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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/12/2018 TO 24/12/2018

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
2018/12/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	0986	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
2018/12/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	2025	07/02/2019			Bond Future	132.3002	132.3002	132.3125	132.3125	0.009	0.0000	0.0000	355
2018/12/24	2025	02/05/2019			Bond Future	134.6429	134.6429	134.6547	134.6547	0.009	0.0000	0.0000	0
2018/12/24	2025	01/08/2019			Bond Future	137.2553	137.2553	137.2668	137.2668	0.008	0.0000	0.0000	0
2018/12/24	2029	07/02/2019			Bond Future	100.3088	100.3088	100.3190	100.3190	0.010	0.0000	0.0000	2,954
2018/12/24	2029	02/05/2019			Bond Future	101.0119	101.0119	101.0218	101.0218	0.010	0.0000	0.0000	0
2018/12/24	2029	01/08/2019			Bond Future	103.0069	103.0069	103.0166	103.0166	0.009	0.0000	0.0000	0
2018/12/24	2030	07/02/2019	8.62	Call	Bond Future	18.9100	0.0189	16.9300	0.0169	(10.471)	0	0	0
2018/12/24	2030	07/02/2019	10.20	Put	Bond Future	189.5800	0.1896	158.0200	0.1580	(16.647)	0	0	3,960
2018/12/24	2030	07/02/2019			Bond Future	9.5615	89.7918	9.5439	89.9018	(0.185)	0.0000	0.0000	56,795
2018/12/24	2030	07/02/2019	9.68	Put	Bond Future	903.3300	0.9033	822.3300	0.8223	(8.967)	0	0	0
2018/12/24	2030	07/02/2019	9.68	Call	Bond Future	1,636.4900	1.6365	1,665.4800	1.6655	1.771	0	0	3,960
2018/12/24	2030	07/02/2019	9.18	Put	Bond Future	2,759.2100	2.7592	2,645.7700	2.6458	(4.111)	0	0	0
2018/12/24	2030	07/02/2019	9.18	Call	Bond Future	341.9600	0.3420	338.5100	0.3385	(1.009)	0	0	3,960
2018/12/24	2030	07/02/2019	8.63	Call	Bond Future	20.1200	0.0201	18.0500	0.0181	(10.288)	0	0	0
2018/12/24	2030	07/02/2019	8.62	Put	Bond Future	6,145.1000	6.1451	6,033.1300	6.0331	(1.822)	0	0	0
2018/12/24	2030	07/02/2019	10.20	Call	Bond Future	4,046.6400	4.0466	4,125.0700	4.1251	1.938	0	0	0
2018/12/24	2030	07/02/2019	8.90	Call	Bond Future	91.7200	0.0917	87.2800	0.0873	(4.841)	0	0	1,320
2018/12/24	2030	07/02/2019	8.63	Put	Bond Future	6,078.3500	6.0784	5,966.2900	5.9663	(1.844)	0	0	0
2018/12/24	2030	07/02/2019	8.64	Call	Bond Future	21.3900	0.0214	19.2400	0.0192	(10.051)	0	0	0
2018/12/24	2030	07/02/2019	8.64	Put	Bond Future	6,011.7100	6.0117	5,899.5700	5.8996	(1.865)	0	0	0
2018/12/24	2030	07/02/2019	9.60	Put	Bond Future	1,112.7000	1.1127	1,023.8700	1.0239	(7.983)	0	0	0
2018/12/24	2030	07/02/2019	9.60	Call	Bond Future	1,351.6600	1.3517	1,372.8200	1.3728	1.565	0	0	1,320
2018/12/24	2030	07/02/2019	9.40	Put	Bond Future	1,779.2100	1.7792	1,674.6600	1.6747	(5.876)	0	0	0
2018/12/24	2030	07/02/2019	9.40	Call	Bond Future	766.3600	0.7664	771.8000	0.7718	0.710	0	0	0
2018/12/24	2030	07/02/2019	8.70	Put	Bond Future	5,614.8700	5.6149	5,502.2100	5.5022	(2.006)	0	0	0
2018/12/24	2030	07/02/2019	8.70	Call	Bond Future	30.6100	0.0306	27.9400	0.0279	(8.723)	0	0	0
2018/12/24	2030	07/02/2019	8.90	Put	Bond Future	4,338.9400	4.3389	4,224.5100	4.2245	(2.637)	0	0	0
2018/12/24	2030	02/05/2019	8.90	Put	Bond Future	5,029.2800	5.0293	4,923.7500	4.9238	(2.098)	0	0	0
2018/12/24	2030	02/05/2019	9.41	Call	Bond Future	1,416.8700	1.4169	1,440.2300	1.4402	1.649	0	0	0
2018/12/24	2030	02/05/2019			Bond Future	9.6263	91.3617	9.6081	91.4731	(0.189)	0.0000	0.0000	0
2018/12/24	2030	02/05/2019	9.39	Call	Bond Future	1,364.0300	1.3640	1,386.4800	1.3865	1.646	0	0	0
2018/12/24	2030	02/05/2019	9.39	Put	Bond Future	2,825.7400	2.8257	2,736.8400	2.7368	(3.146)	0	0	0
2018/12/24	2030	02/05/2019	10.20	Call	Bond Future	4,288.7700	4.2888	4,352.2300	4.3522	1.480	0	0	0
2018/12/24	2030	02/05/2019	10.20	Put	Bond Future	868.6300	0.8686	820.7400	0.8207	(5.513)	0	0	3,000
2018/12/24	2030	02/05/2019	8.90	Call	Bond Future	432.5500	0.4326	438.3700	0.4384	1.346	0	0	3,000
2018/12/24	2030	02/05/2019	9.41	Put	Bond Future	2,753.6100	2.7536	2,665.6200	2.6656	(3.195)	0	0	0
2018/12/24	2030	02/05/2019	9.40	Call	Bond Future	1,390.4100	1.3904	1,413.3100	1.4133	1.647	0	0	3,000
2018/12/24	2030	02/05/2019	9.40	Put	Bond Future	2,789.6100	2.7896	2,701.1600	2.7012	(3.171)	0	0	0
2018/12/24	2030	01/08/2019	9.91	Put	Bond Future	2,106.5500	2.1066	2,042.7100	2.0427	(3.031)	0	0	0
2018/12/24	2030	01/08/2019			Bond Future	9.6925	89.1394	9.6736	89.2526	(0.194)	0.0000	0.0000	0
2018/12/24	2030	01/08/2019	9.91	Call	Bond Future	3,400.4200	3.4004	3,449.7800	3.4498	1.452	0	0	0
2018/12/24	2030	01/08/2019	9.92	Call	Bond Future	3,436.5000	3.4365	3,486.2500	3.4863	1.448	0	0	0

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2018/12/24	2030	01/08/2019	9.90	Put	Bond Future	2,129.5600	2.1296	2,065.3300	2.0653	(3.016)	0	0	0
2018/12/24	2030	01/08/2019	9.92	Put	Bond Future	2,083.7600	2.0838	2,020.3100	2.0203	(3.045)	0	0	0
2018/12/24	2030	01/08/2019	9.90	Call	Bond Future	3,364.5000	3.3645	3,413.4700	3.4135	1.455	0	0	0
2018/12/24	2032	07/02/2019	8.81	Call	Bond Future	16.5400	0.0165	14.6900	0.0147	(11.185)	0	0	0
2018/12/24	2032	07/02/2019	8.80	Put	Bond Future	6,950.3900	6.9504	6,828.9900	6.8290	(1.747)	0	0	0
2018/12/24	2032	07/02/2019			Bond Future	9.7781	91.8754	9.7603	91.9950	(0.182)	0.0000	0.0000	43,478
2018/12/24	2032	07/02/2019	8.82	Call	Bond Future	17.6300	0.0176	15.7000	0.0157	(10.947)	0	0	0
2018/12/24	2032	07/02/2019	8.82	Put	Bond Future	6,803.2700	6.8033	6,681.7200	6.6817	(1.787)	0	0	0
2018/12/24	2032	07/02/2019	8.81	Put	Bond Future	6,876.7600	6.8768	6,755.2900	6.7553	(1.766)	0	0	0
2018/12/24	2032	07/02/2019	8.80	Call	Bond Future	15.5100	0.0155	13.7300	0.0137	(11.476)	0	0	0
2018/12/24	2032	02/05/2019	9.62	Put	Bond Future	3,026.9900	3.0270	2,931.0400	2.9310	(3.170)	0	0	0
2018/12/24	2032	02/05/2019	9.61	Call	Bond Future	1,506.9200	1.5069	1,531.6900	1.5317	1.644	0	0	0
2018/12/24	2032	02/05/2019			Bond Future	9.8423	89.3249	9.8240	89.4461	(0.186)	0.0000	0.0000	0
2018/12/24	2032	02/05/2019	9.62	Call	Bond Future	1,536.2100	1.5362	1,561.4700	1.5615	1.644	0	0	0
2018/12/24	2032	02/05/2019	9.61	Put	Bond Future	3,065.5900	3.0656	2,969.1500	2.9692	(3.146)	0	0	0
2018/12/24	2032	02/05/2019	9.63	Call	Bond Future	1,566.0200	1.5660	1,591.7600	1.5918	1.644	0	0	0
