20/06/2023			Interest Rate Swap	103.6800	103.6800	103.6800	103.6800	0.000	0.0000	0.0000	0
2018/12/19	IS05	19/09/2023			Interest Rate Swap	99.2300	99.2300	97.5000	97.5000	(1.743)	0.0000	0.0000	0
2018/12/19	IS10	17/12/2025			Interest Rate Swap	96.2300	96.2300	96.2300	96.2300	0.000	0.0000	0.0000	0
2018/12/19	IS10	16/03/2026			Interest Rate Swap	93.2700	93.2700	93.2700	93.2700	0.000	0.0000	0.0000	0
2018/12/19	IS10	15/06/2026			Interest Rate Swap	92.0600	92.0600	92.0600	92.0600	0.000	0.0000	0.0000	0
2018/12/19	IS10	21/09/2026			Interest Rate Swap	94.2500	94.2500	94.2500	94.2500	0.000	0.0000	0.0000	0
2018/12/19	IS10	21/12/2026			Interest Rate Swap	98.0600	98.0600	98.0600	98.0600	0.000	0.0000	0.0000	0
2018/12/19	IS10	15/03/2027			Interest Rate Swap	96.6800	96.6800	96.6700	96.6700	(0.010)	0.0000	0.0000	0
2018/12/19	IS10	21/06/2027			Interest Rate Swap	98.7900	98.7900	98.7800	98.7800	(0.010)	0.0000	0.0000	0
2018/12/19	IS10	20/09/2027			Interest Rate Swap	104.2500	104.2500	104.2500	104.2500	0.000	0.0000	0.0000	0
2018/12/19	IS10	20/12/2027			Interest Rate Swap	104.6500	104.6500	104.6400	104.6400	(0.010)	0.0000	0.0000	0
2018/12/19	IS10	22/03/2028			Interest Rate Swap	98.2400	98.2400	98.2400	98.2400	0.000	0.0000	0.0000	0
2018/12/19	IS10	20/06/2028			Interest Rate Swap	105.4100	105.4100	105.4000	105.4000	(0.009)	0.0000	0.0000	0
2018/12/19	IS10	19/09/2028			Interest Rate Swap	99.0500	99.0500	97.3100	97.3100	(1.757)	0.0000	0.0000	0
2018/12/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/12/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/12/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/12/19	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/19	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/19	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
2018/12/19	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/12/19	R023	07/02/2019	10.59	Call	Bond Future	7,080.8900	7.0809	7,206.7300	7.2067	1.777	0	0	0
2018/12/19	R023	07/02/2019			Bond Future	8.3641	101.4552	8.3263	101.5810	(0.451)	0.0000	0.0000	62,040
2018/12/19	R023	07/02/2019	10.57	Call	Bond Future	7,020.1200	7.0201	7,145.9600	7.1460	1.793	0	0	0
2018/12/19	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/19	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/19	R023	07/02/2019	10.58	Call	Bond Future	7,050.5100	7.0505	7,176.3500	7.1763	1.785	0	0	0
2018/12/19	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/19	R023	02/05/2019	8.45	Call	Bond Future	933.1700	0.9332	998.0300	0.9980	6.951	0	0	0
2018/12/19	R023	02/05/2019	8.44	Put	Bond Future	815.1800	0.8152	753.3100	0.7533	(7.590)	0	0	0
2018/12/19	R023	02/05/2019			Bond Future	8.4084	99.3020	8.3687	99.4280	(0.473)	0.0000	0.0000	0
2018/12/19	R023	02/05/2019	8.46	Call	Bond Future	951.3800	0.9514	1,016.9500	1.0169	6.892	0	0	0
2018/12/19	R023	02/05/2019	8.46	Put	Bond Future	788.1700	0.7882	727.7400	0.7277	(7.667)	0	0	0
2018/12/19	R023	02/05/2019	8.45	Put	Bond Future	801.5800	0.8016	740.4400	0.7404	(7.627)	0	0	0
2018/12/19	R023	02/05/2019	8.44	Call	Bond Future	915.1500	0.9152	979.2800	0.9793	7.008	0	0	0
2018/12/19	R023	01/08/2019	8.95	Call	Bond Future	2,133.1800	2.1332	2,217.1000	2.2171	3.934	0	0	0
2018/12/19	R023	01/08/2019			Bond Future	8.4418	101.2453	8.4005	101.3689	(0.490)	0.0000	0.0000	0
2018/12/19	R023	01/08/2019	8.93	Call	Bond Future	2,087.5200	2.0875	2,170.7200	2.1707	3.986	0	0	0
2018/12/19	R023	01/08/2019	8.93	Put	Bond Future	641.9600	0.6420	601.5600	0.6016	(6.293)	0	0	0
2018/12/19	R023	01/08/2019	8.95	Put	Bond Future	628.9600	0.6290	589.2800	0.5893	(6.309)	0	0	0
