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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/12/2018 TO 13/12/2018

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
2018/12/13	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	2025	07/02/2019			Bond Future	132.1127	132.1127	132.1169	132.1169	0.003	0.0000	0.0000	355
2018/12/13	2025	02/05/2019			Bond Future	134.4564	134.4564	134.4604	134.4604	0.003	0.0000	0.0000	0
2018/12/13	2025	01/08/2019			Bond Future	137.0728	137.0728	137.0768	137.0768	0.003	0.0000	0.0000	0
2018/12/13	2029	07/02/2019			Bond Future	100.3236	100.3236	100.2812	100.2812	(0.042)	0.0000	0.0000	2,954
2018/12/13	2029	02/05/2019			Bond Future	101.0303	101.0303	100.9870	100.9870	(0.043)	0.0000	0.0000	0
2018/12/13	2029	01/08/2019			Bond Future	103.0315	103.0315	102.9872	102.9872	(0.043)	0.0000	0.0000	0
2018/12/13	2030	07/02/2019	8.62	Call	Bond Future	12.0900	0.0121	11.0100	0.0110	(8.933)	0	0	0
2018/12/13	2030	07/02/2019	10.20	Put	Bond Future	383.0100	0.3830	379.5500	0.3795	(0.903)	0	0	4,000
2018/12/13	2030	07/02/2019			Bond Future	9.7123	88.8603	9.7165	88.8342	0.044	0.0000	0.0000	56,466
2018/12/13	2030	07/02/2019	9.68	Put	Bond Future	1,406.7600	1.4068	1,408.8000	1.4088	0.145	0	0	0
2018/12/13	2030	07/02/2019	9.68	Call	Bond Future	1,208.4500	1.2084	1,184.4200	1.1844	(1.988)	0	0	4,000
2018/12/13	2030	07/02/2019	9.18	Put	Bond Future	3,571.7100	3.5717	3,588.0100	3.5880	0.456	0	0	0
2018/12/13	2030	07/02/2019	9.18	Call	Bond Future	222.9900	0.2230	213.2200	0.2132	(4.381)	0	0	4,000
2018/12/13	2030	07/02/2019	8.63	Call	Bond Future	12.8500	0.0128	11.7100	0.0117	(8.872)	0	0	0
2018/12/13	2030	07/02/2019	8.62	Put	Bond Future	7,069.7500	7.0698	7,094.7400	7.0947	0.353	0	0	0
2018/12/13	2030	07/02/2019	10.20	Call	Bond Future	3,308.6000	3.3086	3,279.0700	3.2791	(0.893)	0	0	0
2018/12/13	2030	07/02/2019	8.90	Call	Bond Future	57.4900	0.0575	53.7600	0.0538	(6.488)	0	0	1,320
2018/12/13	2030	07/02/2019	8.63	Put	Bond Future	7,002.5500	7.0025	7,027.4800	7.0275	0.356	0	0	0
2018/12/13	2030	07/02/2019	8.64	Call	Bond Future	13.6500	0.0137	12.4600	0.0125	(8.718)	0	0	0
2018/12/13	2030	07/02/2019	8.64	Put	Bond Future	6,935.4400	6.9354	6,960.3200	6.9603	0.359	0	0	0
2018/12/13	2030	07/02/2019	9.60	Put	Bond Future	1,672.7100	1.6727	1,676.6600	1.6767	0.236	0	0	0
2018/12/13	2030	07/02/2019	9.60	Call	Bond Future	980.2000	0.9802	958.0800	0.9581	(2.257)	0	0	1,320
2018/12/13	2030	07/02/2019	9.40	Put	Bond Future	2,473.3200	2.4733	2,482.9700	2.4830	0.390	0	0	0
2018/12/13	2030	07/02/2019	9.40	Call	Bond Future	529.0000	0.5290	512.5800	0.5126	(3.104)	0	0	0
2018/12/13	2030	07/02/2019	8.70	Put	Bond Future	6,535.2100	6.5352	6,559.6800	6.5597	0.374	0	0	0
2018/12/13	2030	07/02/2019	8.70	Call	Bond Future	19.4800	0.0195	17.8800	0.0179	(8.214)	0	0	0
2018/12/13	2030	07/02/2019	8.90	Put	Bond Future	5,236.1800	5.2362	5,258.5200	5.2585	0.427	0	0	0
2018/12/13	2030	02/05/2019	8.90	Put	Bond Future	5,851.8500	5.8518	5,871.5000	5.8715	0.336	0	0	0
2018/12/13	2030	02/05/2019	9.41	Call	Bond Future	1,116.3800	1.1164	1,100.7000	1.1007	(1.405)	0	0	0
2018/12/13	2030	02/05/2019			Bond Future	9.7817	90.4170	9.7862	90.3902	0.045	0.0000	0.0000	0
2018/12/13	2030	02/05/2019	9.39	Call	Bond Future	1,072.1500	1.0722	1,056.8000	1.0568	(1.432)	0	0	0
2018/12/13	2030	02/05/2019	9.39	Put	Bond Future	3,478.5600	3.4786	3,489.9900	3.4900	0.329	0	0	0
2018/12/13	2030	02/05/2019	10.20	Call	Bond Future	3,666.2500	3.6663	3,640.8500	3.6408	(0.693)	0	0	0
2018/12/13	2030	02/05/2019	10.20	Put	Bond Future	1,190.8100	1.1908	1,192.1900	1.1922	0.116	0	0	3,000
2018/12/13	2030	02/05/2019	8.90	Call	Bond Future	310.4200	0.3104	303.2900	0.3033	(2.297)	0	0	3,000
2018/12/13	2030	02/05/2019	9.41	Put	Bond Future	3,397.8200	3.3978	3,408.9200	3.4089	0.327	0	0	0
2018/12/13	2030	02/05/2019	9.40	Call	Bond Future	1,094.1300	1.0941	1,078.6200	1.0786	(1.418)	0	0	3,000
2018/12/13	2030	02/05/2019	9.40	Put	Bond Future	3,438.0300	3.4380	3,449.3000	3.4493	0.328	0	0	0
2018/12/13	2030	01/08/2019	9.91	Put	Bond Future	2,546.0700	2.5461	2,552.9700	2.5530	0.271	0	0	0
2018/12/13	2030	01/08/2019			Bond Future	9.8531	88.1816	9.8577	88.1543	0.047	0.0000	0.0000	0

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2018/12/13	2030	01/08/2019	9.91	Call	Bond Future	2,882.1100	2.8821	2,861.6700	2.8617	(0.709)	0	0	0
2018/12/13	2030	01/08/2019	9.92	Call	Bond Future	2,915.2500	2.9152	2,894.7100	2.8947	(0.705)	0	0	0
2018/12/13	2030	01/08/2019	9.90	Put	Bond Future	2,572.0300	2.5720	2,579.0200	2.5790	0.272	0	0	0
2018/12/13	2030	01/08/2019	9.92	Put	Bond Future	2,520.3400	2.5203	2,527.1400	2.5271	0.270	0	0	0
2018/12/13	2030	01/08/2019	9.90	Call	Bond Future	2,849.1400	2.8491	2,828.7900	2.8288	(0.714)	0	0	0
2018/12/13	2032	07/02/2019	8.81	Call	Bond Future	11.8000	0.0118	10.7300	0.0107	(9.068)	0	0	0
2018/12/13	2032	07/02/2019	8.80	Put	Bond Future	7,851.7700	7.8518	7,878.7200	7.8787	0.343	0	0	0
2018/12/13	2032	07/02/2019			Bond Future	9.9138	90.9696	9.9180	90.9417	0.043	0.0000	0.0000	43,228
2018/12/13	2032	07/02/2019	8.82	Call	Bond Future	12.5600	0.0126	11.4300	0.0114	(8.997)	0	0	0
2018/12/13	2032	07/02/2019	8.82	Put	Bond Future	7,704.0000	7.7040	7,730.8400	7.7308	0.348	0	0	0
2018/12/13	2032	07/02/2019	8.81	Put	Bond Future	7,777.8200	7.7778	7,804.7200	7.8047	0.346	0	0	0
2018/12/13	2032	07/02/2019	8.80	Call	Bond Future	11.0900	0.0111	10.0700	0.0101	(9.197)	0	0	0
2018/12/13	2032	02/05/2019	9.62	Put	Bond Future	3,669.0100	3.6690	3,680.3900	3.6804	0.310	0	0	0
2018/12/13	2032	02/05/2019	9.61	Call	Bond Future	1,235.1400	1.2351	1,218.0800	1.2181	(1.381)	0	0	0
2018/12/13	2032	02/05/2019			Bond Future	9.9819	88.4063	9.9863	88.3777	0.044	0.0000	0.0000	0
2018/12/13	2032	02/05/2019	9.62	Call	Bond Future	1,259.6200	1.2596	1,242.3900	1.2424	(1.368)	0	0	0
2018/12/13	2032	02/05/2019	9.61	Put	Bond Future	3,712.4200	3.7124	3,723.9700	3.7240	0.311	0	0	0
2018/12/13	2032	02/05/2019	9.63	Call	Bond Future	1,284.5900	1.2846	1,267.1900	1.2672	(1.355)	0	0	0
2018/12/13	2032	02/05/2019	9.63	Put	Bond Future	3,626.1700	3.6262	3,637.3800	3.6374	0.309	0	0	0
2018/12/13	2032	01/08/2019	10.10	Call	Bond Future	3,101.6700	3.1017	3,079.7500	3.0798	(0.707)	0	0	0