2018/12/24	2032	02/05/2019	9.63	Put	Bond Future	2,988.9900	2.9890	2,893.5200	2.8935	(3.194)	0	0	0
2018/12/24	2032	01/08/2019	10.10	Call	Bond Future	3,622.8000	3.6228	3,675.4700	3.6755	1.454	0	0	0
2018/12/24	2032	01/08/2019	10.11	Put	Bond Future	2,342.0600	2.3421	2,271.9700	2.2720	(2.993)	0	0	0
2018/12/24	2032	01/08/2019			Bond Future	9.9058	91.0684	9.8870	91.1915	(0.190)	0.0000	0.0000	0
2018/12/24	2032	01/08/2019	10.10	Put	Bond Future	2,367.8800	2.3679	2,297.3700	2.2974	(2.978)	0	0	0
2018/12/24	2032	01/08/2019	10.11	Call	Bond Future	3,660.9300	3.6609	3,714.0200	3.7140	1.450	0	0	0
2018/12/24	2032	01/08/2019	10.09	Call	Bond Future	3,584.8500	3.5849	3,637.0800	3.6371	1.457	0	0	0
2018/12/24	2032	01/08/2019	10.09	Put	Bond Future	2,393.9500	2.3940	2,323.0000	2.3230	(2.964)	0	0	0
2018/12/24	2033	07/02/2019			Bond Future	102.4199	102.4199	102.4308	102.4308	0.011	0.0000	0.0000	5,890
2018/12/24	2033	02/05/2019			Bond Future	103.0882	103.0882	103.0986	103.0986	0.010	0.0000	0.0000	0
2018/12/24	2033	01/08/2019			Bond Future	105.1241	105.1241	105.1344	105.1344	0.010	0.0000	0.0000	0
2018/12/24	2037	07/02/2019	9.06	Put	Bond Future	7,548.1000	7.5481	7,414.0500	7.4140	(1.776)	0	0	0
2018/12/24	2037	07/02/2019	9.05	Call	Bond Future	20.1800	0.0202	17.9500	0.0180	(11.051)	0	0	0
2018/12/24	2037	07/02/2019			Bond Future	10.0063	87.8264	9.9887	87.9581	(0.176)	0.0000	0.0000	57,970
2018/12/24	2037	07/02/2019	9.06	Call	Bond Future	21.5600	0.0216	19.2300	0.0192	(10.807)	0	0	0
2018/12/24	2037	07/02/2019	9.05	Put	Bond Future	7,631.4300	7.6314	7,497.4800	7.4975	(1.755)	0	0	0
2018/12/24	2037	07/02/2019	9.07	Call	Bond Future	23.0200	0.0230	20.5900	0.0206	(10.556)	0	0	0
2018/12/24	2037	07/02/2019	9.07	Put	Bond Future	7,464.9700	7.4650	7,330.8200	7.3308	(1.797)	0	0	0
2018/12/24	2037	02/05/2019	9.81	Put	Bond Future	3,550.7100	3.5507	3,442.8000	3.4428	(3.039)	0	0	0
2018/12/24	2037	02/05/2019			Bond Future	10.0707	89.3619	10.0526	89.4954	(0.179)	0.0000	0.0000	0
2018/12/24	2037	02/05/2019	9.80	Call	Bond Future	1,562.5300	1.5625	1,587.5700	1.5876	1.603	0	0	0
2018/12/24	2037	02/05/2019	9.80	Put	Bond Future	3,595.2900	3.5953	3,486.8600	3.4869	(3.016)	0	0	0
2018/12/24	2037	02/05/2019	9.81	Call	Bond Future	1,594.3200	1.5943	1,619.8800	1.6199	1.603	0	0	0
2018/12/24	2037	02/05/2019	9.79	Call	Bond Future	1,531.2900	1.5313	1,555.8200	1.5558	1.602	0	0	0
2018/12/24	2037	02/05/2019	9.79	Put	Bond Future	3,640.5200	3.6405	3,531.5800	3.5316	(2.992)	0	0	0
2018/12/24	2037	01/08/2019	10.31	Call	Bond Future	3,963.2000	3.9632	4,020.1600	4.0202	1.437	0	0	0
2018/12/24	2037	01/08/2019			Bond Future	10.1373	86.8504	10.1187	86.9861	(0.184)	0.0000	0.0000	0
2018/12/24	2037	01/08/2019	10.29	Call	Bond Future	3,880.2100	3.8802	3,936.2200	3.9362	1.443	0	0	0
2018/12/24	2037	01/08/2019	10.29	Put	Bond Future	2,779.4200	2.7794	2,699.7000	2.6997	(2.868)	0	0	0

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2018/12/24	2037	01/08/2019	10.31	Put	Bond Future	2,719.8100	2.7198	2,641.0400	2.6410	(2.896)	0	0	0
2018/12/24	2037	01/08/2019	10.30	Call	Bond Future	3,921.6100	3.9216	3,978.1000	3.9781	1.440	0	0	0
2018/12/24	2037	01/08/2019	10.30	Put	Bond Future	2,749.4800	2.7495	2,670.2400	2.6702	(2.882)	0	0	0
2018/12/24	2038	07/02/2019			Bond Future	120.2107	120.2107	120.2234	120.2234	0.011	0.0000	0.0000	9,955
2018/12/24	2038	02/05/2019			Bond Future	122.3393	122.3393	122.3516	122.3516	0.010	0.0000	0.0000	0
2018/12/24	2038	01/08/2019			Bond Future	124.7029	124.7029	124.7149	124.7149	0.010	0.0000	0.0000	0
2018/12/24	2040	07/02/2019	9.13	Call	Bond Future	20.9700	0.0210	19.2700	0.0193	(8.107)	0	0	0
2018/12/24	2040	07/02/2019	9.11	Put	Bond Future	8,358.8400	8.3588	8,175.4000	8.1754	(2.195)	0	0	0
2018/12/24	2040	07/02/2019			Bond Future	10.0812	90.9308	10.0585	91.1126	(0.225)	0.0000	0.0000	31,965
2018/12/24	2040	07/02/2019	9.13	Put	Bond Future	8,177.5300	8.1775	7,993.9700	7.9940	(2.245)	0	0	0
2018/12/24	2040	07/02/2019	9.11	Call	Bond Future	18.4000	0.0184	16.8200	0.0168	(8.587)	0	0	0
2018/12/24	2040	07/02/2019	9.12	Put	Bond Future	8,268.0700	8.2681	8,084.5800	8.0846	(2.219)	0	0	0
2018/12/24	2040	07/02/2019	9.12	Call	Bond Future	19.6400	0.0196	18.0100	0.0180	(8.299)	0	0	0
2018/12/24	2040	02/05/2019	9.60	Call	Bond Future	901.7500	0.9017	925.8800	0.9259	2.676	0	0	1,150
2018/12/24	2040	02/05/2019	9.89	Call	Bond Future	1,752.3300	1.7523	1,796.5100	1.7965	2.521	0	0	0
2018/12/24	2040	02/05/2019	9.88	Put	Bond Future	3,856.3400	3.8563	3,715.3200	3.7153	(3.657)	0	0	0
2018/12/24	2040	02/05/2019			Bond Future	10.1453	92.5207	10.1220	92.7051	(0.229)	0.0000	0.0000	0
2018/12/24	2040	02/05/2019	10.20	Put	Bond Future	2,525.4000	2.5254	2,410.3500	2.4103	(4.556)	0	0	0
2018/12/24	2040	02/05/2019	10.20	Call	Bond Future	2,956.6200	2.9566	3,026.0100	3.0260	2.347	0	0	1,150
2018/12/24	2040	02/05/2019	9.60	Put	Bond Future	5,385.9000	5.3859	5,225.5900	5.2256	(2.976)	0	0	0
2018/12/24	2040	02/05/2019	9.90	Call	Bond Future	1,786.9500	1.7869	1,831.9000	1.8319	2.515	0	0	0
2018/12/24	2040	02/05/2019	9.90	Put	Bond Future	3,760.9900	3.7610	3,621.5000	3.6215	(3.709)	0	0	0
2018/12/24	2040	02/05/2019	9.89	Put	Bond Future	3,808.3200	3.8083	3,668.0600	3.6681	(3.683)	0	0	0
2018/12/24	2040	02/05/2019	9.88	Call	Bond Future	1,718.2800	1.7183	1,761.7000	1.7617	2.527	0	0	0
2018/12/24	2040	01/08/2019	10.36	Call	Bond Future	4,155.2500	4.1552	4,239.4400	4.2394	2.026	0	0	0
2018/12/24	2040	01/08/2019	10.37	Put	Bond Future	2,976.6700	2.9767	2,873.8400	2.8738	(3.455)	0	0	0
2018/12/24	2040	01/08/2019			Bond Future	10.2117	89.8204	10.1877	90.0081	(0.235)	0.0000	0.0000	0
2018/12/24	2040	01/08/2019	10.36	Put	Bond Future	3,008.7800	3.0088	2,905.3100	2.9053	(3.439)	0	0	0
2018/12/24	2040	01/08/2019	10.37	Call	Bond Future	4,199.5900	4.1996	4,284.4200	4.2844	2.020	0	0	0
2018/12/24	2040	01/08/2019	10.38	Call	Bond Future	4,243.8300	4.2438	4,329.3100	4.3293	2.014	0	0	0
2018/12/24	2040	01/08/2019	10.38	Put	Bond Future	2,944.5800	2.9446	2,842.4000	2.8424	(3.470)	0	0	0
2018/12/24	2044	07/02/2019	9.18	Put	Bond Future	8,103.2300	8.1032	7,958.3500	7.9584	(1.788)	0	0	0
2018/12/24	2044	07/02/2019			Bond Future	10.1049	88.0193	10.0874	88.1616	(0.173)	0.0000	0.0000	37,400