2018/12/19	R023	01/08/2019	8.94	Call	Bond Future	2,110.1700	2.1102	2,193.7400	2.1937	3.960	0	0	0
2018/12/19	R023	01/08/2019	8.94	Put	Bond Future	635.2800	0.6353	595.2500	0.5952	(6.301)	0	0	0
2018/12/19	R035	07/02/2019	8.98	Call	Bond Future	9.9700	0.0100	12.2100	0.0122	22.467	0	0	0
2018/12/19	R035	07/02/2019			Bond Future	10.0519	94.7554	10.0089	95.0719	(0.428)	0.0000	0.0000	71,500
2018/12/19	R035	07/02/2019	8.96	Call	Bond Future	8.6900	0.0087	10.6600	0.0107	22.670	0	0	0
2018/12/19	R035	07/02/2019	8.96	Put	Bond Future	8,574.4900	8.5745	8,259.9700	8.2600	(3.668)	0	0	0
2018/12/19	R035	07/02/2019	8.98	Put	Bond Future	8,408.3200	8.4083	8,094.0700	8.0941	(3.737)	0	0	0
2018/12/19	R035	07/02/2019	8.97	Call	Bond Future	9.3100	0.0093	11.4100	0.0114	22.556	0	0	0
2018/12/19	R035	07/02/2019	8.97	Put	Bond Future	8,491.3300	8.4913	8,176.9400	8.1769	(3.702)	0	0	0
2018/12/19	R035	02/05/2019	9.74	Put	Bond Future	4,143.3400	4.1433	3,926.5800	3.9266	(5.232)	0	0	0
2018/12/19	R035	02/05/2019			Bond Future	10.1172	91.9144	10.0731	92.2346	(0.436)	0.0000	0.0000	0
2018/12/19	R035	02/05/2019	9.74	Call	Bond Future	1,349.7000	1.3497	1,453.1000	1.4531	7.661	0	0	0
2018/12/19	R035	02/05/2019	9.75	Call	Bond Future	1,376.6700	1.3767	1,481.5000	1.4815	7.615	0	0	0
2018/12/19	R035	02/05/2019	9.75	Put	Bond Future	4,094.5900	4.0946	3,879.2600	3.8793	(5.259)	0	0	0
2018/12/19	R035	02/05/2019	9.73	Call	Bond Future	1,323.0500	1.3231	1,425.0300	1.4250	7.708	0	0	0
2018/12/19	R035	02/05/2019	9.73	Put	Bond Future	4,192.5000	4.1925	3,974.3200	3.9743	(5.204)	0	0	0
2018/12/19	R035	01/08/2019	10.23	Call	Bond Future	3,358.7000	3.3587	3,526.0100	3.5260	4.981	0	0	0
2018/12/19	R035	01/08/2019	10.22	Put	Bond Future	3,056.5700	3.0566	2,900.8500	2.9008	(5.095)	0	0	0
2018/12/19	R035	01/08/2019			Bond Future	10.1830	93.7133	10.1380	94.0352	(0.441)	0.0000	0.0000	0
2018/12/19	R035	01/08/2019	10.24	Call	Bond Future	3,396.9300	3.3969	3,565.3700	3.5654	4.959	0	0	0
2018/12/19	R035	01/08/2019	10.24	Put	Bond Future	2,991.0600	2.9911	2,837.6100	2.8376	(5.130)	0	0	0
2018/12/19	R035	01/08/2019	10.23	Put	Bond Future	3,023.8100	3.0238	2,869.2300	2.8692	(5.112)	0	0	0
2018/12/19	R035	01/08/2019	10.22	Call	Bond Future	3,320.3900	3.3204	3,486.5600	3.4866	5.005	0	0	0
2018/12/19	R186	07/02/2019	8.21	Put	Bond Future	5,627.4700	5.6275	5,411.3500	5.4113	(3.840)	0	0	0
2018/12/19	R186	07/02/2019	8.20	Call	Bond Future	14.2600	0.0143	16.9300	0.0169	18.724	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
2018/12/19	R186	07/02/2019	8.50	Call	Bond Future	80.2300	0.0802	93.3500	0.0934	16.353	0	0	1,000
2018/12/19	R186	07/02/2019	9.10	Put	Bond Future	1,238.9200	1.2389	1,114.3200	1.1143	(10.057)	0	0	1,000
2018/12/19	R186	07/02/2019	9.92	Put	Bond Future	100.3400	0.1003	81.7700	0.0818	(18.507)	0	0	1,170
2018/12/19	R186	07/02/2019	9.50	Call	Bond Future	2,407.4900	2.4075	2,569.3500	2.5694	6.723	0	0	0
2018/12/19	R186	07/02/2019			Bond Future	9.1484	108.9613	9.1106	109.1802	(0.413)	0.0000	0.0000	75,033
2018/12/19	R186	07/02/2019	9.20	Put	Bond Future	958.5300	0.9585	852.3200	0.8523	(11.081)	0	0	0
2018/12/19	R186	07/02/2019	9.20	Call	Bond Future	1,256.4900	1.2565	1,369.2400	1.3692	8.973	0	0	3,000
2018/12/19	R186	07/02/2019	9.30	Call	Bond Future	1,600.4400	1.6004	1,731.0000	1.7310	8.158	0	0	0
2018/12/19	R186	07/02/2019	9.30	Put	Bond Future	728.1100	0.7281	639.7100	0.6397	(12.141)	0	0	7,500
2018/12/19	R186	07/02/2019	9.38	Put	Bond Future	577.0800	0.5771	502.0300	0.5020	(13.005)	0	0	0