2018/12/13	2032	01/08/2019	10.11	Put	Bond Future	2,749.1600	2.7492	2,756.3900	2.7564	0.263	0	0	0
2018/12/13	2032	01/08/2019			Bond Future	10.0496	90.1370	10.0541	90.1078	0.045	0.0000	0.0000	0
2018/12/13	2032	01/08/2019	10.10	Put	Bond Future	2,778.0900	2.7781	2,785.4300	2.7854	0.264	0	0	0
2018/12/13	2032	01/08/2019	10.11	Call	Bond Future	3,136.6900	3.1367	3,114.6600	3.1147	(0.702)	0	0	0
2018/12/13	2032	01/08/2019	10.09	Call	Bond Future	3,066.8400	3.0668	3,045.0200	3.0450	(0.711)	0	0	0
2018/12/13	2032	01/08/2019	10.09	Put	Bond Future	2,807.2800	2.8073	2,814.7200	2.8147	0.265	0	0	0
2018/12/13	2033	07/02/2019			Bond Future	102.3870	102.3870	102.2672	102.2672	(0.117)	0.0000	0.0000	5,890
2018/12/13	2033	02/05/2019			Bond Future	103.0580	103.0580	102.9359	102.9359	(0.118)	0.0000	0.0000	0
2018/12/13	2033	01/08/2019			Bond Future	105.0992	105.0992	104.9746	104.9746	(0.119)	0.0000	0.0000	0
2018/12/13	2037	07/02/2019	9.06	Put	Bond Future	8,430.5100	8.4305	8,460.4300	8.4604	0.355	0	0	0
2018/12/13	2037	07/02/2019	9.05	Call	Bond Future	15.6800	0.0157	14.2900	0.0143	(8.865)	0	0	0
2018/12/13	2037	07/02/2019			Bond Future	10.1261	86.9391	10.1304	86.9077	0.042	0.0000	0.0000	57,873
2018/12/13	2037	07/02/2019	9.06	Call	Bond Future	16.6700	0.0167	15.2100	0.0152	(8.758)	0	0	0
2018/12/13	2037	07/02/2019	9.05	Put	Bond Future	8,514.2300	8.5142	8,544.2200	8.5442	0.352	0	0	0
2018/12/13	2037	07/02/2019	9.07	Call	Bond Future	17.7300	0.0177	16.1900	0.0162	(8.686)	0	0	0
2018/12/13	2037	07/02/2019	9.07	Put	Bond Future	8,346.9800	8.3470	8,376.8200	8.3768	0.357	0	0	0
2018/12/13	2037	02/05/2019	9.81	Put	Bond Future	4,205.4200	4.2054	4,218.5400	4.2185	0.312	0	0	0
2018/12/13	2037	02/05/2019			Bond Future	10.1937	88.4620	10.1981	88.4300	0.043	0.0000	0.0000	0
2018/12/13	2037	02/05/2019	9.80	Call	Bond Future	1,322.3500	1.3224	1,303.6700	1.3037	(1.413)	0	0	0
2018/12/13	2037	02/05/2019	9.80	Put	Bond Future	4,255.0200	4.2550	4,268.3500	4.2683	0.313	0	0	0
2018/12/13	2037	02/05/2019	9.81	Call	Bond Future	1,349.1200	1.3491	1,330.2300	1.3302	(1.400)	0	0	0
2018/12/13	2037	02/05/2019	9.79	Call	Bond Future	1,295.9000	1.2959	1,277.4200	1.2774	(1.426)	0	0	0
2018/12/13	2037	02/05/2019	9.79	Put	Bond Future	4,305.0400	4.3050	4,318.5700	4.3186	0.314	0	0	0
2018/12/13	2037	01/08/2019	10.31	Call	Bond Future	3,452.9600	3.4530	3,428.3600	3.4284	(0.712)	0	0	0
2018/12/13	2037	01/08/2019			Bond Future	10.2636	85.9382	10.2682	85.9054	0.045	0.0000	0.0000	0

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2018/12/13	2037	01/08/2019	10.29	Call	Bond Future	3,376.6000	3.3766	3,352.2300	3.3522	(0.722)	0	0	0
2018/12/13	2037	01/08/2019	10.29	Put	Bond Future	3,188.0100	3.1880	3,196.4400	3.1964	0.264	0	0	0
2018/12/13	2037	01/08/2019	10.31	Put	Bond Future	3,121.7700	3.1218	3,129.9700	3.1300	0.263	0	0	0
2018/12/13	2037	01/08/2019	10.30	Call	Bond Future	3,414.6800	3.4147	3,390.1900	3.3902	(0.717)	0	0	0
2018/12/13	2037	01/08/2019	10.30	Put	Bond Future	3,154.7500	3.1548	3,163.0600	3.1631	0.263	0	0	0
2018/12/13	2038	07/02/2019			Bond Future	120.1721	120.1721	120.1764	120.1764	0.004	0.0000	0.0000	9,912
2018/12/13	2038	02/05/2019			Bond Future	122.3041	122.3041	122.3081	122.3081	0.003	0.0000	0.0000	0
2018/12/13	2038	01/08/2019			Bond Future	124.6739	124.6739	124.6780	124.6780	0.003	0.0000	0.0000	0
2018/12/13	2040	07/02/2019	9.13	Call	Bond Future	17.1400	0.0171	15.6300	0.0156	(8.810)	0	0	0
2018/12/13	2040	07/02/2019	9.11	Put	Bond Future	9,265.4400	9.2654	9,297.6800	9.2977	0.348	0	0	0
2018/12/13	2040	07/02/2019			Bond Future	10.1958	90.0209	10.2001	89.9873	0.042	0.0000	0.0000	32,389
2018/12/13	2040	07/02/2019	9.13	Put	Bond Future	9,083.5700	9.0836	9,115.6700	9.1157	0.353	0	0	0
2018/12/13	2040	07/02/2019	9.11	Call	Bond Future	15.1300	0.0151	13.7600	0.0138	(9.055)	0	0	0
2018/12/13	2040	07/02/2019	9.12	Put	Bond Future	9,174.4100	9.1744	9,206.5800	9.2066	0.351	0	0	0
2018/12/13	2040	07/02/2019	9.12	Call	Bond Future	16.1100	0.0161	14.6700	0.0147	(8.939)	0	0	0
2018/12/13	2040	02/05/2019	9.60	Call	Bond Future	779.8900	0.7799	765.7100	0.7657	(1.818)	0	0	1,150
2018/12/13	2040	02/05/2019	9.89	Call	Bond Future	1,495.6200	1.4956	1,475.0200	1.4750	(1.377)	0	0	0
2018/12/13	2040	02/05/2019	9.88	Put	Bond Future	4,527.3000	4.5273	4,541.2100	4.5412	0.307	0	0	0
2018/12/13	2040	02/05/2019			Bond Future	10.2629	91.5979	10.2673	91.5636	0.043	0.0000	0.0000	0
2018/12/13	2040	02/05/2019	10.20	Put	Bond Future	3,039.4000	3.0394	3,047.1600	3.0472	0.255	0	0	0
2018/12/13	2040	02/05/2019	10.20	Call	Bond Future	2,547.9000	2.5479	2,521.3600	2.5214	(1.042)	0	0	1,150
2018/12/13	2040	02/05/2019	9.60	Put	Bond Future	6,186.7600	6.1868	6,206.8800	6.2069	0.325	0	0	0
2018/12/13	2040	02/05/2019	9.90	Call	Bond Future	1,525.0600	1.5251	1,504.2400	1.5042	(1.365)	0	0	0
2018/12/13	2040	02/05/2019	9.90	Put	Bond Future	4,421.8200	4.4218	4,435.3000	4.4353	0.305	0	0	0
2018/12/13	2040	02/05/2019	9.89	Put	Bond Future	4,474.3300	4.4743	4,488.0300	4.4880	0.306	0	0	0
2018/12/13	2040	02/05/2019	9.88	Call	Bond Future	1,466.5200	1.4665	1,446.1300	1.4461	(1.390)	0	0	0
2018/12/13	2040	01/08/2019	10.36	Call	Bond Future	3,641.2500	3.6413	3,615.0500	3.6150	(0.720)	0	0	0
2018/12/13	2040	01/08/2019	10.37	Put	Bond Future	3,394.3200	3.3943	3,403.1500	3.4031	0.260	0	0	0
2018/12/13	2040	01/08/2019			Bond Future	10.3324	88.8851	10.3370	88.8500	0.044	0.0000	0.0000	0
2018/12/13	2040	01/08/2019	10.36	Put	Bond Future	3,430.1100	3.4301	3,439.0700	3.4391	0.261	0	0	0
2018/12/13	2040	01/08/2019	10.37	Call	Bond Future	3,681.9100	3.6819	3,655.5800	3.6556	(0.715)	0	0	0
2018/12/13	2040	01/08/2019	10.38	Call	Bond Future	3,723.0500	3.7231	3,696.6000	3.6966	(0.710)	0	0	0
2018/12/13	2040	01/08/2019	10.38	Put	Bond Future	3,359.1300	3.3591	3,367.8400	3.3678	0.259	0	0	0
2018/12/13	2044	07/02/2019	9.18	Put	Bond Future	9,017.6500	9.0176	9,010.1300	9.0101	(0.083)	0	0	0
2018/12/13	2044	07/02/2019			Bond Future	10.2192	87.1003	10.2184	87.1067	(0.008)	0.0000	0.0000	36,786
2018/12/13	2044	07/02/2019	9.17	Call	Bond Future	18.6800	0.0187	17.5800	0.0176	(5.889)	0	0	0
2018/12/13	2044	07/02/2019	9.17	Put	Bond Future	9,110.5200	9.1105	9,103.0500	9.1030	(0.082)	0	0	0