2018/12/24	2044	07/02/2019	9.17	Call	Bond Future	22.8900	0.0229	20.4100	0.0204	(10.834)	0	0	0
2018/12/24	2044	07/02/2019	9.17	Put	Bond Future	8,195.7600	8.1958	8,050.9900	8.0510	(1.766)	0	0	0
2018/12/24	2044	07/02/2019	9.18	Call	Bond Future	24.4200	0.0244	21.8300	0.0218	(10.606)	0	0	0
2018/12/24	2044	07/02/2019	9.16	Call	Bond Future	21.4500	0.0215	19.0700	0.0191	(11.096)	0	0	0
2018/12/24	2044	07/02/2019	9.16	Put	Bond Future	8,288.5300	8.2885	8,143.8600	8.1439	(1.745)	0	0	0
2018/12/24	2044	02/05/2019	9.90	Call	Bond Future	1,744.4100	1.7444	1,771.4700	1.7715	1.551	0	0	0
2018/12/24	2044	02/05/2019			Bond Future	10.1666	89.5583	10.1487	89.7025	(0.177)	0.0000	0.0000	0
2018/12/24	2044	02/05/2019	9.90	Put	Bond Future	3,928.3900	3.9284	3,811.1800	3.8112	(2.984)	0	0	0
2018/12/24	2044	02/05/2019	9.91	Call	Bond Future	1,779.1800	1.7792	1,806.8000	1.8068	1.552	0	0	0
2018/12/24	2044	02/05/2019	9.92	Put	Bond Future	3,831.0900	3.8311	3,715.0100	3.7150	(3.030)	0	0	0
2018/12/24	2044	02/05/2019	9.91	Put	Bond Future	3,879.5900	3.8796	3,762.9400	3.7629	(3.007)	0	0	0
2018/12/24	2044	02/05/2019	9.92	Call	Bond Future	1,814.1100	1.8141	1,842.3000	1.8423	1.554	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
2018/12/24	2044	01/08/2019	10.40	Put	Bond Future	2,985.9400	2.9859	2,900.5700	2.9006	(2.859)	0	0	0
2018/12/24	2044	01/08/2019			Bond Future	10.2305	86.9254	10.2120	87.0721	(0.181)	0.0000	0.0000	0
2018/12/24	2044	01/08/2019	10.39	Call	Bond Future	4,267.1300	4.2671	4,327.9500	4.3280	1.425	0	0	0
2018/12/24	2044	01/08/2019	10.39	Put	Bond Future	3,018.3600	3.0184	2,932.4800	2.9325	(2.845)	0	0	0
2018/12/24	2044	01/08/2019	10.40	Call	Bond Future	4,311.9900	4.3120	4,373.3200	4.3733	1.422	0	0	0
2018/12/24	2044	01/08/2019	10.38	Call	Bond Future	4,222.4500	4.2225	4,282.7700	4.2828	1.429	0	0	0
2018/12/24	2044	01/08/2019	10.38	Put	Bond Future	3,051.0900	3.0511	2,964.7100	2.9647	(2.831)	0	0	0
2018/12/24	2046	07/02/2019			Bond Future	114.3570	114.3570	114.3695	114.3695	0.011	0.0000	0.0000	12,458
2018/12/24	2046	02/05/2019			Bond Future	114.6960	114.6960	114.7082	114.7082	0.011	0.0000	0.0000	0
2018/12/24	2046	01/08/2019			Bond Future	116.9613	116.9613	116.9732	116.9732	0.010	0.0000	0.0000	0
2018/12/24	2050	07/02/2019			Bond Future	117.8721	117.8721	118.1303	118.1303	0.219	0.0000	0.0000	10,568
2018/12/24	2050	02/05/2019			Bond Future	119.9593	119.9593	120.2214	120.2214	0.218	0.0000	0.0000	0
2018/12/24	2050	01/08/2019			Bond Future	120.5100	120.5100	120.7769	120.7769	0.221	0.0000	0.0000	0
2018/12/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	AL37	07/02/2019			Index Future	609.1300	609.1300	609.5050	609.5050	0.062	0.0000	0.0000	0
2018/12/24	AL37	02/05/2019			Index Future	619.7810	619.7810	620.1590	620.1590	0.061	0.0000	0.0000	0
2018/12/24	AL37	01/08/2019			Index Future	631.8760	631.8760	632.2590	632.2590	0.061	0.0000	0.0000	0
2018/12/24	AL7T	07/02/2019			Index Future	699.7090	699.7090	700.4210	700.4210	0.102	0.0000	0.0000	0
2018/12/24	AL7T	02/05/2019			Index Future	711.9440	711.9440	712.6640	712.6640	0.101	0.0000	0.0000	0
2018/12/24	AL7T	01/08/2019			Index Future	725.8370	725.8370	726.5690	726.5690	0.101	0.0000	0.0000	0
2018/12/24	ALBI	07/02/2019			Index Future	631.3320	631.3320	632.1310	632.1310	0.127	0.0000	0.0000	908
2018/12/24	ALBI	02/05/2019			Index Future	642.3710	642.3710	643.1800	643.1800	0.126	0.0000	0.0000	0
2018/12/24	ALBI	01/08/2019			Index Future	654.9070	654.9070	655.7290	655.7290	0.126	0.0000	0.0000	0
2018/12/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C038	31/01/2038			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
2018/12/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/12/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	CS23	25/01/2023			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
2018/12/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/24	ES33	07/02/2019			Bond Future	11.2115	76.7324	11.1922	76.8423	(0.172)	0.0000	0.0000	494
2018/12/24	ES33	02/05/2019			Bond Future	11.3158	74.2827	11.2959	74.3940	(0.176)	0.0000	0.0000	0
2018/12/24	ES33	01/08/2019			Bond Future	11.4240	75.7325	11.4035	75.8457	(0.180)	0.0000	0.0000	0
2018/12/24	ES42	07/02/2019			Bond Future	11.4535	78.7006	11.4343	78.8235	(0.167)	0.0000	0.0000	5,169
2018/12/24	ES42	02/05/2019			Bond Future	11.5582	75.8158	11.5385	75.9403	(0.170)	0.0000	0.0000	0
2018/12/24	ES42	01/08/2019			Bond Future	11.6648	77.2958	11.6445	77.4225	(0.174)	0.0000	0.0000	0
2018/12/24	GOVI	07/02/2019	666.53	Put	GOVI	418,200.0000	41.8200	410,260.0000	41.0260	(1.899)	0	0	0
2018/12/24	GOVI	07/02/2019			GOVI	624.7100	624.7100	625.5040	625.5040	0.127	0.0000	0.0000	449
2018/12/24	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/24	GOVI	07/02/2019	666.52	Put	GOVI	418,100.0000	41.8100	410,160.0000	41.0160	(1.899)	0	0	0
2018/12/24	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/24	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/24	GOVI	07/02/2019	666.51	Put	GOVI	418,000.0000	41.8000	410,060.0000	41.0060	(1.900)	0	0	0
2018/12/24	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/24	GOVI	02/05/2019	647.88	Put	GOVI	122,470.0000	12.2470	114,430.0000	11.4430	(6.565)	0	0	0
2018/12/24	GOVI	02/05/2019	647.86	Put	GOVI	122,270.0000	12.2270	114,230.0000	11.4230	(6.576)	0	0	0
2018/12/24	GOVI	02/05/2019			GOVI	635.6330	635.6330	636.4370	636.4370	0.126	0.0000	0.0000	0
2018/12/24	GOVI	02/05/2019	647.87	Put	GOVI	122,370.0000	12.2370	114,330.0000	11.4330	(6.570)	0	0	0
2018/12/24	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/24	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/24	GOVI	01/08/2019	638.68	Call	GOVI	93,570.0000	9.3570	101,750.0000	10.1750	8.742	0	0	0
2018/12/24	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/24	GOVI	01/08/2019			GOVI	648.0370	648.0370	648.8550	648.8550	0.126	0.0000	0.0000	0
2018/12/24	GOVI	01/08/2019	638.69	Call	GOVI	93,470.0000	9.3470	101,650.0000	10.1650	8.751	0	0	0
2018/12/24	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/24	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/24	GOVI	01/08/2019	638.67	Call	GOVI	93,670.0000	9.3670	101,850.0000	10.1850	8.733	0	0	0