2018/12/19	R186	07/02/2019	9.38	Call	Bond Future	1,906.0200	1.9060	2,049.9300	2.0499	7.550	0	0	6,000
2018/12/19	R186	07/02/2019	8.21	Call	Bond Future	15.2000	0.0152	18.0400	0.0180	18.684	0	0	0
2018/12/19	R186	07/02/2019	8.20	Put	Bond Future	5,688.3600	5.6884	5,472.0700	5.4721	(3.802)	0	0	0
2018/12/19	R186	07/02/2019	8.30	Put	Bond Future	5,084.2200	5.0842	4,870.0300	4.8700	(4.213)	0	0	0
2018/12/19	R186	07/02/2019	8.50	Put	Bond Future	3,918.1900	3.9182	3,712.3500	3.7124	(5.253)	0	0	0
2018/12/19	R186	07/02/2019	9.10	Call	Bond Future	958.4500	0.9584	1,052.8100	1.0528	9.845	0	0	0
2018/12/19	R186	07/02/2019	9.92	Call	Bond Future	4,445.2600	4.4453	4,645.6500	4.6456	4.508	0	0	0
2018/12/19	R186	07/02/2019	9.50	Put	Bond Future	398.4400	0.3984	341.3400	0.3413	(14.331)	0	0	5,000
2018/12/19	R186	07/02/2019	9.23	Put	Bond Future	884.0600	0.8841	783.2900	0.7833	(11.399)	0	0	0
2018/12/19	R186	07/02/2019	9.23	Call	Bond Future	1,354.7600	1.3548	1,472.9500	1.4729	8.724	0	0	3,000
2018/12/19	R186	07/02/2019	8.22	Call	Bond Future	16.2000	0.0162	19.2100	0.0192	18.580	0	0	0
2018/12/19	R186	07/02/2019	8.22	Put	Bond Future	5,566.6800	5.5667	5,350.7300	5.3507	(3.879)	0	0	0
2018/12/19	R186	07/02/2019	8.30	Call	Bond Future	26.5000	0.0265	31.2700	0.0313	18.000	0	0	210
2018/12/19	R186	07/02/2019	9.90	Call	Bond Future	4,342.7300	4.3427	4,542.0100	4.5420	4.589	0	0	0
2018/12/19	R186	07/02/2019	9.90	Put	Bond Future	107.4900	0.1075	87.8100	0.0878	(18.309)	0	0	1,000
2018/12/19	R186	07/02/2019	9.27	Put	Bond Future	792.0200	0.7920	698.3900	0.6984	(11.822)	0	0	0
2018/12/19	R186	07/02/2019	9.27	Call	Bond Future	1,492.4600	1.4925	1,617.7900	1.6178	8.398	0	0	1,170
2018/12/19	R186	07/02/2019	8.77	Put	Bond Future	2,518.5000	2.5185	2,339.2700	2.3393	(7.117)	0	0	0
2018/12/19	R186	07/02/2019	8.77	Call	Bond Future	300.0600	0.3001	339.7900	0.3398	13.241	0	0	1,170
2018/12/19	R186	02/05/2019	10.07	Call	Bond Future	5,190.9900	5.1910	5,369.5200	5.3695	3.439	0	0	0
2018/12/19	R186	02/05/2019	9.75	Call	Bond Future	3,782.8800	3.7829	3,940.9200	3.9409	4.178	0	0	0
2018/12/19	R186	02/05/2019	9.96	Put	Bond Future	590.7800	0.5908	542.5600	0.5426	(8.162)	0	0	90
2018/12/19	R186	02/05/2019	8.65	Put	Bond Future	3,803.4700	3.8035	3,631.0700	3.6311	(4.533)	0	0	0
2018/12/19	R186	02/05/2019	9.25	Put	Bond Future	1,733.1300	1.7331	1,623.9800	1.6240	(6.298)	0	0	0
2018/12/19	R186	02/05/2019	9.02	Call	Bond Future	1,304.2100	1.3042	1,390.6100	1.3906	6.625	0	0	0
2018/12/19	R186	02/05/2019	9.01	Put	Bond Future	2,431.5500	2.4316	2,296.3400	2.2963	(5.561)	0	0	0
2018/12/19	R186	02/05/2019			Bond Future	9.2130	110.8691	9.1739	111.0897	(0.424)	0.0000	0.0000	3,050
2018/12/19	R186	02/05/2019	8.65	Call	Bond Future	568.7300	0.5687	616.8500	0.6169	8.461	0	0	3,250
2018/12/19	R186	02/05/2019	9.03	Call	Bond Future	1,329.0700	1.3291	1,416.5600	1.4166	6.583	0	0	0
2018/12/19	R186	02/05/2019	9.03	Put	Bond Future	2,366.7900	2.3668	2,233.7600	2.2338	(5.621)	0	0	0
2018/12/19	R186	02/05/2019	10.07	Put	Bond Future	500.7200	0.5007	458.7300	0.4587	(8.386)	0	0	200
2018/12/19	R186	02/05/2019	9.30	Call	Bond Future	2,099.0000	2.0990	2,215.6700	2.2157	5.558	0	0	200
2018/12/19	R186	02/05/2019	9.75	Put	Bond Future	811.8700	0.8119	749.3900	0.7494	(7.696)	0	0	7,000
2018/12/19	R186	02/05/2019	9.96	Call	Bond Future	4,694.2800	4.6943	4,866.5800	4.8666	3.670	0	0	0
2018/12/19	R186	02/05/2019	9.20	Put	Bond Future	1,864.3600	1.8644	1,749.8400	1.7498	(6.143)	0	0	0
2018/12/19	R186	02/05/2019	10.02	Put	Bond Future	539.5700	0.5396	494.8500	0.4948	(8.288)	0	0	3,250