2018/12/13	2044	07/02/2019	9.18	Call	Bond Future	19.8700	0.0199	18.7200	0.0187	(5.788)	0	0	0
2018/12/13	2044	07/02/2019	9.16	Call	Bond Future	17.5500	0.0175	16.5000	0.0165	(5.983)	0	0	0
2018/12/13	2044	07/02/2019	9.16	Put	Bond Future	9,203.6000	9.2036	9,196.1800	9.1962	(0.081)	0	0	0
2018/12/13	2044	02/05/2019	9.90	Call	Bond Future	1,488.0400	1.4880	1,481.2900	1.4813	(0.454)	0	0	0
2018/12/13	2044	02/05/2019			Bond Future	10.2839	88.6262	10.2831	88.6325	(0.008)	0.0000	0.0000	0
2018/12/13	2044	02/05/2019	9.90	Put	Bond Future	4,604.0800	4.6041	4,591.0300	4.5910	(0.283)	0	0	0
2018/12/13	2044	02/05/2019	9.91	Call	Bond Future	1,517.6400	1.5176	1,510.8600	1.5109	(0.447)	0	0	0
2018/12/13	2044	02/05/2019	9.92	Put	Bond Future	4,496.6100	4.4966	4,483.5000	4.4835	(0.292)	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
2018/12/13	2044	02/05/2019	9.91	Put	Bond Future	4,550.1100	4.5501	4,537.0300	4.5370	(0.287)	0	0	0
2018/12/13	2044	02/05/2019	9.92	Call	Bond Future	1,547.5700	1.5476	1,540.7600	1.5408	(0.440)	0	0	0
2018/12/13	2044	01/08/2019	10.40	Put	Bond Future	3,403.0300	3.4030	3,392.3800	3.3924	(0.313)	0	0	0
2018/12/13	2044	01/08/2019			Bond Future	10.3509	85.9804	10.3500	85.9867	(0.008)	0.0000	0.0000	0
2018/12/13	2044	01/08/2019	10.39	Call	Bond Future	3,742.5700	3.7426	3,738.2100	3.7382	(0.116)	0	0	0
2018/12/13	2044	01/08/2019	10.39	Put	Bond Future	3,438.8400	3.4388	3,428.1800	3.4282	(0.310)	0	0	0
2018/12/13	2044	01/08/2019	10.40	Call	Bond Future	3,784.0400	3.7840	3,779.6900	3.7797	(0.115)	0	0	0
2018/12/13	2044	01/08/2019	10.38	Call	Bond Future	3,701.5800	3.7016	3,697.2000	3.6972	(0.118)	0	0	0
2018/12/13	2044	01/08/2019	10.38	Put	Bond Future	3,475.2600	3.4753	3,464.5800	3.4646	(0.307)	0	0	0
2018/12/13	2046	07/02/2019			Bond Future	114.2116	114.2116	114.2157	114.2157	0.004	0.0000	0.0000	12,458
2018/12/13	2046	02/05/2019			Bond Future	114.5516	114.5516	114.5557	114.5557	0.004	0.0000	0.0000	0
2018/12/13	2046	01/08/2019			Bond Future	116.8206	116.8206	116.8247	116.8247	0.003	0.0000	0.0000	0
2018/12/13	2050	07/02/2019			Bond Future	117.2210	117.2210	117.5919	117.5919	0.316	0.0000	0.0000	10,349
2018/12/13	2050	02/05/2019			Bond Future	119.3006	119.3006	119.6777	119.6777	0.316	0.0000	0.0000	0
2018/12/13	2050	01/08/2019			Bond Future	119.8452	119.8452	120.2296	120.2296	0.321	0.0000	0.0000	0
2018/12/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	AL37	07/02/2019			Index Future	605.6270	605.6270	606.4310	606.4310	0.133	0.0000	0.0000	0
2018/12/13	AL37	02/05/2019			Index Future	616.2360	616.2360	617.0520	617.0520	0.132	0.0000	0.0000	0
2018/12/13	AL37	01/08/2019			Index Future	628.2970	628.2970	629.1280	629.1280	0.132	0.0000	0.0000	0
2018/12/13	AL7T	07/02/2019			Index Future	693.6420	693.6420	694.1210	694.1210	0.069	0.0000	0.0000	0
2018/12/13	AL7T	02/05/2019			Index Future	705.7920	705.7920	706.2790	706.2790	0.069	0.0000	0.0000	0
2018/12/13	AL7T	01/08/2019			Index Future	719.6060	719.6060	720.1010	720.1010	0.069	0.0000	0.0000	0
2018/12/13	ALBI	07/02/2019			Index Future	625.6560	625.6560	625.7720	625.7720	0.019	0.0000	0.0000	908
2018/12/13	ALBI	02/05/2019			Index Future	636.6160	636.6160	636.7320	636.7320	0.018	0.0000	0.0000	0
2018/12/13	ALBI	01/08/2019			Index Future	649.0750	649.0750	649.1940	649.1940	0.018	0.0000	0.0000	0
2018/12/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	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
2018/12/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/12/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	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
2018/12/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/13	ES33	07/02/2019			Bond Future	11.3319	76.0525	11.3357	76.0316	0.033	0.0000	0.0000	494
2018/12/13	ES33	02/05/2019			Bond Future	11.4398	73.5933	11.4437	73.5719	0.034	0.0000	0.0000	0
2018/12/13	ES33	01/08/2019			Bond Future	11.5518	75.0340	11.5558	75.0121	0.035	0.0000	0.0000	0
2018/12/13	ES42	07/02/2019			Bond Future	11.5732	77.9382	11.5719	77.9465	(0.011)	0.0000	0.0000	5,169
2018/12/13	ES42	02/05/2019			Bond Future	11.6817	75.0427	11.6803	75.0510	(0.012)	0.0000	0.0000	0
2018/12/13	ES42	01/08/2019			Bond Future	11.7920	76.5120	11.7907	76.5205	(0.012)	0.0000	0.0000	0
2018/12/13	GOVI	07/02/2019	666.53	Put	GOVI	476,260.0000	47.6260	475,250.0000	47.5250	(0.212)	0	0	0
2018/12/13	GOVI	07/02/2019			GOVI	618.9040	618.9040	619.0050	619.0050	0.016	0.0000	0.0000	451
2018/12/13	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/13	GOVI	07/02/2019	666.52	Put	GOVI	476,160.0000	47.6160	475,150.0000	47.5150	(0.212)	0	0	0
2018/12/13	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/13	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/13	GOVI	07/02/2019	666.51	Put	GOVI	476,060.0000	47.6060	475,050.0000	47.5050	(0.212)	0	0	0
2018/12/13	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/13	GOVI	02/05/2019	647.88	Put	GOVI	181,360.0000	18.1360	180,330.0000	18.0330	(0.568)	0	0	0
2018/12/13	GOVI	02/05/2019	647.86	Put	GOVI	181,160.0000	18.1160	180,130.0000	18.0130	(0.569)	0	0	0
2018/12/13	GOVI	02/05/2019			GOVI	629.7440	629.7440	629.8470	629.8470	0.016	0.0000	0.0000	0
2018/12/13	GOVI	02/05/2019	647.87	Put	GOVI	181,260.0000	18.1260	180,230.0000	18.0230	(0.568)	0	0	0
2018/12/13	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/13	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/13	GOVI	01/08/2019	638.68	Call	GOVI	33,900.0000	3.3900	34,930.0000	3.4930	3.038	0	0	0
2018/12/13	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/13	GOVI	01/08/2019			GOVI	642.0700	642.0700	642.1730	642.1730	0.016	0.0000	0.0000	0
2018/12/13	GOVI	01/08/2019	638.69	Call	GOVI	33,800.0000	3.3800	34,830.0000	3.4830	3.047	0	0	0
2018/12/13	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/13	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/13	GOVI	01/08/2019	638.67	Call	GOVI	34,000.0000	3.4000	35,030.0000	3.5030	3.029	0	0	0
2018/12/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/12/13	IGOV	07/02/2019			Index Future	253.5210	253.5210	253.4110	253.4110	(0.043)	0.0000	0.0000	518
2018/12/13	IGOV	02/05/2019			Index Future	258.0190	258.0190	257.9060	257.9060	(0.044)	0.0000	0.0000	215