2018/12/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/12/24	IGOV	07/02/2019			Index Future	253.6500	253.6500	253.7340	253.7340	0.033	0.0000	0.0000	518
2018/12/24	IGOV	02/05/2019			Index Future	258.1420	258.1420	258.2260	258.2260	0.033	0.0000	0.0000	215
2018/12/24	IGOV	01/08/2019			Index Future	263.2410	263.2410	263.3260	263.3260	0.032	0.0000	0.0000	0
2018/12/24	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/12/24	IS01	20/06/2019			Interest Rate Swap	102.0300	102.0300	102.0300	102.0300	0.000	0.0000	0.0000	0
2018/12/24	IS01	19/09/2019			Interest Rate Swap	99.9200	99.9200	99.9200	99.9200	0.000	0.0000	0.0000	0
2018/12/24	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/12/24	IS02	21/06/2019			Interest Rate Swap	99.7500	99.7500	99.7500	99.7500	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
2018/12/24	IS02	20/09/2019			Interest Rate Swap	101.9200	101.9200	101.9200	101.9200	0.000	0.0000	0.0000	0
2018/12/24	IS02	20/12/2019			Interest Rate Swap	102.9200	102.9200	102.9100	102.9100	(0.010)	0.0000	0.0000	0
2018/12/24	IS02	23/03/2020			Interest Rate Swap	98.9800	98.9800	98.9800	98.9800	0.000	0.0000	0.0000	0
2018/12/24	IS02	22/06/2020			Interest Rate Swap	102.6100	102.6100	102.6100	102.6100	0.000	0.0000	0.0000	0
2018/12/24	IS02	21/09/2020			Interest Rate Swap	99.6600	99.6600	99.6600	99.6600	0.000	0.0000	0.0000	0
2018/12/24	IS05	17/12/2020			Interest Rate Swap	96.5200	96.5200	96.5200	96.5200	0.000	0.0000	0.0000	0
2018/12/24	IS05	16/03/2021			Interest Rate Swap	95.7600	95.7600	95.7500	95.7500	(0.010)	0.0000	0.0000	0
2018/12/24	IS05	15/06/2021			Interest Rate Swap	94.9500	94.9500	94.9300	94.9300	(0.021)	0.0000	0.0000	0
2018/12/24	IS05	21/09/2021			Interest Rate Swap	95.1100	95.1100	95.0900	95.0900	(0.021)	0.0000	0.0000	0
2018/12/24	IS05	21/12/2021			Interest Rate Swap	97.3000	97.3000	97.2800	97.2800	(0.021)	0.0000	0.0000	51
2018/12/24	IS05	15/03/2022			Interest Rate Swap	97.4300	97.4300	97.4100	97.4100	(0.021)	0.0000	0.0000	0
2018/12/24	IS05	21/06/2022			Interest Rate Swap	98.6100	98.6100	98.5900	98.5900	(0.020)	0.0000	0.0000	0
2018/12/24	IS05	20/09/2022			Interest Rate Swap	102.5200	102.5200	102.5100	102.5100	(0.010)	0.0000	0.0000	0
2018/12/24	IS05	20/12/2022			Interest Rate Swap	103.7600	103.7600	103.7500	103.7500	(0.010)	0.0000	0.0000	0
2018/12/24	IS05	22/03/2023			Interest Rate Swap	97.1400	97.1400	97.1200	97.1200	(0.021)	0.0000	0.0000	0
2018/12/24	IS05	20/06/2023			Interest Rate Swap	103.1700	103.1700	103.1600	103.1600	(0.010)	0.0000	0.0000	0
2018/12/24	IS05	19/09/2023			Interest Rate Swap	98.6600	98.6600	98.6600	98.6600	0.000	0.0000	0.0000	0
2018/12/24	IS10	17/12/2025			Interest Rate Swap	95.4100	95.4100	95.3600	95.3600	(0.052)	0.0000	0.0000	0
2018/12/24	IS10	16/03/2026			Interest Rate Swap	92.4200	92.4200	92.3700	92.3700	(0.054)	0.0000	0.0000	0
2018/12/24	IS10	15/06/2026			Interest Rate Swap	91.1600	91.1600	91.1400	91.1400	(0.022)	0.0000	0.0000	0
2018/12/24	IS10	21/09/2026			Interest Rate Swap	93.3300	93.3300	93.3200	93.3200	(0.011)	0.0000	0.0000	0
2018/12/24	IS10	21/12/2026			Interest Rate Swap	97.1300	97.1300	97.1300	97.1300	0.000	0.0000	0.0000	0
2018/12/24	IS10	15/03/2027			Interest Rate Swap	95.7200	95.7200	95.7200	95.7200	0.000	0.0000	0.0000	0
2018/12/24	IS10	21/06/2027			Interest Rate Swap	97.8100	97.8100	97.8100	97.8100	0.000	0.0000	0.0000	0
2018/12/24	IS10	20/09/2027			Interest Rate Swap	103.2900	103.2900	103.2800	103.2800	(0.010)	0.0000	0.0000	0
2018/12/24	IS10	20/12/2027			Interest Rate Swap	103.6600	103.6600	103.6500	103.6500	(0.010)	0.0000	0.0000	0
2018/12/24	IS10	22/03/2028			Interest Rate Swap	97.2100	97.2100	97.2000	97.2000	(0.010)	0.0000	0.0000	0
2018/12/24	IS10	20/06/2028			Interest Rate Swap	104.3900	104.3900	104.3800	104.3800	(0.010)	0.0000	0.0000	0
2018/12/24	IS10	19/09/2028			Interest Rate Swap	97.9900	97.9900	97.9800	97.9800	(0.010)	0.0000	0.0000	0
2018/12/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/12/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/12/24	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/24	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/12/24	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/12/24	R023	07/02/2019	10.59	Call	Bond Future	7,424.7000	7.4247	7,483.6800	7.4837	0.794	0	0	0
2018/12/24	R023	07/02/2019			Bond Future	8.2611	101.7990	8.2434	101.8580	(0.213)	0.0000	0.0000	62,040
2018/12/24	R023	07/02/2019	10.57	Call	Bond Future	7,363.9300	7.3639	7,422.9100	7.4229	0.801	0	0	0
2018/12/24	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/24	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/24	R023	07/02/2019	10.58	Call	Bond Future	7,394.3200	7.3943	7,453.3000	7.4533	0.798	0	0	0
2018/12/24	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/24	R023	02/05/2019	8.45	Call	Bond Future	1,118.0800	1.1181	1,144.0600	1.1441	2.324	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/24	R023	02/05/2019	8.44	Put	Bond Future	651.0900		0.6511	617.3500	0.6173	(5.182)	0	0	0
2018/12/24	R023	02/05/2019			Bond Future	8.2991		99.6490	8.2804	99.7084	(0.225)	0.0000	0.0000	0
2018/12/24	R023	02/05/2019	8.46	Call	Bond Future	1,138.2500		1.1383	1,164.5900	1.1646	2.314	0	0	0
2018/12/24	R023	02/05/2019	8.46	Put	Bond Future	628.0300		0.6280	594.9900	0.5950	(5.261)	0	0	0
2018/12/24	R023	02/05/2019	8.45	Put	Bond Future	639.4800		0.6395	606.0800	0.6061	(5.223)	0	0	0
2018/12/24	R023	02/05/2019	8.44	Call	Bond Future	1,098.0700		1.0981	1,123.7100	1.1237	2.335	0	0	0
2018/12/24	R023	01/08/2019	8.95	Call	Bond Future	2,373.8300		2.3738	2,411.1300	2.4111	1.571	0	0	0
2018/12/24	R023	01/08/2019			Bond Future	8.3255		101.5937	8.3055	101.6539	(0.241)	0.0000	0.0000	0
2018/12/24	R023	01/08/2019	8.93	Call	Bond Future	2,326.1900		2.3262	2,363.1400	2.3631	1.588	0	0	0
2018/12/24	R023	01/08/2019	8.93	Put	Bond Future	532.2700		0.5323	509.0500	0.5091	(4.362)	0	0	0
2018/12/24	R023	01/08/2019	8.95	Put	Bond Future	521.2500		0.5213	498.3800	0.4984	(4.388)	0	0	0
2018/12/24	R023	01/08/2019	8.94	Call	Bond Future	2,349.8500		2.3499	2,386.9700	2.3870	1.580	0	0	0
2018/12/24	R023	01/08/2019	8.94	Put	Bond Future	526.6000		0.5266	503.5500	0.5035	(4.377)	0	0	0