2018/12/19	R186	02/05/2019	9.25	Call	Bond Future	1,941.3600	1.9414	2,052.7300	2.0527	5.737	0	0	3,250
2018/12/19	R186	02/05/2019	9.02	Put	Bond Future	2,399.0200	2.3990	2,264.9000	2.2649	(5.591)	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
2018/12/19	R186	02/05/2019	9.01	Call	Bond Future	1,279.6200	1.2796	1,364.9300	1.3649	6.667	0	0	0
2018/12/19	R186	02/05/2019	8.62	Put	Bond Future	3,935.4700	3.9355	3,760.2900	3.7603	(4.451)	0	0	0
2018/12/19	R186	02/05/2019	8.62	Call	Bond Future	524.8200	0.5248	570.1600	0.5702	8.639	0	0	90
2018/12/19	R186	02/05/2019	8.70	Put	Bond Future	3,589.5900	3.5896	3,421.9900	3.4220	(4.669)	0	0	0
2018/12/19	R186	02/05/2019	8.70	Call	Bond Future	647.2300	0.6472	700.1500	0.7002	8.176	0	0	200
2018/12/19	R186	02/05/2019	9.30	Put	Bond Future	1,610.2100	1.6102	1,506.3600	1.5064	(6.449)	0	0	0
2018/12/19	R186	02/05/2019	9.20	Call	Bond Future	1,791.0700	1.7911	1,897.0700	1.8971	5.918	0	0	90
2018/12/19	R186	02/05/2019	8.50	Put	Bond Future	4,490.1900	4.4902	4,304.6100	4.3046	(4.133)	0	0	0
2018/12/19	R186	02/05/2019	8.50	Call	Bond Future	372.2400	0.3722	407.1800	0.4072	9.386	0	0	7,000
2018/12/19	R186	02/05/2019	9.00	Put	Bond Future	2,464.6600	2.4647	2,328.3600	2.3284	(5.530)	0	0	0
2018/12/19	R186	02/05/2019	9.00	Call	Bond Future	1,255.5700	1.2556	1,339.7900	1.3398	6.708	0	0	7,000
2018/12/19	R186	02/05/2019	8.80	Put	Bond Future	3,183.9200	3.1839	3,026.3400	3.0263	(4.949)	0	0	0
2018/12/19	R186	02/05/2019	8.80	Call	Bond Future	823.3000	0.8233	886.2400	0.8862	7.645	0	0	7,500
2018/12/19	R186	02/05/2019	10.02	Call	Bond Future	4,963.6700	4.9637	5,139.4700	5.1395	3.542	0	0	0
2018/12/19	R186	01/08/2019	10.08	Put	Bond Future	1,034.2400	1.0342	976.1300	0.9761	(5.619)	0	0	6,000
2018/12/19	R186	01/08/2019	9.54	Call	Bond Future	3,203.9500	3.2039	3,333.0700	3.3331	4.030	0	0	0
2018/12/19	R186	01/08/2019			Bond Future	9.2750	107.7371	9.2349	107.9566	(0.432)	0.0000	0.0000	0
2018/12/19	R186	01/08/2019	9.52	Call	Bond Future	3,132.3800	3.1324	3,260.0600	3.2601	4.076	0	0	0
2018/12/19	R186	01/08/2019	9.52	Put	Bond Future	1,801.4100	1.8014	1,709.5700	1.7096	(5.098)	0	0	0
2018/12/19	R186	01/08/2019	8.30	Put	Bond Future	5,874.9700	5.8750	5,685.5100	5.6855	(3.225)	0	0	0
2018/12/19	R186	01/08/2019	8.30	Call	Bond Future	357.4100	0.3574	387.4700	0.3875	8.411	0	0	6,000
2018/12/19	R186	01/08/2019	9.05	Put	Bond Future	2,952.3600	2.9524	2,822.6700	2.8227	(4.393)	0	0	0
2018/12/19	R186	01/08/2019	9.05	Call	Bond Future	1,711.0100	1.7110	1,800.8400	1.8008	5.250	0	0	6,000
2018/12/19	R186	01/08/2019	10.08	Call	Bond Future	5,326.7600	5.3268	5,488.1700	5.4882	3.030	0	0	0
2018/12/19	R186	01/08/2019	9.54	Put	Bond Future	1,765.3000	1.7653	1,674.9000	1.6749	(5.121)	0	0	0
2018/12/19	R186	01/08/2019	9.53	Call	Bond Future	3,168.0900	3.1681	3,296.4900	3.2965	4.053	0	0	0
2018/12/19	R186	01/08/2019	9.53	Put	Bond Future	1,783.2600	1.7833	1,692.1400	1.6921	(5.110)	0	0	0
2018/12/19	R197	07/02/2019			Bond Future	299.0912	299.0912	299.1042	299.1042	0.004	0.0000	0.0000	2,355
2018/12/19	R197	02/05/2019			Bond Future	304.3954	304.3954	304.4026	304.4026	0.002	0.0000	0.0000	0
2018/12/19	R197	01/08/2019			Bond Future	302.8642	302.8642	302.8568	302.8568	(0.002)	0.0000	0.0000	0
2018/12/19	R202	07/02/2019			Bond Future	230.8422	230.8422	230.8590	230.8590	0.007	0.0000	0.0000	8,805
2018/12/19	R202	02/05/2019			Bond Future	234.9361	234.9361	234.9485	234.9485	0.005	0.0000	0.0000	0
2018/12/19	R202	01/08/2019			Bond Future	235.5733	235.5733	235.5746	235.5746	0.001	0.0000	0.0000	0