2018/12/13	IGOV	01/08/2019			Index Future	263.1290	263.1290	263.0140	263.0140	(0.044)	0.0000	0.0000	0
2018/12/13	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/12/13	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/13	IS01	20/06/2019			Interest Rate Swap	102.0500	102.0500	102.0400	102.0400	(0.010)	0.0000	0.0000	0
2018/12/13	IS01	19/09/2019			Interest Rate Swap	99.9600	99.9600	99.9600	99.9600	0.000	0.0000	0.0000	0
2018/12/13	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/12/13	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/12/13	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7700	99.7700	0.000	0.0000	0.0000	0
2018/12/13	IS02	20/09/2019			Interest Rate Swap	101.9600	101.9600	101.9600	101.9600	0.000	0.0000	0.0000	0
2018/12/13	IS02	20/12/2019			Interest Rate Swap	102.9800	102.9800	102.9700	102.9700	(0.010)	0.0000	0.0000	0
2018/12/13	IS02	23/03/2020			Interest Rate Swap	99.0700	99.0700	99.0600	99.0600	(0.010)	0.0000	0.0000	0
2018/12/13	IS02	22/06/2020			Interest Rate Swap	102.7300	102.7300	102.7100	102.7100	(0.019)	0.0000	0.0000	0
2018/12/13	IS02	21/09/2020			Interest Rate Swap	99.8100	99.8100	99.7900	99.7900	(0.020)	0.0000	0.0000	0
2018/12/13	IS05	17/12/2020			Interest Rate Swap	96.7000	96.7000	96.6700	96.6700	(0.031)	0.0000	0.0000	0
2018/12/13	IS05	16/03/2021			Interest Rate Swap	95.9600	95.9600	95.9300	95.9300	(0.031)	0.0000	0.0000	0
2018/12/13	IS05	15/06/2021			Interest Rate Swap	95.1800	95.1800	95.1500	95.1500	(0.032)	0.0000	0.0000	0
2018/12/13	IS05	21/09/2021			Interest Rate Swap	95.3900	95.3900	95.3600	95.3600	(0.031)	0.0000	0.0000	0
2018/12/13	IS05	21/12/2021			Interest Rate Swap	97.6200	97.6200	97.5900	97.5900	(0.031)	0.0000	0.0000	51
2018/12/13	IS05	15/03/2022			Interest Rate Swap	97.7900	97.7900	97.7700	97.7700	(0.020)	0.0000	0.0000	0
2018/12/13	IS05	21/06/2022			Interest Rate Swap	99.0200	99.0200	99.0000	99.0000	(0.020)	0.0000	0.0000	0
2018/12/13	IS05	20/09/2022			Interest Rate Swap	102.9800	102.9800	102.9700	102.9700	(0.010)	0.0000	0.0000	0
2018/12/13	IS05	20/12/2022			Interest Rate Swap	104.2700	104.2700	104.2500	104.2500	(0.019)	0.0000	0.0000	0
2018/12/13	IS05	22/03/2023			Interest Rate Swap	97.7100	97.7100	97.6700	97.6700	(0.041)	0.0000	0.0000	0
2018/12/13	IS05	20/06/2023			Interest Rate Swap	103.7800	103.7800	103.7300	103.7300	(0.048)	0.0000	0.0000	0
2018/12/13	IS05	19/09/2023			Interest Rate Swap	99.3400	99.3400	99.2700	99.2700	(0.070)	0.0000	0.0000	0
2018/12/13	IS10	17/12/2025			Interest Rate Swap	96.3300	96.3300	96.3200	96.3200	(0.010)	0.0000	0.0000	0
2018/12/13	IS10	16/03/2026			Interest Rate Swap	93.3800	93.3800	93.3700	93.3700	(0.011)	0.0000	0.0000	0
2018/12/13	IS10	15/06/2026			Interest Rate Swap	92.1700	92.1700	92.1500	92.1500	(0.022)	0.0000	0.0000	0
2018/12/13	IS10	21/09/2026			Interest Rate Swap	94.3700	94.3700	94.3400	94.3400	(0.032)	0.0000	0.0000	0
2018/12/13	IS10	21/12/2026			Interest Rate Swap	98.1800	98.1800	98.1400	98.1400	(0.041)	0.0000	0.0000	0
2018/12/13	IS10	15/03/2027			Interest Rate Swap	96.7900	96.7900	96.7600	96.7600	(0.031)	0.0000	0.0000	0
2018/12/13	IS10	21/06/2027			Interest Rate Swap	98.8900	98.8900	98.8600	98.8600	(0.030)	0.0000	0.0000	0
2018/12/13	IS10	20/09/2027			Interest Rate Swap	104.3600	104.3600	104.3200	104.3200	(0.038)	0.0000	0.0000	0
2018/12/13	IS10	20/12/2027			Interest Rate Swap	104.7400	104.7400	104.7100	104.7100	(0.029)	0.0000	0.0000	0
2018/12/13	IS10	22/03/2028			Interest Rate Swap	98.3300	98.3300	98.2900	98.2900	(0.041)	0.0000	0.0000	0
2018/12/13	IS10	20/06/2028			Interest Rate Swap	105.4900	105.4900	105.4500	105.4500	(0.038)	0.0000	0.0000	0
2018/12/13	IS10	19/09/2028			Interest Rate Swap	99.1200	99.1200	99.0800	99.0800	(0.040)	0.0000	0.0000	0
2018/12/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/12/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/12/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/12/13	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	20,000
2018/12/13	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/13	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
2018/12/13	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/12/13	R023	07/02/2019	10.59	Call	Bond Future	6,847.2100	6.8472	6,988.8400	6.9888	2.068	0	0	0
2018/12/13	R023	07/02/2019			Bond Future	8.4343	101.2215	8.3917	101.3631	(0.505)	0.0000	0.0000	62,040
2018/12/13	R023	07/02/2019	10.57	Call	Bond Future	6,786.4400	6.7864	6,928.0700	6.9281	2.087	0	0	0
2018/12/13	R023	07/02/2019	10.57	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/12/13	R023	07/02/2019	10.59	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/12/13	R023	07/02/2019	10.58	Call	Bond Future	6,816.8300	6.8168	6,958.4600	6.9585	2.078	0	0	0
2018/12/13	R023	07/02/2019	10.58	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/12/13	R023	02/05/2019	8.45	Call	Bond Future	831.9100	0.8319	900.5200	0.9005	8.247	0	0	0
2018/12/13	R023	02/05/2019	8.44	Put	Bond Future	952.5500	0.9525	876.3800	0.8764	(7.996)	0	0	0
2018/12/13	R023	02/05/2019			Bond Future	8.4835	99.0647	8.4379	99.2086	(0.537)	0.0000	0.0000	0
2018/12/13	R023	02/05/2019	8.46	Call	Bond Future	848.7900	0.8488	918.2100	0.9182	8.179	0	0	0
2018/12/13	R023	02/05/2019	8.46	Put	Bond Future	922.8800	0.9229	848.3500	0.8483	(8.076)	0	0	0
2018/12/13	R023	02/05/2019	8.45	Put	Bond Future	937.6200	0.9376	862.2800	0.8623	(8.035)	0	0	0
2018/12/13	R023	02/05/2019	8.44	Call	Bond Future	815.2200	0.8152	883.0000	0.8830	8.314	0	0	0
2018/12/13	R023	01/08/2019	8.95	Call	Bond Future	1,984.5600	1.9846	2,080.4000	2.0804	4.829	0	0	0
2018/12/13	R023	01/08/2019			Bond Future	8.5228	101.0039	8.4736	101.1505	(0.577)	0.0000	0.0000	0
2018/12/13	R023	01/08/2019	8.93	Call	Bond Future	1,940.3800	1.9404	2,035.3300	2.0353	4.893	0	0	0
2018/12/13	R023	01/08/2019	8.93	Put	Bond Future	736.3000	0.7363	684.6200	0.6846	(7.019)	0	0	0
2018/12/13	R023	01/08/2019	8.95	Put	Bond Future	721.8200	0.7218	671.0300	0.6710	(7.036)	0	0	0
2018/12/13	R023	01/08/2019	8.94	Call	Bond Future	1,962.2800	1.9623	2,057.6800	2.0577	4.862	0	0	0
2018/12/13	R023	01/08/2019	8.94	Put	Bond Future	728.8700	0.7289	677.6400	0.6776	(7.029)	0	0	0