2018/12/24	R035	07/02/2019	8.98	Call	Bond Future	16.4400		0.0164	14.5900	0.0146	(11.253)	0	0	0
2018/12/24	R035	07/02/2019			Bond Future	9.9392		95.5878	9.9213	95.7205	(0.179)	0.0000	0.0000	71,443
2018/12/24	R035	07/02/2019	8.96	Call	Bond Future	14.3800		0.0144	12.6800	0.0127	(11.822)	0	0	0
2018/12/24	R035	07/02/2019	8.96	Put	Bond Future	7,747.7200		7.7477	7,613.3100	7.6133	(1.735)	0	0	0
2018/12/24	R035	07/02/2019	8.98	Put	Bond Future	7,582.3300		7.5823	7,447.7700	7.4478	(1.775)	0	0	0
2018/12/24	R035	07/02/2019	8.97	Call	Bond Future	15.3800		0.0154	13.6100	0.0136	(11.508)	0	0	0
2018/12/24	R035	07/02/2019	8.97	Put	Bond Future	7,664.9400		7.6649	7,530.4600	7.5305	(1.754)	0	0	0
2018/12/24	R035	02/05/2019	9.74	Put	Bond Future	3,580.9800		3.5810	3,472.2500	3.4723	(3.036)	0	0	0
2018/12/24	R035	02/05/2019			Bond Future	10.0013		92.7588	9.9830	92.8933	(0.183)	0.0000	0.0000	0
2018/12/24	R035	02/05/2019	9.74	Call	Bond Future	1,631.7300		1.6317	1,657.5100	1.6575	1.580	0	0	0
2018/12/24	R035	02/05/2019	9.75	Call	Bond Future	1,662.5100		1.6625	1,688.8200	1.6888	1.583	0	0	0
2018/12/24	R035	02/05/2019	9.75	Put	Bond Future	3,536.0400		3.5360	3,427.8400	3.4278	(3.060)	0	0	0
2018/12/24	R035	02/05/2019	9.73	Call	Bond Future	1,601.2700		1.6013	1,626.5300	1.6265	1.577	0	0	0
2018/12/24	R035	02/05/2019	9.73	Put	Bond Future	3,626.3300		3.6263	3,517.0800	3.5171	(3.013)	0	0	0
2018/12/24	R035	01/08/2019	10.23	Call	Bond Future	3,812.4000		3.8124	3,870.4500	3.8705	1.523	0	0	0
2018/12/24	R035	01/08/2019	10.22	Put	Bond Future	2,651.4700		2.6515	2,572.2700	2.5723	(2.987)	0	0	0
2018/12/24	R035	01/08/2019			Bond Future	10.0640		94.5691	10.0451	94.7059	(0.187)	0.0000	0.0000	0
2018/12/24	R035	01/08/2019	10.24	Call	Bond Future	3,853.6400		3.8536	3,912.1800	3.9122	1.519	0	0	0
2018/12/24	R035	01/08/2019	10.24	Put	Bond Future	2,591.9900		2.5920	2,513.7700	2.5138	(3.018)	0	0	0
2018/12/24	R035	01/08/2019	10.23	Put	Bond Future	2,621.7300		2.6217	2,543.0200	2.5430	(3.002)	0	0	0
2018/12/24	R035	01/08/2019	10.22	Call	Bond Future	3,771.0700		3.7711	3,828.6300	3.8286	1.526	0	0	0
2018/12/24	R186	07/02/2019	8.21	Put	Bond Future	5,011.6900		5.0117	4,906.3200	4.9063	(2.102)	0	0	0
2018/12/24	R186	07/02/2019	8.20	Call	Bond Future	22.9900		0.0230	20.9900	0.0210	(8.699)	0	0	0
2018/12/24	R186	07/02/2019	8.50	Call	Bond Future	122.4000		0.1224	118.8400	0.1188	(2.908)	0	0	1,000
2018/12/24	R186	07/02/2019	9.10	Put	Bond Future	899.9600		0.9000	821.6100	0.8216	(8.706)	0	0	1,000
2018/12/24	R186	07/02/2019	9.92	Put	Bond Future	54.0200		0.0540	41.7700	0.0418	(22.677)	0	0	1,170
2018/12/24	R186	07/02/2019	9.50	Call	Bond Future	2,883.7300		2.8837	2,949.3100	2.9493	2.274	0	0	0
2018/12/24	R186	07/02/2019			Bond Future	9.0408		109.5863	9.0230	109.6896	(0.196)	0.0000	0.0000	74,967
2018/12/24	R186	07/02/2019	9.20	Put	Bond Future	672.4600		0.6725	604.3500	0.6044	(10.128)	0	0	0
2018/12/24	R186	07/02/2019	9.20	Call	Bond Future	1,595.4700		1.5955	1,630.6600	1.6307	2.206	0	0	3,000
2018/12/24	R186	07/02/2019	9.30	Call	Bond Future	1,989.9100		1.9899	2,035.6900	2.0357	2.301	0	0	0
2018/12/24	R186	07/02/2019	9.30	Put	Bond Future	492.5300		0.4925	435.0100	0.4350	(11.678)	0	0	7,500
2018/12/24	R186	07/02/2019	9.38	Put	Bond Future	378.8200		0.3788	329.5700	0.3296	(13.001)	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
2018/12/24	R186	07/02/2019	9.38	Call	Bond Future	2,332.8100	2.3328	2,386.8600	2.3869	2.317	0	0	6,000
2018/12/24	R186	07/02/2019	8.21	Call	Bond Future	24.4700	0.0245	22.4000	0.0224	(8.459)	0	0	0
2018/12/24	R186	07/02/2019	8.20	Put	Bond Future	5,072.0400	5.0720	4,966.7400	4.9667	(2.076)	0	0	0
2018/12/24	R186	07/02/2019	8.30	Put	Bond Future	4,474.6800	4.4747	4,368.6400	4.3686	(2.370)	0	0	0
2018/12/24	R186	07/02/2019	8.50	Put	Bond Future	3,335.3100	3.3353	3,228.4500	3.2285	(3.204)	0	0	0
2018/12/24	R186	07/02/2019	9.10	Call	Bond Future	1,244.5400	1.2445	1,269.4900	1.2695	2.005	0	0	0
2018/12/24	R186	07/02/2019	9.92	Call	Bond Future	5,023.9900	5.0240	5,115.0400	5.1150	1.812	0	0	0
2018/12/24	R186	07/02/2019	9.50	Put	Bond Future	249.6300	0.2496	211.9100	0.2119	(15.110)	0	0	5,000
2018/12/24	R186	07/02/2019	9.23	Put	Bond Future	613.5100	0.6135	548.5900	0.5486	(10.582)	0	0	0
2018/12/24	R186	07/02/2019	9.23	Call	Bond Future	1,709.2600	1.7093	1,747.6400	1.7476	2.245	0	0	3,000
2018/12/24	R186	07/02/2019	8.22	Call	Bond Future	26.0400	0.0260	23.9000	0.0239	(8.218)	0	0	0
2018/12/24	R186	07/02/2019	8.22	Put	Bond Future	4,951.4700	4.9515	4,846.0300	4.8460	(2.129)	0	0	0
2018/12/24	R186	07/02/2019	8.30	Call	Bond Future	42.0100	0.0420	39.2700	0.0393	(6.522)	0	0	210
2018/12/24	R186	07/02/2019	9.90	Call	Bond Future	4,918.5700	4.9186	5,008.8700	5.0089	1.836	0	0	0
2018/12/24	R186	07/02/2019	9.90	Put	Bond Future	58.2800	0.0583	45.2800	0.0453	(22.306)	0	0	1,000
2018/12/24	R186	07/02/2019	9.27	Put	Bond Future	541.6900	0.5417	481.0100	0.4810	(11.202)	0	0	0
2018/12/24	R186	07/02/2019	9.27	Call	Bond Future	1,867.1800	1.8672	1,909.8000	1.9098	2.283	0	0	1,170
2018/12/24	R186	07/02/2019	8.77	Put	Bond Future	2,017.7600	2.0178	1,915.7300	1.9157	(5.057)	0	0	0
2018/12/24	R186	07/02/2019	8.77	Call	Bond Future	424.3700	0.4244	425.6400	0.4256	0.299	0	0	1,170
2018/12/24	R186	02/05/2019	10.07	Call	Bond Future	5,709.8700	5.7099	5,786.6700	5.7867	1.345	0	0	0
2018/12/24	R186	02/05/2019	9.75	Call	Bond Future	4,244.8900	4.2449	4,310.1000	4.3101	1.536	0	0	0
2018/12/24	R186	02/05/2019	9.96	Put	Bond Future	459.5500	0.4595	428.3000	0.4283	(6.800)	0	0	90
2018/12/24	R186	02/05/2019	8.65	Put	Bond Future	3,316.7900	3.3168	3,225.3800	3.2254	(2.756)	0	0	0
2018/12/24	R186	02/05/2019	9.25	Put	Bond Future	1,430.3200	1.4303	1,366.6800	1.3667	(4.449)	0	0	0
2018/12/24	R186	02/05/2019	9.02	Call	Bond Future	1,562.3600	1.5624	1,591.2700	1.5913	1.850	0	0	0
2018/12/24	R186	02/05/2019	9.01	Put	Bond Future	2,053.6700	2.0537	1,977.6500	1.9776	(3.702)	0	0	0
2018/12/24	R186	02/05/2019			Bond Future	9.1011	111.5020	9.0827	111.6065	(0.202)	0.0000	0.0000	3,050
2018/12/24	R186	02/05/2019	8.65	Call	Bond Future	714.9300	0.7149	727.9600	0.7280	1.823	0	0	3,250
2018/12/24	R186	02/05/2019	9.03	Call	Bond Future	1,590.3800	1.5904	1,619.7900	1.6198	1.849	0	0	0