2018/12/19	R207	07/02/2019	6.52	Call	Bond Future	568.1100	0.5681	573.8100	0.5738	1.003	0	0	0
2018/12/19	R207	07/02/2019	6.51	Put	Bond Future	0.1100	0.0001	0.0900	0.0001	(18.182)	0	0	0
2018/12/19	R207	07/02/2019			Bond Future	5.8825	101.7648	5.8761	101.7705	(0.109)	0.0000	0.0000	15,739
2018/12/19	R207	07/02/2019	6.53	Call	Bond Future	576.9700	0.5770	582.6700	0.5827	0.988	0	0	0
2018/12/19	R207	07/02/2019	6.53	Put	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	0
2018/12/19	R207	07/02/2019	6.52	Put	Bond Future	0.0900	0.0001	0.0700	0.0001	(22.222)	0	0	0
2018/12/19	R207	07/02/2019	6.51	Call	Bond Future	559.2600	0.5593	564.9600	0.5650	1.019	0	0	0
2018/12/19	R207	02/05/2019	7.63	Call	Bond Future	1,570.7300	1.5707	1,574.4500	1.5744	0.237	0	0	0
2018/12/19	R207	02/05/2019			Bond Future	5.2861	103.5468	5.2806	103.5505	(0.104)	0.0000	0.0000	0
2018/12/19	R207	02/05/2019	7.61	Call	Bond Future	1,557.5000	1.5575	1,561.2200	1.5612	0.239	0	0	0
2018/12/19	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/19	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
2018/12/19	R207	02/05/2019	7.62	Call	Bond Future	1,564.1200	1.5641	1,567.8400	1.5678	0.238	0	0	0
2018/12/19	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/19	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/19	R207	01/08/2019	7.33	Call	Bond Future	1,571.0200	1.5710	1,569.7600	1.5698	(0.080)	0	0	0
2018/12/19	R207	01/08/2019			Bond Future	3.7444	101.9310	3.7473	101.9297	0.076	0.0000	0.0000	0
2018/12/19	R207	01/08/2019	7.34	Call	Bond Future	1,575.3400	1.5753	1,574.0800	1.5741	(0.080)	0	0	0
2018/12/19	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/19	R207	01/08/2019	7.35	Call	Bond Future	1,579.6500	1.5797	1,578.3900	1.5784	(0.080)	0	0	0
2018/12/19	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/19	R208	07/02/2019	7.07	Call	Bond Future	101.1700	0.1012	108.9700	0.1090	7.710	0	0	0
2018/12/19	R208	07/02/2019	7.08	Put	Bond Future	251.8800	0.2519	234.2500	0.2343	(6.999)	0	0	0
2018/12/19	R208	07/02/2019	7.06	Put	Bond Future	276.9200	0.2769	258.4600	0.2585	(6.666)	0	0	0
2018/12/19	R208	07/02/2019			Bond Future	7.1542	101.7067	7.1409	101.7325	(0.187)	0.0000	0.0000	17,335
2018/12/19	R208	07/02/2019	7.07	Put	Bond Future	264.3000	0.2643	246.2600	0.2463	(6.826)	0	0	0
2018/12/19	R208	07/02/2019	7.08	Call	Bond Future	108.1300	0.1081	116.3400	0.1163	7.593	0	0	0
2018/12/19	R208	07/02/2019	7.06	Call	Bond Future	94.4000	0.0944	101.7800	0.1018	7.818	0	0	0
2018/12/19	R208	02/05/2019	8.03	Put	Bond Future	46.8500	0.0468	44.1600	0.0442	(5.742)	0	0	0
2018/12/19	R208	02/05/2019	8.02	Call	Bond Future	1,659.0100	1.6590	1,680.4800	1.6805	1.294	0	0	0
2018/12/19	R208	02/05/2019			Bond Future	7.0854	100.0866	7.0715	100.1108	(0.196)	0.0000	0.0000	0
2018/12/19	R208	02/05/2019	8.03	Call	Bond Future	1,675.2500	1.6753	1,696.7600	1.6968	1.284	0	0	0
2018/12/19	R208	02/05/2019	8.02	Put	Bond Future	47.6700	0.0477	44.9400	0.0449	(5.727)	0	0	0
2018/12/19	R208	02/05/2019	8.04	Call	Bond Future	1,691.4900	1.6915	1,713.0500	1.7131	1.275	0	0	0
2018/12/19	R208	02/05/2019	8.04	Put	Bond Future	46.0400	0.0460	43.4000	0.0434	(5.734)	0	0	0
2018/12/19	R208	01/08/2019	8.16	Call	Bond Future	1,904.7800	1.9048	1,922.0500	1.9221	0.907	0	0	0
2018/12/19	R208	01/08/2019	8.17	Put	Bond Future	67.6900	0.0677	65.2300	0.0652	(3.634)	0	0	0
2018/12/19	R208	01/08/2019			Bond Future	6.9475	102.0454	6.9347	102.0652	(0.186)	0.0000	0.0000	0
2018/12/19	R208	01/08/2019	8.16	Put	Bond Future	69.2100	0.0692	66.7000	0.0667	(3.627)	0	0	0
2018/12/19	R208	01/08/2019	8.17	Call	Bond Future	1,918.2100	1.9182	1,935.5300	1.9355	0.903	0	0	0