2018/12/13	R035	07/02/2019	8.98	Call	Bond Future	14.7100	0.0147	13.4000	0.0134	(8.906)	0	0	0
2018/12/13	R035	07/02/2019			Bond Future	10.0597	94.6981	10.0639	94.6674	0.042	0.0000	0.0000	71,500
2018/12/13	R035	07/02/2019	8.96	Call	Bond Future	12.9800	0.0130	11.8000	0.0118	(9.091)	0	0	0
2018/12/13	R035	07/02/2019	8.96	Put	Bond Future	8,636.0400	8.6360	8,665.6200	8.6656	0.343	0	0	0
2018/12/13	R035	07/02/2019	8.98	Put	Bond Future	8,470.3200	8.4703	8,499.7700	8.4998	0.348	0	0	0
2018/12/13	R035	07/02/2019	8.97	Call	Bond Future	13.8200	0.0138	12.5700	0.0126	(9.045)	0	0	0
2018/12/13	R035	07/02/2019	8.97	Put	Bond Future	8,553.1000	8.5531	8,582.6100	8.5826	0.345	0	0	0
2018/12/13	R035	02/05/2019	9.74	Put	Bond Future	4,231.2100	4.2312	4,243.7800	4.2438	0.297	0	0	0
2018/12/13	R035	02/05/2019			Bond Future	10.1251	91.8567	10.1295	91.8252	0.043	0.0000	0.0000	0
2018/12/13	R035	02/05/2019	9.74	Call	Bond Future	1,379.8200	1.3798	1,360.9300	1.3609	(1.369)	0	0	0
2018/12/13	R035	02/05/2019	9.75	Call	Bond Future	1,406.8500	1.4069	1,387.7600	1.3878	(1.357)	0	0	0
2018/12/13	R035	02/05/2019	9.75	Put	Bond Future	4,182.5200	4.1825	4,194.8900	4.1949	0.296	0	0	0
2018/12/13	R035	02/05/2019	9.73	Call	Bond Future	1,353.1200	1.3531	1,334.4200	1.3344	(1.382)	0	0	0
2018/12/13	R035	02/05/2019	9.73	Put	Bond Future	4,280.3200	4.2803	4,293.0800	4.2931	0.298	0	0	0
2018/12/13	R035	01/08/2019	10.23	Call	Bond Future	3,369.5300	3.3695	3,345.5200	3.3455	(0.713)	0	0	0
2018/12/13	R035	01/08/2019	10.22	Put	Bond Future	3,126.1200	3.1261	3,134.4000	3.1344	0.265	0	0	0
2018/12/13	R035	01/08/2019			Bond Future	10.1912	93.6548	10.1957	93.6226	0.044	0.0000	0.0000	0
2018/12/13	R035	01/08/2019	10.24	Call	Bond Future	3,407.5600	3.4076	3,383.4300	3.3834	(0.708)	0	0	0
2018/12/13	R035	01/08/2019	10.24	Put	Bond Future	3,060.2200	3.0602	3,068.2700	3.0683	0.263	0	0	0
2018/12/13	R035	01/08/2019	10.23	Put	Bond Future	3,093.1700	3.0932	3,101.3400	3.1013	0.264	0	0	0
2018/12/13	R035	01/08/2019	10.22	Call	Bond Future	3,331.4100	3.3314	3,307.5100	3.3075	(0.717)	0	0	0
2018/12/13	R186	07/02/2019	8.21	Put	Bond Future	5,910.2600	5.9103	5,787.9500	5.7879	(2.069)	0	0	0
2018/12/13	R186	07/02/2019	8.20	Call	Bond Future	15.6000	0.0156	16.6900	0.0167	6.987	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
2018/12/13	R186	07/02/2019	8.50	Call	Bond Future	80.1200	0.0801	85.6200	0.0856	6.865	0	0	1,000
2018/12/13	R186	07/02/2019	9.10	Put	Bond Future	1,456.6200	1.4566	1,377.0100	1.3770	(5.465)	0	0	1,000
2018/12/13	R186	07/02/2019	9.92	Put	Bond Future	151.5400	0.1515	135.1800	0.1352	(10.796)	0	0	1,170
2018/12/13	R186	07/02/2019	9.50	Call	Bond Future	2,250.6800	2.2507	2,332.1100	2.3321	3.618	0	0	0
2018/12/13	R186	07/02/2019			Bond Future	9.1971	108.6799	9.1757	108.8033	(0.233)	0.0000	0.0000	73,350
2018/12/13	R186	07/02/2019	9.20	Put	Bond Future	1,154.3200	1.1543	1,084.3300	1.0843	(6.063)	0	0	0
2018/12/13	R186	07/02/2019	9.20	Call	Bond Future	1,170.8600	1.1709	1,224.3400	1.2243	4.568	0	0	3,000
2018/12/13	R186	07/02/2019	9.30	Call	Bond Future	1,491.2100	1.4912	1,554.4200	1.5544	4.239	0	0	0
2018/12/13	R186	07/02/2019	9.30	Put	Bond Future	900.3000	0.9003	840.0400	0.8400	(6.693)	0	0	5,000
2018/12/13	R186	07/02/2019	9.38	Put	Bond Future	730.0100	0.7300	677.3200	0.6773	(7.218)	0	0	0
2018/12/13	R186	07/02/2019	9.38	Call	Bond Future	1,777.5300	1.7775	1,848.3100	1.8483	3.982	0	0	6,000
2018/12/13	R186	07/02/2019	8.21	Call	Bond Future	16.5700	0.0166	17.7300	0.0177	7.001	0	0	0
2018/12/13	R186	07/02/2019	8.20	Put	Bond Future	5,971.1200	5.9711	5,848.7400	5.8487	(2.050)	0	0	0
2018/12/13	R186	07/02/2019	8.30	Put	Bond Future	5,367.1400	5.3671	5,245.6200	5.2456	(2.264)	0	0	0
2018/12/13	R186	07/02/2019	8.50	Put	Bond Future	4,199.5000	4.1995	4,081.5300	4.0815	(2.809)	0	0	0
2018/12/13	R186	07/02/2019	9.10	Call	Bond Future	894.7300	0.8947	938.5900	0.9386	4.902	0	0	0
2018/12/13	R186	07/02/2019	9.92	Call	Bond Future	4,215.0400	4.2150	4,322.1500	4.3221	2.541	0	0	0
2018/12/13	R186	07/02/2019	9.50	Put	Bond Future	523.0500	0.5230	481.0100	0.4810	(8.037)	0	0	5,000
2018/12/13	R186	07/02/2019	9.23	Put	Bond Future	1,072.8700	1.0729	1,005.8100	1.0058	(6.251)	0	0	0
2018/12/13	R186	07/02/2019	9.23	Call	Bond Future	1,262.1500	1.2622	1,318.5600	1.3186	4.469	0	0	3,000
2018/12/13	R186	07/02/2019	8.22	Call	Bond Future	17.6000	0.0176	18.8300	0.0188	6.989	0	0	0
2018/12/13	R186	07/02/2019	8.22	Put	Bond Future	5,849.5000	5.8495	5,727.2600	5.7273	(2.090)	0	0	0
2018/12/13	R186	07/02/2019	8.30	Call	Bond Future	28.0000	0.0280	29.9500	0.0300	6.964	0	0	210
2018/12/13	R186	07/02/2019	9.90	Call	Bond Future	4,115.0300	4.1150	4,221.3000	4.2213	2.582	0	0	0
2018/12/13	R186	07/02/2019	9.90	Put	Bond Future	161.2100	0.1612	144.0100	0.1440	(10.669)	0	0	1,000
2018/12/13	R186	07/02/2019	9.27	Put	Bond Future	971.3800	0.9714	908.2200	0.9082	(6.502)	0	0	0
2018/12/13	R186	07/02/2019	9.27	Call	Bond Future	1,390.4000	1.3904	1,450.7100	1.4507	4.338	0	0	1,170
2018/12/13	R186	07/02/2019	8.77	Put	Bond Future	2,786.0900	2.7861	2,679.9400	2.6799	(3.810)	0	0	0
2018/12/13	R186	07/02/2019	8.77	Call	Bond Future	286.2300	0.2862	303.5500	0.3036	6.051	0	0	1,170
2018/12/13	R186	02/05/2019	10.07	Call	Bond Future	4,988.1800	4.9882	5,084.7200	5.0847	1.935	0	0	0
2018/12/13	R186	02/05/2019	9.75	Call	Bond Future	3,612.1200	3.6121	3,696.0700	3.6961	2.324	0	0	0
2018/12/13	R186	02/05/2019	9.96	Put	Bond Future	683.8600	0.6839	651.0300	0.6510	(4.801)	0	0	90
2018/12/13	R186	02/05/2019	8.65	Put	Bond Future	4,052.9100	4.0529	3,950.7000	3.9507	(2.522)	0	0	0
2018/12/13	R186	02/05/2019	9.25	Put	Bond Future	1,912.3400	1.9123	1,843.8400	1.8438	(3.582)	0	0	0
2018/12/13	R186	02/05/2019	9.02	Call	Bond Future	1,227.7100	1.2277	1,271.0200	1.2710	3.528	0	0	0
2018/12/13	R186	02/05/2019	9.01	Put	Bond Future	2,642.1000	2.6421	2,559.3500	2.5594	(3.132)	0	0	0
2018/12/13	R186	02/05/2019			Bond Future	9.2638	110.5833	9.2415	110.7088	(0.241)	0.0000	0.0000	3,050
2018/12/13	R186	02/05/2019	8.65	Call	Bond Future	532.3600	0.5324	555.6300	0.5556	4.371	0	0	3,250
2018/12/13	R186	02/05/2019	9.03	Call	Bond Future	1,251.3200	1.2513	1,295.2200	1.2952	3.508	0	0	0