2018/12/24	R186	02/05/2019	9.03	Put	Bond Future	1,995.2200	1.9952	1,920.1900	1.9202	(3.760)	0	0	0
2018/12/24	R186	02/05/2019	10.07	Put	Bond Future	386.7200	0.3867	359.0800	0.3591	(7.147)	0	0	200
2018/12/24	R186	02/05/2019	9.30	Call	Bond Future	2,444.2100	2.4442	2,487.6500	2.4876	1.777	0	0	200
2018/12/24	R186	02/05/2019	9.75	Put	Bond Future	641.0000	0.6410	601.7700	0.6018	(6.120)	0	0	7,000
2018/12/24	R186	02/05/2019	9.96	Call	Bond Future	5,195.9300	5.1959	5,269.1200	5.2691	1.409	0	0	0
2018/12/24	R186	02/05/2019	9.20	Put	Bond Future	1,546.1500	1.5462	1,479.8600	1.4799	(4.287)	0	0	0
2018/12/24	R186	02/05/2019	10.02	Put	Bond Future	418.0400	0.4180	388.8100	0.3888	(6.992)	0	0	3,250
2018/12/24	R186	02/05/2019	9.25	Call	Bond Future	2,271.4300	2.2714	2,312.2300	2.3122	1.796	0	0	3,250
2018/12/24	R186	02/05/2019	9.02	Put	Bond Future	2,024.2900	2.0243	1,948.7600	1.9488	(3.731)	0	0	0
2018/12/24	R186	02/05/2019	9.01	Call	Bond Future	1,534.6200	1.5346	1,563.0400	1.5630	1.852	0	0	0
2018/12/24	R186	02/05/2019	8.62	Put	Bond Future	3,440.5400	3.4405	3,348.1100	3.3481	(2.686)	0	0	0
2018/12/24	R186	02/05/2019	8.62	Call	Bond Future	662.7700	0.6628	674.7800	0.6748	1.812	0	0	90
2018/12/24	R186	02/05/2019	8.70	Put	Bond Future	3,117.0700	3.1171	3,027.4700	3.0275	(2.874)	0	0	0
2018/12/24	R186	02/05/2019	8.70	Call	Bond Future	807.5900	0.8076	822.4300	0.8224	1.838	0	0	200
2018/12/24	R186	02/05/2019	9.30	Put	Bond Future	1,322.5400	1.3225	1,261.5400	1.2615	(4.612)	0	0	0
2018/12/24	R186	02/05/2019	9.20	Call	Bond Future	2,105.7400	2.1057	2,143.8900	2.1439	1.812	0	0	90
2018/12/24	R186	02/05/2019	8.50	Put	Bond Future	3,964.3500	3.9644	3,868.2700	3.8683	(2.424)	0	0	0
2018/12/24	R186	02/05/2019	8.50	Call	Bond Future	479.2800	0.4793	487.6400	0.4876	1.744	0	0	7,000
2018/12/24	R186	02/05/2019	9.00	Put	Bond Future	2,083.6200	2.0836	2,007.1100	2.0071	(3.672)	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
2018/12/24	R186	02/05/2019	9.00	Call	Bond Future	1,507.4100	1.5074	1,535.3400	1.5353	1.853	0	0	7,000
2018/12/24	R186	02/05/2019	8.80	Put	Bond Future	2,740.8600	2.7409	2,655.2200	2.6552	(3.125)	0	0	0
2018/12/24	R186	02/05/2019	8.80	Call	Bond Future	1,013.1200	1.0131	1,031.9200	1.0319	1.856	0	0	7,500
2018/12/24	R186	02/05/2019	10.02	Call	Bond Future	5,475.0200	5.4750	5,550.2300	5.5502	1.374	0	0	0
2018/12/24	R186	01/08/2019	10.08	Put	Bond Future	871.2500	0.8713	835.0700	0.8351	(4.153)	0	0	6,000
2018/12/24	R186	01/08/2019	9.54	Call	Bond Future	3,588.1100	3.5881	3,641.6500	3.6417	1.492	0	0	0
2018/12/24	R186	01/08/2019			Bond Future	9.1587	108.3764	9.1395	108.4824	(0.210)	0.0000	0.0000	0
2018/12/24	R186	01/08/2019	9.52	Call	Bond Future	3,512.4000	3.5124	3,565.2300	3.5652	1.504	0	0	0
2018/12/24	R186	01/08/2019	9.52	Put	Bond Future	1,542.1500	1.5422	1,488.9400	1.4889	(3.450)	0	0	0
2018/12/24	R186	01/08/2019	8.30	Put	Bond Future	5,328.7900	5.3288	5,232.7000	5.2327	(1.803)	0	0	0
2018/12/24	R186	01/08/2019	8.30	Call	Bond Future	450.5100	0.4505	460.4600	0.4605	2.209	0	0	6,000
2018/12/24	R186	01/08/2019	9.05	Put	Bond Future	2,583.3300	2.5833	2,512.0800	2.5121	(2.758)	0	0	0
2018/12/24	R186	01/08/2019	9.05	Call	Bond Future	1,981.2600	1.9813	2,016.0500	2.0160	1.756	0	0	6,000
2018/12/24	R186	01/08/2019	10.08	Call	Bond Future	5,803.0500	5.8030	5,872.9100	5.8729	1.204	0	0	0
2018/12/24	R186	01/08/2019	9.54	Put	Bond Future	1,510.1800	1.5102	1,457.6800	1.4577	(3.476)	0	0	0
2018/12/24	R186	01/08/2019	9.53	Call	Bond Future	3,550.1900	3.5502	3,603.3800	3.6034	1.498	0	0	0
2018/12/24	R186	01/08/2019	9.53	Put	Bond Future	1,526.0800	1.5261	1,473.2300	1.4732	(3.463)	0	0	0
2018/12/24	R197	07/02/2019			Bond Future	299.3954	299.3954	299.4177	299.4177	0.007	0.0000	0.0000	2,355
2018/12/24	R197	02/05/2019			Bond Future	304.6968	304.6968	304.7178	304.7178	0.007	0.0000	0.0000	0
2018/12/24	R197	01/08/2019			Bond Future	303.1553	303.1553	303.1756	303.1756	0.007	0.0000	0.0000	0
2018/12/24	R202	07/02/2019			Bond Future	230.8916	230.8916	230.9158	230.9158	0.010	0.0000	0.0000	8,805
2018/12/24	R202	02/05/2019			Bond Future	234.9800	234.9800	235.0033	235.0033	0.010	0.0000	0.0000	0
2018/12/24	R202	01/08/2019			Bond Future	235.6056	235.6056	235.6286	235.6286	0.010	0.0000	0.0000	0
2018/12/24	R207	07/02/2019	6.52	Call	Bond Future	609.3200	0.6093	607.3600	0.6074	(0.322)	0	0	0
2018/12/24	R207	07/02/2019	6.51	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/12/24	R207	07/02/2019			Bond Future	5.8364	101.8060	5.8386	101.8041	0.037	0.0000	0.0000	15,739
2018/12/24	R207	07/02/2019	6.53	Call	Bond Future	618.1800	0.6182	616.2300	0.6162	(0.315)	0	0	0
2018/12/24	R207	07/02/2019	6.53	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/12/24	R207	07/02/2019	6.52	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/12/24	R207	07/02/2019	6.51	Call	Bond Future	600.4500	0.6005	598.4900	0.5985	(0.326)	0	0	0
2018/12/24	R207	02/05/2019	7.63	Call	Bond Future	1,609.7900	1.6098	1,607.1900	1.6072	(0.162)	0	0	0
2018/12/24	R207	02/05/2019			Bond Future	5.2286	103.5858	5.2324	103.5833	0.073	0.0000	0.0000	0
2018/12/24	R207	02/05/2019	7.61	Call	Bond Future	1,596.5600	1.5966	1,593.9600	1.5940	(0.163)	0	0	0
2018/12/24	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/24	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/24	R207	02/05/2019	7.62	Call	Bond Future	1,603.1800	1.6032	1,600.5800	1.6006	(0.162)	0	0	0
2018/12/24	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/24	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/24	R207	01/08/2019	7.33	Call	Bond Future	1,605.2100	1.6052	1,602.1400	1.6021	(0.191)	0	0	0
2018/12/24	R207	01/08/2019			Bond Future	3.6676	101.9652	3.6745	101.9621	0.188	0.0000	0.0000	0
2018/12/24	R207	01/08/2019	7.34	Call	Bond Future	1,609.5300	1.6095	1,606.4600	1.6065	(0.191)	0	0	0
2018/12/24	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/24	R207	01/08/2019	7.35	Call	Bond Future	1,613.8400	1.6138	1,610.7700	1.6108	(0.190)	0	0	0
2018/12/24	R207	01/08/2019	7.35	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
2018/12/24	R208	07/02/2019	7.07	Call	Bond Future	147.7000	0.1477	151.0500	0.1511	2.268	0	0	0