2018/12/19	R208	01/08/2019	8.15	Call	Bond Future	1,891.3800	1.8914	1,908.6100	1.9086	0.911	0	0	0
2018/12/19	R208	01/08/2019	8.15	Put	Bond Future	70.7600	0.0708	68.2100	0.0682	(3.604)	0	0	0
2018/12/19	R209	07/02/2019	10.20	Put	Bond Future	764.1300	0.7641	666.6800	0.6667	(12.753)	0	0	4,000
2018/12/19	R209	07/02/2019	8.97	Put	Bond Future	6,796.1700	6.7962	6,532.6200	6.5326	(3.878)	0	0	0
2018/12/19	R209	07/02/2019			Bond Future	9.9850	71.9457	9.9424	72.2123	(0.427)	0.0000	0.0000	115,541
2018/12/19	R209	07/02/2019	8.96	Call	Bond Future	13.8200	0.0138	16.7000	0.0167	20.839	0	0	0
2018/12/19	R209	07/02/2019	8.96	Put	Bond Future	6,866.7800	6.8668	6,603.0700	6.6031	(3.840)	0	0	0
2018/12/19	R209	07/02/2019	10.20	Call	Bond Future	2,086.5400	2.0865	2,255.6800	2.2557	8.106	0	0	0
2018/12/19	R209	07/02/2019	8.97	Call	Bond Future	14.7300	0.0147	17.7700	0.0178	20.638	0	0	0
2018/12/19	R209	07/02/2019	9.04	Put	Bond Future	6,306.1400	6.3061	6,044.1100	6.0441	(4.155)	0	0	0
2018/12/19	R209	07/02/2019	9.04	Call	Bond Future	22.6300	0.0226	27.1900	0.0272	20.150	0	0	4,000
2018/12/19	R209	07/02/2019	9.54	Put	Bond Future	3,164.5300	3.1645	2,941.8700	2.9419	(7.036)	0	0	0
2018/12/19	R209	07/02/2019	9.54	Call	Bond Future	304.4000	0.3044	348.3300	0.3483	14.432	0	0	4,000
2018/12/19	R209	07/02/2019	8.95	Call	Bond Future	12.9700	0.0130	15.6800	0.0157	20.894	0	0	0
2018/12/19	R209	07/02/2019	8.95	Put	Bond Future	6,937.5500	6.9375	6,673.6700	6.6737	(3.804)	0	0	0
2018/12/19	R209	02/05/2019	9.70	Put	Bond Future	3,394.2800	3.3943	3,215.7700	3.2158	(5.259)	0	0	0
2018/12/19	R209	02/05/2019			Bond Future	10.0440	70.0565	10.0004	70.3262	(0.434)	0.0000	0.0000	0
2018/12/19	R209	02/05/2019	9.69	Call	Bond Future	1,198.2100	1.1982	1,288.2600	1.2883	7.515	0	0	0

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2018/12/19	R209	02/05/2019	9.69	Put	Bond Future	3,435.2800	3.4353	3,255.5500	3.2556	(5.232)	0	0	0
2018/12/19	R209	02/05/2019	9.70	Call	Bond Future	1,221.8500	1.2219	1,313.1200	1.3131	7.470	0	0	0
2018/12/19	R209	02/05/2019	10.50	Call	Bond Future	3,895.6900	3.8957	4,079.0500	4.0790	4.707	0	0	0
2018/12/19	R209	02/05/2019	10.71	Call	Bond Future	4,810.6600	4.8107	5,011.7300	5.0117	4.180	0	0	0
2018/12/19	R209	02/05/2019	9.68	Call	Bond Future	1,174.8500	1.1748	1,263.6700	1.2637	7.560	0	0	0
2018/12/19	R209	02/05/2019	9.68	Put	Bond Future	3,476.6500	3.4767	3,295.6900	3.2957	(5.205)	0	0	0
2018/12/19	R209	02/05/2019	9.95	Put	Bond Future	2,473.8200	2.4738	2,326.1800	2.3262	(5.968)	0	0	0
2018/12/19	R209	02/05/2019	9.95	Call	Bond Future	1,890.1000	1.8901	2,012.2400	2.0122	6.462	0	0	760
2018/12/19	R209	02/05/2019	10.50	Put	Bond Future	1,162.3100	1.1623	1,075.8900	1.0759	(7.435)	0	0	11,560
2018/12/19	R209	02/05/2019	9.35	Put	Bond Future	5,037.6800	5.0377	4,819.2000	4.8192	(4.337)	0	0	0
2018/12/19	R209	02/05/2019	9.35	Call	Bond Future	551.0100	0.5510	602.3100	0.6023	9.310	0	0	760
2018/12/19	R209	02/05/2019	10.71	Put	Bond Future	872.1300	0.8721	803.4200	0.8034	(7.878)	0	0	760
2018/12/19	R209	01/08/2019	10.15	Put	Bond Future	2,669.1100	2.6691	2,538.9900	2.5390	(4.875)	0	0	0
2018/12/19	R209	01/08/2019	10.17	Call	Bond Future	3,027.4000	3.0274	3,170.7100	3.1707	4.734	0	0	0
2018/12/19	R209	01/08/2019			Bond Future	10.1021	71.4276	10.0578	71.6992	(0.439)	0.0000	0.0000	0
2018/12/19	R209	01/08/2019	10.15	Call	Bond Future	2,960.7100	2.9607	3,102.1700	3.1022	4.778	0	0	0
2018/12/19	R209	01/08/2019	10.17	Put	Bond Future	2,614.5100	2.6145	2,486.2400	2.4862	(4.906)	0	0	0