2018/12/13	R186	02/05/2019	9.03	Put	Bond Future	2,574.8500	2.5749	2,493.2700	2.4933	(3.168)	0	0	0
2018/12/13	R186	02/05/2019	10.07	Put	Bond Future	583.7200	0.5837	554.7800	0.5548	(4.958)	0	0	200
2018/12/13	R186	02/05/2019	9.30	Call	Bond Future	1,985.6400	1.9856	2,045.5900	2.0456	3.019	0	0	200
2018/12/13	R186	02/05/2019	9.75	Put	Bond Future	926.9200	0.9269	885.3900	0.8854	(4.480)	0	0	7,000
2018/12/13	R186	02/05/2019	9.96	Call	Bond Future	4,501.5500	4.5015	4,594.2000	4.5942	2.058	0	0	0
2018/12/13	R186	02/05/2019	9.20	Put	Bond Future	2,050.2800	2.0503	1,978.8100	1.9788	(3.486)	0	0	0
2018/12/13	R186	02/05/2019	10.02	Put	Bond Future	627.0100	0.6270	596.3600	0.5964	(4.888)	0	0	3,250
2018/12/13	R186	02/05/2019	9.25	Call	Bond Future	1,834.7600	1.8348	1,891.7400	1.8917	3.106	0	0	3,250
2018/12/13	R186	02/05/2019	9.02	Put	Bond Future	2,608.3300	2.6083	2,526.1600	2.5262	(3.150)	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
2018/12/13	R186	02/05/2019	9.01	Call	Bond Future	1,204.3600	1.2044	1,247.0900	1.2471	3.548	0	0	0
2018/12/13	R186	02/05/2019	8.62	Put	Bond Future	4,187.5300	4.1875	4,083.9100	4.0839	(2.474)	0	0	0
2018/12/13	R186	02/05/2019	8.62	Call	Bond Future	491.0700	0.4911	512.9300	0.5129	4.452	0	0	90
2018/12/13	R186	02/05/2019	8.70	Put	Bond Future	3,834.4300	3.8344	3,734.6700	3.7347	(2.602)	0	0	0
2018/12/13	R186	02/05/2019	8.70	Call	Bond Future	606.2600	0.6063	631.9800	0.6320	4.242	0	0	200
2018/12/13	R186	02/05/2019	9.30	Put	Bond Future	1,782.6600	1.7827	1,717.1300	1.7171	(3.676)	0	0	0
2018/12/13	R186	02/05/2019	9.20	Call	Bond Future	1,691.1800	1.6912	1,745.1900	1.7452	3.194	0	0	90
2018/12/13	R186	02/05/2019	8.50	Put	Bond Future	4,751.6100	4.7516	4,642.7700	4.6428	(2.291)	0	0	0
2018/12/13	R186	02/05/2019	8.50	Call	Bond Future	347.8500	0.3478	364.4900	0.3645	4.784	0	0	7,000
2018/12/13	R186	02/05/2019	9.00	Put	Bond Future	2,676.4500	2.6764	2,593.1100	2.5931	(3.114)	0	0	0
2018/12/13	R186	02/05/2019	9.00	Call	Bond Future	1,181.5500	1.1816	1,223.6900	1.2237	3.567	0	0	7,000
2018/12/13	R186	02/05/2019	8.80	Put	Bond Future	3,418.7200	3.4187	3,324.1400	3.3241	(2.767)	0	0	0
2018/12/13	R186	02/05/2019	8.80	Call	Bond Future	772.2900	0.7723	803.1900	0.8032	4.001	0	0	7,500
2018/12/13	R186	02/05/2019	10.02	Call	Bond Future	4,765.3000	4.7653	4,860.1300	4.8601	1.990	0	0	0
2018/12/13	R186	01/08/2019	10.08	Put	Bond Future	1,137.6500	1.1377	1,099.4300	1.0994	(3.360)	0	0	6,000
2018/12/13	R186	01/08/2019	9.54	Call	Bond Future	3,061.9400	3.0619	3,132.0700	3.1321	2.290	0	0	0
2018/12/13	R186	01/08/2019			Bond Future	9.3282	107.4461	9.3048	107.5739	(0.251)	0.0000	0.0000	0
2018/12/13	R186	01/08/2019	9.52	Call	Bond Future	2,992.3100	2.9923	3,061.5900	3.0616	2.315	0	0	0
2018/12/13	R186	01/08/2019	9.52	Put	Bond Future	1,952.2700	1.9523	1,893.8200	1.8938	(2.994)	0	0	0
2018/12/13	R186	01/08/2019	8.30	Put	Bond Future	6,139.9400	6.1399	6,027.2900	6.0273	(1.835)	0	0	0
2018/12/13	R186	01/08/2019	8.30	Call	Bond Future	331.4500	0.3315	346.5300	0.3465	4.550	0	0	6,000
2018/12/13	R186	01/08/2019	9.05	Put	Bond Future	3,151.7200	3.1517	3,071.5400	3.0715	(2.544)	0	0	0
2018/12/13	R186	01/08/2019	9.05	Call	Bond Future	1,619.4400	1.6194	1,666.9900	1.6670	2.936	0	0	6,000
2018/12/13	R186	01/08/2019	10.08	Call	Bond Future	5,139.2400	5.1392	5,228.7500	5.2288	1.742	0	0	0
2018/12/13	R186	01/08/2019	9.54	Put	Bond Future	1,914.2200	1.9142	1,856.6200	1.8566	(3.009)	0	0	0
2018/12/13	R186	01/08/2019	9.53	Call	Bond Future	3,027.0500	3.0270	3,096.7600	3.0968	2.303	0	0	0
2018/12/13	R186	01/08/2019	9.53	Put	Bond Future	1,933.1500	1.9331	1,875.1300	1.8751	(3.001)	0	0	0
2018/12/13	R197	07/02/2019			Bond Future	299.0029	299.0029	299.0106	299.0106	0.003	0.0000	0.0000	2,355
2018/12/13	R197	02/05/2019			Bond Future	304.3070	304.3070	304.3143	304.3143	0.002	0.0000	0.0000	0
2018/12/13	R197	01/08/2019			Bond Future	302.7751	302.7751	302.7822	302.7822	0.002	0.0000	0.0000	0
2018/12/13	R202	07/02/2019			Bond Future	231.6262	231.6262	230.8260	230.8260	(0.345)	0.0000	0.0000	8,805
2018/12/13	R202	02/05/2019			Bond Future	235.7353	235.7353	234.9202	234.9202	(0.346)	0.0000	0.0000	0
2018/12/13	R202	01/08/2019			Bond Future	236.3891	236.3891	235.5578	235.5578	(0.352)	0.0000	0.0000	0
2018/12/13	R207	07/02/2019	6.52	Call	Bond Future	491.1000	0.4911	539.3900	0.5394	9.833	0	0	0
2018/12/13	R207	07/02/2019	6.51	Put	Bond Future	0.6300	0.0006	0.2800	0.0003	(55.556)	0	0	0
2018/12/13	R207	07/02/2019			Bond Future	5.9691	101.6873	5.9148	101.7359	(0.911)	0.0000	0.0000	15,739
2018/12/13	R207	07/02/2019	6.53	Call	Bond Future	499.9000	0.4999	548.2300	0.5482	9.668	0	0	0
2018/12/13	R207	07/02/2019	6.53	Put	Bond Future	0.4800	0.0005	0.2100	0.0002	(56.250)	0	0	0
2018/12/13	R207	07/02/2019	6.52	Put	Bond Future	0.5500	0.0006	0.2400	0.0002	(56.364)	0	0	0
2018/12/13	R207	07/02/2019	6.51	Call	Bond Future	482.3100	0.4823	530.5600	0.5306	10.004	0	0	0
2018/12/13	R207	02/05/2019	7.63	Call	Bond Future	1,492.4200	1.4924	1,541.7100	1.5417	3.303	0	0	0
2018/12/13	R207	02/05/2019			Bond Future	5.4014	103.4685	5.3288	103.5178	(1.345)	0.0000	0.0000	0
2018/12/13	R207	02/05/2019	7.61	Call	Bond Future	1,479.1900	1.4792	1,528.4800	1.5285	3.332	0	0	0
2018/12/13	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/13	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/13	R207	02/05/2019	7.62	Call	Bond Future	1,485.8100	1.4858	1,535.1000	1.5351	3.317	0	0	0
2018/12/13	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/13	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/13	R207	01/08/2019	7.33	Call	Bond Future	1,491.6100	1.4916	1,541.7200	1.5417	3.359	0	0	0
2018/12/13	R207	01/08/2019			Bond Future	3.9230	101.8516	3.8103	101.9017	(2.873)	0.0000	0.0000	0
2018/12/13	R207	01/08/2019	7.34	Call	Bond Future	1,495.9300	1.4959	1,546.0400	1.5460	3.350	0	0	0
2018/12/13	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/13	R207	01/08/2019	7.35	Call	Bond Future	1,500.2400	1.5002	1,550.3500	1.5503	3.340	0	0	0
2018/12/13	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/13	R208	07/02/2019	7.07	Call	Bond Future	64.1300	0.0641	82.1200	0.0821	28.052	0	0	0