2018/12/24	R208	07/02/2019	7.08	Put	Bond Future	174.3500	0.1743	159.8900	0.1599	(8.294)	0	0	0
2018/12/24	R208	07/02/2019	7.06	Put	Bond Future	194.9900	0.1950	179.8800	0.1799	(7.749)	0	0	0
2018/12/24	R208	07/02/2019			Bond Future	7.0890	101.8329	7.0797	101.8511	(0.132)	0.0000	0.0000	17,335
2018/12/24	R208	07/02/2019	7.07	Put	Bond Future	184.5600	0.1846	169.7700	0.1698	(8.014)	0	0	0
2018/12/24	R208	07/02/2019	7.08	Call	Bond Future	156.8700	0.1569	160.5500	0.1605	2.346	0	0	0
2018/12/24	R208	07/02/2019	7.06	Call	Bond Future	138.7400	0.1387	141.7700	0.1418	2.184	0	0	0
2018/12/24	R208	02/05/2019	8.03	Put	Bond Future	35.4000	0.0354	32.5000	0.0325	(8.192)	0	0	0
2018/12/24	R208	02/05/2019	8.02	Call	Bond Future	1,772.9900	1.7730	1,787.9000	1.7879	0.841	0	0	0
2018/12/24	R208	02/05/2019			Bond Future	7.0134	100.2122	7.0032	100.2301	(0.146)	0.0000	0.0000	0
2018/12/24	R208	02/05/2019	8.03	Call	Bond Future	1,789.4200	1.7894	1,804.3700	1.8044	0.835	0	0	0
2018/12/24	R208	02/05/2019	8.02	Put	Bond Future	36.0300	0.0360	33.0900	0.0331	(8.160)	0	0	0
2018/12/24	R208	02/05/2019	8.04	Call	Bond Future	1,805.8500	1.8059	1,820.8400	1.8208	0.830	0	0	0
2018/12/24	R208	02/05/2019	8.04	Put	Bond Future	34.7800	0.0348	31.9200	0.0319	(8.223)	0	0	0
2018/12/24	R208	01/08/2019	8.16	Call	Bond Future	2,014.4800	2.0145	2,029.3100	2.0293	0.736	0	0	0
2018/12/24	R208	01/08/2019	8.17	Put	Bond Future	55.0300	0.0550	52.1200	0.0521	(5.288)	0	0	0
2018/12/24	R208	01/08/2019			Bond Future	6.8676	102.1680	6.8561	102.1858	(0.169)	0.0000	0.0000	0
2018/12/24	R208	01/08/2019	8.16	Put	Bond Future	56.3200	0.0563	53.3500	0.0534	(5.273)	0	0	0
2018/12/24	R208	01/08/2019	8.17	Call	Bond Future	2,028.1400	2.0281	2,043.0300	2.0430	0.734	0	0	0
2018/12/24	R208	01/08/2019	8.15	Call	Bond Future	2,000.8400	2.0008	2,015.6200	2.0156	0.739	0	0	0
2018/12/24	R208	01/08/2019	8.15	Put	Bond Future	57.6300	0.0576	54.6100	0.0546	(5.240)	0	0	0
2018/12/24	R209	07/02/2019	10.20	Put	Bond Future	521.2700	0.5213	460.7000	0.4607	(11.620)	0	0	4,000
2018/12/24	R209	07/02/2019	8.97	Put	Bond Future	6,103.2300	6.1032	5,990.4700	5.9905	(1.848)	0	0	0
2018/12/24	R209	07/02/2019			Bond Future	9.8734	72.6474	9.8560	72.7578	(0.176)	0.0000	0.0000	117,749
2018/12/24	R209	07/02/2019	8.96	Call	Bond Future	22.0700	0.0221	19.8300	0.0198	(10.150)	0	0	0
2018/12/24	R209	07/02/2019	8.96	Put	Bond Future	6,173.3400	6.1733	6,060.6700	6.0607	(1.825)	0	0	0
2018/12/24	R209	07/02/2019	10.20	Call	Bond Future	2,545.3700	2.5454	2,595.2300	2.5952	1.959	0	0	0
2018/12/24	R209	07/02/2019	8.97	Call	Bond Future	23.4800	0.0235	21.1500	0.0212	(9.923)	0	0	0
2018/12/24	R209	07/02/2019	9.54	Put	Bond Future	2,586.5500	2.5865	2,473.3400	2.4733	(4.377)	0	0	0
2018/12/24	R209	07/02/2019	9.54	Call	Bond Future	428.1100	0.4281	425.3300	0.4253	(0.649)	0	0	4,000
2018/12/24	R209	07/02/2019	9.04	Put	Bond Future	5,617.5400	5.6175	5,504.1200	5.5041	(2.019)	0	0	0
2018/12/24	R209	07/02/2019	9.04	Call	Bond Future	35.7200	0.0357	32.7300	0.0327	(8.371)	0	0	4,000
2018/12/24	R209	07/02/2019	8.95	Call	Bond Future	20.7400	0.0207	18.5800	0.0186	(10.415)	0	0	0
2018/12/24	R209	07/02/2019	8.95	Put	Bond Future	6,243.6300	6.2436	6,131.0400	6.1310	(1.803)	0	0	0
2018/12/24	R209	02/05/2019	9.70	Put	Bond Future	2,931.0500	2.9311	2,841.5500	2.8415	(3.054)	0	0	0
2018/12/24	R209	02/05/2019			Bond Future	9.9295	70.7684	9.9117	70.8804	(0.180)	0.0000	0.0000	0
2018/12/24	R209	02/05/2019	9.69	Call	Bond Future	1,443.6900	1.4437	1,465.7100	1.4657	1.525	0	0	0
2018/12/24	R209	02/05/2019	9.69	Put	Bond Future	2,968.7900	2.9688	2,878.8600	2.8789	(3.029)	0	0	0
2018/12/24	R209	02/05/2019	9.70	Call	Bond Future	1,470.5900	1.4706	1,493.0400	1.4930	1.527	0	0	0
2018/12/24	R209	02/05/2019	10.50	Call	Bond Future	4,386.8500	4.3869	4,449.1100	4.4491	1.419	0	0	0
2018/12/24	R209	02/05/2019	10.71	Call	Bond Future	5,347.6000	5.3476	5,418.6400	5.4186	1.328	0	0	0
2018/12/24	R209	02/05/2019	9.68	Call	Bond Future	1,417.0800	1.4171	1,438.6500	1.4387	1.522	0	0	0
2018/12/24	R209	02/05/2019	9.68	Put	Bond Future	3,006.9100	3.0069	2,916.5300	2.9165	(3.006)	0	0	0
2018/12/24	R209	02/05/2019	9.95	Put	Bond Future	2,092.6100	2.0926	2,015.2300	2.0152	(3.698)	0	0	0
2018/12/24	R209	02/05/2019	9.95	Call	Bond Future	2,220.8600	2.2209	2,255.4300	2.2554	1.557	0	0	760
2018/12/24	R209	02/05/2019	10.50	Put	Bond Future	941.5000	0.9415	891.8100	0.8918	(5.278)	0	0	11,560
2018/12/24	R209	02/05/2019	9.35	Put	Bond Future	4,467.1500	4.4671	4,364.5800	4.3646	(2.296)	0	0	0

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2018/12/24	R209	02/05/2019	9.35	Call	Bond Future	692.4500	0.6925	701.8300	0.7018	1.355	0	0	760
2018/12/24	R209	02/05/2019	10.71	Put	Bond Future	697.1000	0.6971	656.1900	0.6562	(5.869)	0	0	760
2018/12/24	R209	01/08/2019	10.15	Put	Bond Future	2,330.1400	2.3301	2,263.5800	2.2636	(2.856)	0	0	0
2018/12/24	R209	01/08/2019	10.17	Call	Bond Future	3,415.3500	3.4154	3,463.4400	3.4634	1.408	0	0	0
2018/12/24	R209	01/08/2019			Bond Future	9.9849	72.1497	9.9665	72.2635	(0.184)	0.0000	0.0000	0
2018/12/24	R209	01/08/2019	10.15	Call	Bond Future	3,343.7600	3.3438	3,391.0600	3.3911	1.415	0	0	0
2018/12/24	R209	01/08/2019	10.17	Put	Bond Future	2,280.4400	2.2804	2,214.6700	2.2147	(2.884)	0	0	0
2018/12/24	R209	01/08/2019	10.16	Put	Bond Future	2,305.2900	2.3053	2,239.1200	2.2391	(2.870)	0	0	0
2018/12/24	R209	01/08/2019	10.16	Call	Bond Future	3,379.5900	3.3796	3,427.2800	3.4273	1.411	0	0	0
2018/12/24	R210	07/02/2019			Bond Future	185.9213	185.9213	185.9400	185.9400	0.010	0.0000	0.0000	2,448
2018/12/24	R210	02/05/2019			Bond Future	186.6576	186.6576	186.6757	186.6757	0.010	0.0000	0.0000	0
2018/12/24	R210	01/08/2019			Bond Future	190.3440	190.3440	190.3618	190.3618	0.009	0.0000	0.0000	0
2018/12/24	R212	07/02/2019			Bond Future	155.7800	155.7800	155.7913	155.7913	0.007	0.0000	0.0000	4,976
2018/12/24	R212	02/05/2019			Bond Future	158.5385	158.5385	158.5491	158.5491	0.007	0.0000	0.0000	0
2018/12/24	R212	01/08/2019			Bond Future	161.5984	161.5984	161.6086	161.6086	0.006	0.0000	0.0000	0
2018/12/24	R213	07/02/2019	8.68	Call	Bond Future	13.4100	0.0134	11.8600	0.0119	(11.559)	0	0	0