2018/12/19	R209	01/08/2019	10.16	Put	Bond Future	2,641.8000	2.6418	2,512.6100	2.5126	(4.890)	0	0	0
2018/12/19	R209	01/08/2019	10.16	Call	Bond Future	2,994.0800	2.9941	3,136.4700	3.1365	4.756	0	0	0
2018/12/19	R210	07/02/2019			Bond Future	185.8080	185.8080	185.8960	185.8960	0.047	0.0000	0.0000	2,458
2018/12/19	R210	02/05/2019			Bond Future	186.5475	186.5475	186.6333	186.6333	0.046	0.0000	0.0000	0
2018/12/19	R210	01/08/2019			Bond Future	190.2418	190.2418	190.3202	190.3202	0.041	0.0000	0.0000	0
2018/12/19	R212	07/02/2019			Bond Future	155.7588	155.7588	155.7650	155.7650	0.004	0.0000	0.0000	4,976
2018/12/19	R212	02/05/2019			Bond Future	158.5213	158.5213	158.5243	158.5243	0.002	0.0000	0.0000	0
2018/12/19	R212	01/08/2019			Bond Future	161.5893	161.5893	161.5847	161.5847	(0.003)	0.0000	0.0000	0
2018/12/19	R213	07/02/2019	8.68	Call	Bond Future	8.2200	0.0082	10.0200	0.0100	21.898	0	0	0
2018/12/19	R213	07/02/2019			Bond Future	9.7751	83.7885	9.7321	84.0483	(0.439)	0.0000	0.0000	32,702
2018/12/19	R213	07/02/2019	8.68	Put	Bond Future	7,005.1300	7.0051	6,747.1300	6.7471	(3.683)	0	0	0
2018/12/19	R213	07/02/2019	8.69	Call	Bond Future	8.7800	0.0088	10.7000	0.0107	21.868	0	0	0
2018/12/19	R213	07/02/2019	8.70	Put	Bond Future	6,871.3200	6.8713	6,613.5600	6.6136	(3.751)	0	0	0
2018/12/19	R213	07/02/2019	8.69	Put	Bond Future	6,938.1700	6.9382	6,680.2900	6.6803	(3.717)	0	0	0
2018/12/19	R213	07/02/2019	8.70	Call	Bond Future	9.3800	0.0094	11.4200	0.0114	21.748	0	0	0
2018/12/19	R213	02/05/2019	9.49	Call	Bond Future	1,146.1800	1.1462	1,233.8400	1.2338	7.648	0	0	0
2018/12/19	R213	02/05/2019	9.48	Put	Bond Future	3,289.0000	3.2890	3,112.7400	3.1127	(5.359)	0	0	0
2018/12/19	R213	02/05/2019			Bond Future	9.8372	81.7062	9.7932	81.9689	(0.448)	0.0000	0.0000	0
2018/12/19	R213	02/05/2019	9.50	Call	Bond Future	1,168.9400	1.1689	1,257.8000	1.2578	7.602	0	0	0
2018/12/19	R213	02/05/2019	9.50	Put	Bond Future	3,211.1400	3.2111	3,037.2700	3.0373	(5.415)	0	0	0
2018/12/19	R213	02/05/2019	9.49	Put	Bond Future	3,250.0000	3.2500	3,074.9300	3.0749	(5.387)	0	0	0
2018/12/19	R213	02/05/2019	9.48	Call	Bond Future	1,123.4900	1.1235	1,209.9600	1.2100	7.697	0	0	0
2018/12/19	R213	01/08/2019	9.99	Put	Bond Future	2,356.8600	2.3569	2,233.9300	2.2339	(5.216)	0	0	0
2018/12/19	R213	01/08/2019	9.98	Call	Bond Future	2,854.2600	2.8543	2,994.2100	2.9942	4.903	0	0	0
2018/12/19	R213	01/08/2019			Bond Future	9.8992	83.3053	9.8543	83.5691	(0.453)	0.0000	0.0000	0
2018/12/19	R213	01/08/2019	9.99	Call	Bond Future	2,887.0500	2.8870	3,027.9300	3.0279	4.880	0	0	0
2018/12/19	R213	01/08/2019	9.98	Put	Bond Future	2,382.2200	2.3822	2,258.3600	2.2584	(5.199)	0	0	0
2018/12/19	R213	01/08/2019	10.00	Call	Bond Future	2,920.2700	2.9203	3,062.0700	3.0621	4.856	0	0	0

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2018/12/19	R213	01/08/2019	10.00	Put	Bond Future	2,331.9900	2.3320	2,209.9800	2.2100	(5.232)	0	0	0
2018/12/19	R214	07/02/2019	9.05	Put	Bond Future	7,850.6500	7.8507	7,576.6000	7.5766	(3.491)	0	0	0
2018/12/19	R214	07/02/2019			Bond Future	10.1669	70.9416	10.1241	71.2173	(0.420)	0.0000	0.0000	31,531
2018/12/19	R214	07/02/2019	9.04	Call	Bond Future	7.5200	0.0075	9.1200	0.0091	21.277	0	0	0
2018/12/19	R214	07/02/2019	9.04	Put	Bond Future	7,926.7200	7.9267	7,652.5600	7.6526	(3.459)	0	0	0
2018/12/19	R214	07/02/2019	9.05	Call	Bond Future	8.0500	0.0081	9.7600	0.0098	21.242	0	0	0
2018/12/19	R214	07/02/2019	9.03	Call	Bond Future	7.0200	0.0070	8.5200	0.0085	21.368	0	0	0
2018/12/19	R214	07/02/2019	9.03	Put	Bond Future	8,002.9400	8.0029	7,728.6800	7.7287	(3.427)	0	0	0