2018/12/13	R208	07/02/2019	7.08	Put	Bond Future	367.0000	0.3670	313.6400	0.3136	(14.540)	0	0	0
2018/12/13	R208	07/02/2019	7.06	Put	Bond Future	396.3300	0.3963	340.9800	0.3410	(13.966)	0	0	0
2018/12/13	R208	07/02/2019			Bond Future	7.2341	101.5523	7.1966	101.6247	(0.518)	0.0000	0.0000	17,335
2018/12/13	R208	07/02/2019	7.07	Put	Bond Future	381.5900	0.3816	327.2300	0.3272	(14.246)	0	0	0
2018/12/13	R208	07/02/2019	7.08	Call	Bond Future	68.9200	0.0689	87.9100	0.0879	27.554	0	0	0
2018/12/13	R208	07/02/2019	7.06	Call	Bond Future	59.4800	0.0595	76.4800	0.0765	28.581	0	0	0
2018/12/13	R208	02/05/2019	8.03	Put	Bond Future	66.7300	0.0667	58.1600	0.0582	(12.843)	0	0	0
2018/12/13	R208	02/05/2019	8.02	Call	Bond Future	1,522.6700	1.5227	1,587.3900	1.5874	4.250	0	0	0
2018/12/13	R208	02/05/2019			Bond Future	7.1754	99.9301	7.1332	100.0035	(0.588)	0.0000	0.0000	0
2018/12/13	R208	02/05/2019	8.03	Call	Bond Future	1,538.6000	1.5386	1,603.4600	1.6035	4.216	0	0	0
2018/12/13	R208	02/05/2019	8.02	Put	Bond Future	67.8600	0.0679	59.1500	0.0592	(12.835)	0	0	0
2018/12/13	R208	02/05/2019	8.04	Call	Bond Future	1,554.5400	1.5545	1,619.5400	1.6195	4.181	0	0	0
2018/12/13	R208	02/05/2019	8.04	Put	Bond Future	65.6200	0.0656	57.1900	0.0572	(12.847)	0	0	0
2018/12/13	R208	01/08/2019	8.16	Call	Bond Future	1,767.0200	1.7670	1,832.2800	1.8323	3.693	0	0	0
2018/12/13	R208	01/08/2019	8.17	Put	Bond Future	88.7300	0.0887	79.4200	0.0794	(10.493)	0	0	0
2018/12/13	R208	01/08/2019			Bond Future	7.0515	101.8863	7.0027	101.9610	(0.693)	0.0000	0.0000	0
2018/12/13	R208	01/08/2019	8.16	Put	Bond Future	90.6100	0.0906	81.1300	0.0811	(10.462)	0	0	0
2018/12/13	R208	01/08/2019	8.17	Call	Bond Future	1,780.0900	1.7801	1,845.5200	1.8455	3.676	0	0	0
2018/12/13	R208	01/08/2019	8.15	Call	Bond Future	1,753.9700	1.7540	1,819.0800	1.8191	3.712	0	0	0
2018/12/13	R208	01/08/2019	8.15	Put	Bond Future	92.5100	0.0925	82.8800	0.0829	(10.410)	0	0	0
2018/12/13	R209	07/02/2019	10.20	Put	Bond Future	839.1400	0.8391	837.0000	0.8370	(0.255)	0	0	4,000
2018/12/13	R209	07/02/2019	8.97	Put	Bond Future	6,817.2600	6.8173	6,842.5200	6.8425	0.371	0	0	0
2018/12/13	R209	07/02/2019			Bond Future	9.9873	71.9313	9.9916	71.9043	0.043	0.0000	0.0000	119,368
2018/12/13	R209	07/02/2019	8.96	Call	Bond Future	20.2700	0.0203	18.6000	0.0186	(8.239)	0	0	0
2018/12/13	R209	07/02/2019	8.96	Put	Bond Future	6,887.5800	6.8876	6,912.9100	6.9129	0.368	0	0	0
2018/12/13	R209	07/02/2019	10.20	Call	Bond Future	2,147.2000	2.1472	2,118.0600	2.1181	(1.357)	0	0	0
2018/12/13	R209	07/02/2019	8.97	Call	Bond Future	21.4700	0.0215	19.7300	0.0197	(8.104)	0	0	0
2018/12/13	R209	07/02/2019	9.04	Put	Bond Future	6,329.6700	6.3297	6,354.2800	6.3543	0.389	0	0	0
2018/12/13	R209	07/02/2019	9.04	Call	Bond Future	31.8100	0.0318	29.4200	0.0294	(7.513)	0	0	4,000
2018/12/13	R209	07/02/2019	9.54	Put	Bond Future	3,223.9100	3.2239	3,237.7400	3.2377	0.429	0	0	0
2018/12/13	R209	07/02/2019	9.54	Call	Bond Future	349.4300	0.3494	336.2600	0.3363	(3.769)	0	0	4,000
2018/12/13	R209	07/02/2019	8.95	Call	Bond Future	19.1200	0.0191	17.5300	0.0175	(8.316)	0	0	0
2018/12/13	R209	07/02/2019	8.95	Put	Bond Future	6,958.0500	6.9580	6,983.4600	6.9835	0.365	0	0	0
2018/12/13	R209	02/05/2019	9.70	Put	Bond Future	3,446.6700	3.4467	3,457.2500	3.4573	0.307	0	0	0
2018/12/13	R209	02/05/2019			Bond Future	10.0463	70.0422	10.0507	70.0146	0.044	0.0000	0.0000	0
2018/12/13	R209	02/05/2019	9.69	Call	Bond Future	1,236.1600	1.2362	1,219.3200	1.2193	(1.362)	0	0	0

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2018/12/13	R209	02/05/2019	9.69	Put	Bond Future	3,487.4900	3.4875	3,498.2300	3.4982	0.308	0	0	0
2018/12/13	R209	02/05/2019	9.70	Call	Bond Future	1,259.9800	1.2600	1,242.9800	1.2430	(1.349)	0	0	0
2018/12/13	R209	02/05/2019	10.50	Call	Bond Future	3,930.3700	3.9304	3,903.8300	3.9038	(0.675)	0	0	0
2018/12/13	R209	02/05/2019	10.71	Call	Bond Future	4,840.8400	4.8408	4,813.1200	4.8131	(0.573)	0	0	0
2018/12/13	R209	02/05/2019	9.68	Call	Bond Future	1,212.6000	1.2126	1,195.9300	1.1959	(1.375)	0	0	0
2018/12/13	R209	02/05/2019	9.68	Put	Bond Future	3,528.6600	3.5287	3,539.5700	3.5396	0.309	0	0	0
2018/12/13	R209	02/05/2019	9.95	Put	Bond Future	2,528.7300	2.5287	2,535.4700	2.5355	0.267	0	0	0
2018/12/13	R209	02/05/2019	9.95	Call	Bond Future	1,930.7500	1.9307	1,909.9100	1.9099	(1.079)	0	0	760
2018/12/13	R209	02/05/2019	10.50	Put	Bond Future	1,211.2500	1.2113	1,212.2900	1.2123	0.086	0	0	11,560
2018/12/13	R209	02/05/2019	9.35	Put	Bond Future	5,080.3400	5.0803	5,097.0400	5.0970	0.329	0	0	0
2018/12/13	R209	02/05/2019	9.35	Call	Bond Future	579.4100	0.5794	568.5300	0.5685	(1.878)	0	0	760
2018/12/13	R209	02/05/2019	10.71	Put	Bond Future	916.5700	0.9166	916.4300	0.9164	(0.015)	0	0	760
2018/12/13	R209	01/08/2019	10.15	Put	Bond Future	2,712.7500	2.7127	2,719.7400	2.7197	0.258	0	0	0
2018/12/13	R209	01/08/2019	10.17	Call	Bond Future	3,056.7100	3.0567	3,035.3000	3.0353	(0.700)	0	0	0
2018/12/13	R209	01/08/2019			Bond Future	10.1045	71.4134	10.1091	71.3852	0.046	0.0000	0.0000	0
2018/12/13	R209	01/08/2019	10.15	Call	Bond Future	2,990.1100	2.9901	2,968.8900	2.9689	(0.710)	0	0	0
2018/12/13	R209	01/08/2019	10.17	Put	Bond Future	2,658.0600	2.6581	2,664.8600	2.6649	0.256	0	0	0
2018/12/13	R209	01/08/2019	10.16	Put	Bond Future	2,685.4000	2.6854	2,692.2900	2.6923	0.257	0	0	0
2018/12/13	R209	01/08/2019	10.16	Call	Bond Future	3,023.4400	3.0234	3,002.1200	3.0021	(0.705)	0	0	0
2018/12/13	R210	07/02/2019			Bond Future	186.0903	186.0903	185.7955	185.7955	(0.158)	0.0000	0.0000	2,458
2018/12/13	R210	02/05/2019			Bond Future	186.8356	186.8356	186.5354	186.5354	(0.161)	0.0000	0.0000	0
2018/12/13	R210	01/08/2019			Bond Future	190.5364	190.5364	190.2299	190.2299	(0.161)	0.0000	0.0000	0
2018/12/13	R212	07/02/2019			Bond Future	155.7476	155.7476	155.7514	155.7514	0.002	0.0000	0.0000	4,976
2018/12/13	R212	02/05/2019			Bond Future	158.5106	158.5106	158.5142	158.5142	0.002	0.0000	0.0000	0
2018/12/13	R212	01/08/2019			Bond Future	161.5791	161.5791	161.5825	161.5825	0.002	0.0000	0.0000	0
2018/12/13	R213	07/02/2019	8.68	Call	Bond Future	11.1000	0.0111	9.7800	0.0098	(11.892)	0	0	0
2018/12/13	R213	07/02/2019			Bond Future	9.7981	83.6495	9.8075	83.5932	0.095	0.0000	0.0000	32,479