2018/12/24	R213	07/02/2019			Bond Future	9.6625	84.4718	9.6448	84.5802	(0.183)	0.0000	0.0000	32,702
2018/12/24	R213	07/02/2019	8.68	Put	Bond Future	6,326.9700	6.3270	6,217.0300	6.2170	(1.738)	0	0	0
2018/12/24	R213	07/02/2019	8.69	Call	Bond Future	14.3100	0.0143	12.6800	0.0127	(11.391)	0	0	0
2018/12/24	R213	07/02/2019	8.70	Put	Bond Future	6,193.8500	6.1938	6,083.7600	6.0838	(1.777)	0	0	0
2018/12/24	R213	07/02/2019	8.69	Put	Bond Future	6,260.3500	6.2603	6,150.3300	6.1503	(1.757)	0	0	0
2018/12/24	R213	07/02/2019	8.70	Call	Bond Future	15.2600	0.0153	13.5600	0.0136	(11.140)	0	0	0
2018/12/24	R213	02/05/2019	9.49	Call	Bond Future	1,385.3400	1.3853	1,407.6700	1.4077	1.612	0	0	0
2018/12/24	R213	02/05/2019	9.48	Put	Bond Future	2,831.9800	2.8320	2,744.0200	2.7440	(3.106)	0	0	0
2018/12/24	R213	02/05/2019			Bond Future	9.7215	82.3992	9.7033	82.5090	(0.187)	0.0000	0.0000	0
2018/12/24	R213	02/05/2019	9.50	Call	Bond Future	1,411.2900	1.4113	1,434.0600	1.4341	1.613	0	0	0
2018/12/24	R213	02/05/2019	9.50	Put	Bond Future	2,760.4900	2.7605	2,673.4100	2.6734	(3.155)	0	0	0
2018/12/24	R213	02/05/2019	9.49	Put	Bond Future	2,796.1600	2.7962	2,708.6400	2.7086	(3.130)	0	0	0
2018/12/24	R213	02/05/2019	9.48	Call	Bond Future	1,359.4700	1.3595	1,381.3600	1.3814	1.610	0	0	0
2018/12/24	R213	01/08/2019	9.99	Put	Bond Future	2,037.0400	2.0370	1,974.4100	1.9744	(3.075)	0	0	0
2018/12/24	R213	01/08/2019	9.98	Call	Bond Future	3,234.0200	3.2340	3,282.6400	3.2826	1.503	0	0	0
2018/12/24	R213	01/08/2019			Bond Future	9.7802	84.0073	9.7614	84.1189	(0.192)	0.0000	0.0000	0
2018/12/24	R213	01/08/2019	9.99	Call	Bond Future	3,269.2600	3.2693	3,318.2800	3.3183	1.499	0	0	0
2018/12/24	R213	01/08/2019	9.98	Put	Bond Future	2,059.9500	2.0600	1,996.9200	1.9969	(3.060)	0	0	0
2018/12/24	R213	01/08/2019	10.00	Call	Bond Future	3,304.9100	3.3049	3,354.3300	3.3543	1.495	0	0	0
2018/12/24	R213	01/08/2019	10.00	Put	Bond Future	2,014.6000	2.0146	1,952.3700	1.9524	(3.089)	0	0	0
2018/12/24	R214	07/02/2019	9.05	Put	Bond Future	7,162.2800	7.1623	7,045.9300	7.0459	(1.624)	0	0	0
2018/12/24	R214	07/02/2019			Bond Future	10.0600	71.6344	10.0425	71.7492	(0.174)	0.0000	0.0000	31,531
2018/12/24	R214	07/02/2019	9.04	Call	Bond Future	11.7100	0.0117	10.2100	0.0102	(12.810)	0	0	0
2018/12/24	R214	07/02/2019	9.04	Put	Bond Future	7,238.0700	7.2381	7,121.7900	7.1218	(1.607)	0	0	0
2018/12/24	R214	07/02/2019	9.05	Call	Bond Future	12.5200	0.0125	10.9500	0.0109	(12.540)	0	0	0
2018/12/24	R214	07/02/2019	9.03	Call	Bond Future	10.9400	0.0109	9.5200	0.0095	(12.980)	0	0	0
2018/12/24	R214	07/02/2019	9.03	Put	Bond Future	7,314.0200	7.3140	7,197.8200	7.1978	(1.589)	0	0	0
2018/12/24	R214	02/05/2019	9.87	Call	Bond Future	1,491.1800	1.4912	1,513.8800	1.5139	1.522	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/24	R214	02/05/2019	9.85	Call	Bond Future	1,436.3400		1.4363	1,458.1300	1.4581	1.517	0	0	0
2018/12/24	R214	02/05/2019			Bond Future	10.1157		69.5909	10.0978	69.7073	(0.177)	0.0000	0.0000	0
2018/12/24	R214	02/05/2019	9.85	Put	Bond Future	3,193.1400		3.1931	3,098.5500	3.0986	(2.962)	0	0	0
2018/12/24	R214	02/05/2019	9.87	Put	Bond Future	3,113.2500		3.1132	3,019.5700	3.0196	(3.009)	0	0	0
2018/12/24	R214	02/05/2019	9.86	Call	Bond Future	1,463.5400		1.4635	1,485.7800	1.4858	1.520	0	0	0
2018/12/24	R214	02/05/2019	9.86	Put	Bond Future	3,152.9200		3.1529	3,058.7800	3.0588	(2.986)	0	0	0
2018/12/24	R214	01/08/2019	10.34	Put	Bond Future	2,412.3700		2.4124	2,343.4400	2.3434	(2.857)	0	0	0
2018/12/24	R214	01/08/2019			Bond Future	10.1717		70.9491	10.1533	71.0674	(0.181)	0.0000	0.0000	0
2018/12/24	R214	01/08/2019	10.33	Call	Bond Future	3,442.0200		3.4420	3,491.0100	3.4910	1.423	0	0	0
2018/12/24	R214	01/08/2019	10.33	Put	Bond Future	2,438.6100		2.4386	2,369.2600	2.3693	(2.844)	0	0	0
2018/12/24	R214	01/08/2019	10.34	Call	Bond Future	3,478.3800		3.4784	3,527.7900	3.5278	1.420	0	0	0
2018/12/24	R214	01/08/2019	10.32	Call	Bond Future	3,405.6000		3.4056	3,454.1800	3.4542	1.426	0	0	0
2018/12/24	R214	01/08/2019	10.32	Put	Bond Future	2,464.8800		2.4649	2,395.1200	2.3951	(2.830)	0	0	0
2018/12/24	R248	07/02/2019	9.06	Put	Bond Future	9,289.9100		9.2899	9,142.0800	9.1421	(1.591)	0	0	0
2018/12/24	R248	07/02/2019			Bond Future	10.0804		91.5401	10.0628	91.6866	(0.174)	0.0000	0.0000	107,561
2018/12/24	R248	07/02/2019	9.06	Call	Bond Future	10.3200		0.0103	8.9200	0.0089	(13.566)	0	0	0
2018/12/24	R248	07/02/2019	9.05	Put	Bond Future	9,388.4700		9.3885	9,240.7100	9.2407	(1.574)	0	0	0
2018/12/24	R248	07/02/2019	9.07	Call	Bond Future	11.1100		0.0111	9.6300	0.0096	(13.321)	0	0	0
2018/12/24	R248	07/02/2019	9.07	Put	Bond Future	9,191.5800		9.1916	9,043.6700	9.0437	(1.609)	0	0	0
2018/12/24	R248	07/02/2019	9.05	Call	Bond Future	9.5900		0.0096	8.2600	0.0083	(13.869)	0	0	0
2018/12/24	R248	02/05/2019	9.90	Put	Bond Future	3,856.5500		3.8565	3,737.9400	3.7379	(3.076)	0	0	0
2018/12/24	R248	02/05/2019			Bond Future	10.1367		88.7037	10.1187	88.8522	(0.177)	0.0000	0.0000	0
2018/12/24	R248	02/05/2019	9.90	Call	Bond Future	1,866.6500		1.8666	1,896.5400	1.8965	1.601	0	0	0
2018/12/24	R248	02/05/2019	9.91	Call	Bond Future	1,902.2100		1.9022	1,932.7100	1.9327	1.603	0	0	0
2018/12/24	R248	02/05/2019	9.89	Put	Bond Future	3,907.1800		3.9072	3,787.9700	3.7880	(3.051)	0	0	0
2018/12/24	R248	02/05/2019	9.91	Put	Bond Future	3,806.4300		3.8064	3,688.4300	3.6884	(3.100)	0	0	0
2018/12/24	R248	02/05/2019	9.89	Call	Bond Future	1,831.4500		1.8315	1,860.7400	1.8607	1.599	0	0	0
2018/12/24	R248	01/08/2019	10.35	Call	Bond Future	4,264.1600		4.2642	4,327.5500	4.3275	1.487	0	0	0
2018/12/24	R248	01/08/2019	10.34	Put	Bond Future	3,036.9200		3.0369	2,948.7400	2.9487	(2.904)	0	0	0
2018/12/24	R248	01/08/2019			Bond Future	10.1934		90.4349	10.1749	90.5859	(0.181)	0.0000	0.0000	0
2018/12/24	R248	01/08/2019	10.36	Call	Bond Future	4,310.1500		4.3101	4,374.0800	4.3741	1.483	0	0	0
2018/12/24	R248	01/08/2019	10.36	Put	Bond Future	2,969.7600		2.9698	2,882.6600	2.8827	(2.933)	0	0	0
2018/12/24	R248	01/08/2019	10.35	Put	Bond Future	3,003.1800		3.0032	2,915.5400	2.9155	(2.918)	0	0	0
2018/12/24	R248	01/08/2019	10.34	Call	Bond Future	4,218.3700		4.2184	4,281.2200	4.2812	1.490	0	0	0
Total														970293