2018/12/19	R214	02/05/2019	9.87	Call	Bond Future	1,250.0700	1.2501	1,343.5300	1.3435	7.476	0	0	0
2018/12/19	R214	02/05/2019	9.85	Call	Bond Future	1,201.6200	1.2016	1,292.5700	1.2926	7.569	0	0	0
2018/12/19	R214	02/05/2019			Bond Future	10.2251	68.8879	10.1815	69.1671	(0.427)	0.0000	0.0000	0
2018/12/19	R214	02/05/2019	9.85	Put	Bond Future	3,661.4600	3.6615	3,473.1900	3.4732	(5.142)	0	0	0
2018/12/19	R214	02/05/2019	9.87	Put	Bond Future	3,575.1800	3.5752	3,389.4200	3.3894	(5.196)	0	0	0
2018/12/19	R214	02/05/2019	9.86	Call	Bond Future	1,225.6300	1.2256	1,317.8300	1.3178	7.523	0	0	0
2018/12/19	R214	02/05/2019	9.86	Put	Bond Future	3,618.0500	3.6181	3,431.0300	3.4310	(5.169)	0	0	0
2018/12/19	R214	01/08/2019	10.34	Put	Bond Future	2,746.0100	2.7460	2,612.3300	2.6123	(4.868)	0	0	0
2018/12/19	R214	01/08/2019			Bond Future	10.2838	70.2361	10.2394	70.5173	(0.432)	0.0000	0.0000	0
2018/12/19	R214	01/08/2019	10.33	Call	Bond Future	3,065.1000	3.0651	3,211.6800	3.2117	4.782	0	0	0
2018/12/19	R214	01/08/2019	10.33	Put	Bond Future	2,774.6700	2.7747	2,640.0300	2.6400	(4.852)	0	0	0
2018/12/19	R214	01/08/2019	10.34	Call	Bond Future	3,099.0400	3.0990	3,246.5800	3.2466	4.761	0	0	0
2018/12/19	R214	01/08/2019	10.32	Call	Bond Future	3,031.1000	3.0311	3,176.7200	3.1767	4.804	0	0	0
2018/12/19	R214	01/08/2019	10.32	Put	Bond Future	2,803.3600	2.8034	2,667.7600	2.6678	(4.837)	0	0	0
2018/12/19	R248	07/02/2019	9.06	Put	Bond Future	10,210.1700	10.2102	9,860.6600	9.8607	(3.423)	0	0	0
2018/12/19	R248	07/02/2019			Bond Future	10.1925	90.6157	10.1497	90.9667	(0.420)	0.0000	0.0000	106,522
2018/12/19	R248	07/02/2019	9.06	Call	Bond Future	6.1900	0.0062	7.6200	0.0076	23.102	0	0	0
2018/12/19	R248	07/02/2019	9.05	Put	Bond Future	10,309.0100	10.3090	9,959.4000	9.9594	(3.391)	0	0	0
2018/12/19	R248	07/02/2019	9.07	Call	Bond Future	6.6700	0.0067	8.2000	0.0082	22.939	0	0	0
2018/12/19	R248	07/02/2019	9.07	Put	Bond Future	10,111.5300	10.1115	9,762.1200	9.7621	(3.456)	0	0	0
2018/12/19	R248	07/02/2019	9.05	Call	Bond Future	5.7400	0.0057	7.0700	0.0071	23.171	0	0	0
2018/12/19	R248	02/05/2019	9.90	Put	Bond Future	4,471.2600	4.4713	4,234.3800	4.2344	(5.298)	0	0	0
2018/12/19	R248	02/05/2019			Bond Future	10.2516	87.7657	10.2078	88.1210	(0.427)	0.0000	0.0000	0
2018/12/19	R248	02/05/2019	9.90	Call	Bond Future	1,543.3100	1.5433	1,661.7500	1.6618	7.674	0	0	0
2018/12/19	R248	02/05/2019	9.91	Call	Bond Future	1,574.4900	1.5745	1,694.5800	1.6946	7.627	0	0	0
2018/12/19	R248	02/05/2019	9.89	Put	Bond Future	4,526.2700	4.5263	4,287.7500	4.2877	(5.270)	0	0	0
2018/12/19	R248	02/05/2019	9.91	Put	Bond Future	4,416.7600	4.4168	4,181.5300	4.1815	(5.326)	0	0	0
2018/12/19	R248	02/05/2019	9.89	Call	Bond Future	1,512.4900	1.5125	1,629.2900	1.6293	7.722	0	0	0
2018/12/19	R248	01/08/2019	10.35	Call	Bond Future	3,760.3700	3.7604	3,946.2700	3.9463	4.944	0	0	0
2018/12/19	R248	01/08/2019	10.34	Put	Bond Future	3,488.0100	3.4880	3,314.7100	3.3147	(4.968)	0	0	0
2018/12/19	R248	01/08/2019			Bond Future	10.3112	89.4834	10.2666	89.8413	(0.432)	0.0000	0.0000	0
2018/12/19	R248	01/08/2019	10.36	Call	Bond Future	3,803.0500	3.8031	3,990.2000	3.9902	4.921	0	0	0
2018/12/19	R248	01/08/2019	10.36	Put	Bond Future	3,414.2200	3.4142	3,243.4200	3.2434	(5.003)	0	0	0
2018/12/19	R248	01/08/2019	10.35	Put	Bond Future	3,450.9500	3.4510	3,278.9000	3.2789	(4.986)	0	0	0
2018/12/19	R248	01/08/2019	10.34	Call	Bond Future	3,717.9000	3.7179	3,902.5500	3.9025	4.967	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											966993	