2018/12/13	R213	07/02/2019	8.68	Put	Bond Future	7,147.0300	7.1470	7,201.9500	7.2020	0.768	0	0	0
2018/12/13	R213	07/02/2019	8.69	Call	Bond Future	11.7900	0.0118	10.4100	0.0104	(11.705)	0	0	0
2018/12/13	R213	07/02/2019	8.70	Put	Bond Future	7,013.4900	7.0135	7,068.2700	7.0683	0.781	0	0	0
2018/12/13	R213	07/02/2019	8.69	Put	Bond Future	7,080.2000	7.0802	7,135.0600	7.1351	0.775	0	0	0
2018/12/13	R213	07/02/2019	8.70	Call	Bond Future	12.5300	0.0125	11.0700	0.0111	(11.652)	0	0	0
2018/12/13	R213	02/05/2019	9.49	Call	Bond Future	1,137.9100	1.1379	1,111.6400	1.1116	(2.309)	0	0	0
2018/12/13	R213	02/05/2019	9.48	Put	Bond Future	3,422.0700	3.4221	3,453.4500	3.4535	0.917	0	0	0
2018/12/13	R213	02/05/2019			Bond Future	9.8609	81.5652	9.8706	81.5079	0.098	0.0000	0.0000	0
2018/12/13	R213	02/05/2019	9.50	Call	Bond Future	1,160.2800	1.1603	1,133.7100	1.1337	(2.290)	0	0	0
2018/12/13	R213	02/05/2019	9.50	Put	Bond Future	3,343.4200	3.3434	3,374.2000	3.3742	0.921	0	0	0
2018/12/13	R213	02/05/2019	9.49	Put	Bond Future	3,382.6700	3.3827	3,413.7500	3.4138	0.919	0	0	0
2018/12/13	R213	02/05/2019	9.48	Call	Bond Future	1,115.6200	1.1156	1,089.6500	1.0897	(2.328)	0	0	0
2018/12/13	R213	01/08/2019	9.99	Put	Bond Future	2,456.6600	2.4567	2,478.1000	2.4781	0.873	0	0	0
2018/12/13	R213	01/08/2019	9.98	Call	Bond Future	2,811.1800	2.8112	2,774.1800	2.7742	(1.316)	0	0	0
2018/12/13	R213	01/08/2019			Bond Future	9.9237	83.1619	9.9337	83.1032	0.101	0.0000	0.0000	0
2018/12/13	R213	01/08/2019	9.99	Call	Bond Future	2,843.4700	2.8435	2,806.2700	2.8063	(1.308)	0	0	0
2018/12/13	R213	01/08/2019	9.98	Put	Bond Future	2,482.5200	2.4825	2,504.1600	2.5042	0.872	0	0	0
2018/12/13	R213	01/08/2019	10.00	Call	Bond Future	2,876.2000	2.8762	2,838.7900	2.8388	(1.301)	0	0	0

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2018/12/13	R213	01/08/2019	10.00	Put	Bond Future	2,431.3000	2.4313	2,452.5300	2.4525	0.873	0	0	0
2018/12/13	R214	07/02/2019	9.05	Put	Bond Future	7,902.9300	7.9029	7,896.9700	7.8970	(0.075)	0	0	0
2018/12/13	R214	07/02/2019			Bond Future	10.1744	70.8933	10.1736	70.8985	(0.008)	0.0000	0.0000	31,403
2018/12/13	R214	07/02/2019	9.04	Call	Bond Future	11.3200	0.0113	10.6000	0.0106	(6.360)	0	0	0
2018/12/13	R214	07/02/2019	9.04	Put	Bond Future	7,978.8000	7.9788	7,972.8800	7.9729	(0.074)	0	0	0
2018/12/13	R214	07/02/2019	9.05	Call	Bond Future	12.0500	0.0121	11.2900	0.0113	(6.307)	0	0	0
2018/12/13	R214	07/02/2019	9.03	Call	Bond Future	10.6300	0.0106	9.9500	0.0100	(6.397)	0	0	0
2018/12/13	R214	07/02/2019	9.03	Put	Bond Future	8,054.8300	8.0548	8,048.9500	8.0489	(0.073)	0	0	0
2018/12/13	R214	02/05/2019	9.87	Call	Bond Future	1,277.6000	1.2776	1,272.0300	1.2720	(0.436)	0	0	0
2018/12/13	R214	02/05/2019	9.85	Call	Bond Future	1,229.0500	1.2291	1,223.5300	1.2235	(0.449)	0	0	0
2018/12/13	R214	02/05/2019			Bond Future	10.2328	68.8391	10.2320	68.8443	(0.008)	0.0000	0.0000	0
2018/12/13	R214	02/05/2019	9.85	Put	Bond Future	3,737.6100	3.7376	3,726.9300	3.7269	(0.286)	0	0	0
2018/12/13	R214	02/05/2019	9.87	Put	Bond Future	3,651.4300	3.6514	3,640.7000	3.6407	(0.294)	0	0	0
2018/12/13	R214	02/05/2019	9.86	Call	Bond Future	1,253.1100	1.2531	1,247.5600	1.2476	(0.443)	0	0	0
2018/12/13	R214	02/05/2019	9.86	Put	Bond Future	3,694.2500	3.6943	3,683.5400	3.6835	(0.290)	0	0	0
2018/12/13	R214	01/08/2019	10.34	Put	Bond Future	2,807.2200	2.8072	2,798.4700	2.7985	(0.312)	0	0	0
2018/12/13	R214	01/08/2019			Bond Future	10.2916	70.1867	10.2908	70.1919	(0.008)	0.0000	0.0000	0
2018/12/13	R214	01/08/2019	10.33	Call	Bond Future	3,077.0500	3.0770	3,073.4400	3.0734	(0.117)	0	0	0
2018/12/13	R214	01/08/2019	10.33	Put	Bond Future	2,836.0400	2.8360	2,827.2700	2.8273	(0.309)	0	0	0
2018/12/13	R214	01/08/2019	10.34	Call	Bond Future	3,110.8300	3.1108	3,107.2400	3.1072	(0.115)	0	0	0
2018/12/13	R214	01/08/2019	10.32	Call	Bond Future	3,043.2000	3.0432	3,039.5800	3.0396	(0.119)	0	0	0
2018/12/13	R214	01/08/2019	10.32	Put	Bond Future	2,864.8800	2.8649	2,856.1000	2.8561	(0.306)	0	0	0
2018/12/13	R248	07/02/2019	9.06	Put	Bond Future	10,275.2700	10.2753	10,267.9200	10.2679	(0.072)	0	0	0
2018/12/13	R248	07/02/2019			Bond Future	10.2000	90.5541	10.1992	90.5608	(0.008)	0.0000	0.0000	106,522
2018/12/13	R248	07/02/2019	9.06	Call	Bond Future	9.6300	0.0096	8.9700	0.0090	(6.854)	0	0	0
2018/12/13	R248	07/02/2019	9.05	Put	Bond Future	10,373.9200	10.3739	10,366.6100	10.3666	(0.070)	0	0	0
2018/12/13	R248	07/02/2019	9.07	Call	Bond Future	10.3000	0.0103	9.6100	0.0096	(6.699)	0	0	0
2018/12/13	R248	07/02/2019	9.07	Put	Bond Future	10,176.8200	10.1768	10,169.4400	10.1694	(0.073)	0	0	0
2018/12/13	R248	07/02/2019	9.05	Call	Bond Future	8.9900	0.0090	8.3700	0.0084	(6.897)	0	0	0
2018/12/13	R248	02/05/2019	9.90	Put	Bond Future	4,567.2400	4.5672	4,553.7200	4.5537	(0.296)	0	0	0
2018/12/13	R248	02/05/2019			Bond Future	10.2593	87.7034	10.2585	87.7101	(0.008)	0.0000	0.0000	0
2018/12/13	R248	02/05/2019	9.90	Call	Bond Future	1,576.9900	1.5770	1,570.1700	1.5702	(0.432)	0	0	0
2018/12/13	R248	02/05/2019	9.91	Call	Bond Future	1,608.2100	1.6082	1,601.3700	1.6014	(0.425)	0	0	0
2018/12/13	R248	02/05/2019	9.89	Put	Bond Future	4,622.1900	4.6222	4,608.7000	4.6087	(0.292)	0	0	0
2018/12/13	R248	02/05/2019	9.91	Put	Bond Future	4,512.7800	4.5128	4,499.2400	4.4992	(0.300)	0	0	0
2018/12/13	R248	02/05/2019	9.89	Call	Bond Future	1,546.1100	1.5461	1,539.3200	1.5393	(0.439)	0	0	0
2018/12/13	R248	01/08/2019	10.35	Call	Bond Future	3,774.2400	3.7742	3,769.8900	3.7699	(0.115)	0	0	0
2018/12/13	R248	01/08/2019	10.34	Put	Bond Future	3,565.1600	3.5652	3,554.1700	3.5542	(0.308)	0	0	0
2018/12/13	R248	01/08/2019			Bond Future	10.3191	89.4203	10.3183	89.4269	(0.008)	0.0000	0.0000	0
2018/12/13	R248	01/08/2019	10.36	Call	Bond Future	3,816.7100	3.8167	3,812.3900	3.8124	(0.113)	0	0	0
2018/12/13	R248	01/08/2019	10.36	Put	Bond Future	3,490.9500	3.4910	3,480.0000	3.4800	(0.314)	0	0	0
2018/12/13	R248	01/08/2019	10.35	Put	Bond Future	3,527.8900	3.5279	3,516.9100	3.5169	(0.311)	0	0	0
2018/12/13	R248	01/08/2019	10.34	Call	Bond Future	3,731.9800	3.7320	3,727.6200	3.7276	(0.117)	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											985466	