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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

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
2018/12/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	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
2018/12/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	2025	07/02/2019			Bond Future	132.1046	132.1046	132.1127	132.1127	0.006	0.0000	0.0000	355
2018/12/12	2025	02/05/2019			Bond Future	134.4541	134.4541	134.4564	134.4564	0.002	0.0000	0.0000	0
2018/12/12	2025	01/08/2019			Bond Future	137.0915	137.0915	137.0728	137.0728	(0.014)	0.0000	0.0000	0
2018/12/12	2029	07/02/2019			Bond Future	100.3164	100.3164	100.3236	100.3236	0.007	0.0000	0.0000	2,954
2018/12/12	2029	02/05/2019			Bond Future	101.0276	101.0276	101.0303	101.0303	0.003	0.0000	0.0000	0
2018/12/12	2029	01/08/2019			Bond Future	103.0444	103.0444	103.0315	103.0315	(0.013)	0.0000	0.0000	0
2018/12/12	2030	07/02/2019	8.62	Call	Bond Future	9.9300	0.0099	12.0900	0.0121	21.752	0	0	0
2018/12/12	2030	07/02/2019	10.20	Put	Bond Future	394.5300	0.3945	383.0100	0.3830	(2.920)	0	0	4,000
2018/12/12	2030	07/02/2019			Bond Future	9.7045	88.9082	9.7123	88.8603	0.080	0.0000	0.0000	56,466
2018/12/12	2030	07/02/2019	9.68	Put	Bond Future	1,389.5800	1.3896	1,406.7600	1.4068	1.236	0	0	0
2018/12/12	2030	07/02/2019	9.68	Call	Bond Future	1,239.1500	1.2392	1,208.4500	1.2084	(2.478)	0	0	4,000
2018/12/12	2030	07/02/2019	9.18	Put	Bond Future	3,538.4400	3.5384	3,571.7100	3.5717	0.940	0	0	0
2018/12/12	2030	07/02/2019	9.18	Call	Bond Future	237.6000	0.2376	222.9900	0.2230	(6.149)	0	0	4,000
2018/12/12	2030	07/02/2019	8.63	Call	Bond Future	10.5900	0.0106	12.8500	0.0128	21.341	0	0	0
2018/12/12	2030	07/02/2019	8.62	Put	Bond Future	7,019.7100	7.0197	7,069.7500	7.0698	0.713	0	0	0
2018/12/12	2030	07/02/2019	10.20	Call	Bond Future	3,368.0000	3.3680	3,308.6000	3.3086	(1.764)	0	0	0
2018/12/12	2030	07/02/2019	8.90	Call	Bond Future	56.7300	0.0567	57.4900	0.0575	1.340	0	0	1,320
2018/12/12	2030	07/02/2019	8.63	Put	Bond Future	6,952.4100	6.9524	7,002.5500	7.0025	0.721	0	0	0
2018/12/12	2030	07/02/2019	8.64	Call	Bond Future	11.2700	0.0113	13.6500	0.0137	21.118	0	0	0
2018/12/12	2030	07/02/2019	8.64	Put	Bond Future	6,885.1800	6.8852	6,935.4400	6.9354	0.730	0	0	0
2018/12/12	2030	07/02/2019	9.60	Put	Bond Future	1,651.0400	1.6510	1,672.7100	1.6727	1.313	0	0	0
2018/12/12	2030	07/02/2019	9.60	Call	Bond Future	1,006.4100	1.0064	980.2000	0.9802	(2.604)	0	0	1,320
2018/12/12	2030	07/02/2019	9.40	Put	Bond Future	2,446.4600	2.4465	2,473.3200	2.4733	1.098	0	0	0
2018/12/12	2030	07/02/2019	9.40	Call	Bond Future	550.0200	0.5500	529.0000	0.5290	(3.822)	0	0	0
2018/12/12	2030	07/02/2019	8.70	Put	Bond Future	6,484.1800	6.4842	6,535.2100	6.5352	0.787	0	0	0
2018/12/12	2030	07/02/2019	8.70	Call	Bond Future	16.3300	0.0163	19.4800	0.0195	19.290	0	0	0
2018/12/12	2030	07/02/2019	8.90	Put	Bond Future	5,187.5400	5.1875	5,236.1800	5.2362	0.938	0	0	0
2018/12/12	2030	02/05/2019	8.90	Put	Bond Future	5,824.6200	5.8246	5,851.8500	5.8518	0.467	0	0	0
2018/12/12	2030	02/05/2019	9.41	Call	Bond Future	1,149.7400	1.1497	1,116.3800	1.1164	(2.902)	0	0	0
2018/12/12	2030	02/05/2019			Bond Future	9.7730	90.4697	9.7817	90.4170	0.089	0.0000	0.0000	0
2018/12/12	2030	02/05/2019	9.39	Call	Bond Future	1,105.6600	1.1057	1,072.1500	1.0722	(3.031)	0	0	0
2018/12/12	2030	02/05/2019	9.39	Put	Bond Future	3,459.3900	3.4594	3,478.5600	3.4786	0.554	0	0	0
2018/12/12	2030	02/05/2019	10.20	Call	Bond Future	3,740.4700	3.7405	3,666.2500	3.6663	(1.984)	0	0	0
2018/12/12	2030	02/05/2019	10.20	Put	Bond Future	1,212.3500	1.2123	1,190.8100	1.1908	(1.777)	0	0	3,000
2018/12/12	2030	02/05/2019	8.90	Call	Bond Future	335.8700	0.3359	310.4200	0.3104	(7.577)	0	0	3,000
2018/12/12	2030	02/05/2019	9.41	Put	Bond Future	3,378.5000	3.3785	3,397.8200	3.3978	0.572	0	0	0
2018/12/12	2030	02/05/2019	9.40	Call	Bond Future	1,127.5700	1.1276	1,094.1300	1.0941	(2.966)	0	0	3,000
2018/12/12	2030	02/05/2019	9.40	Put	Bond Future	3,418.7900	3.4188	3,438.0300	3.4380	0.563	0	0	0
2018/12/12	2030	01/08/2019	9.91	Put	Bond Future	2,531.0800	2.5311	2,546.0700	2.5461	0.592	0	0	0
2018/12/12	2030	01/08/2019			Bond Future	9.8416	88.2496	9.8531	88.1816	0.117	0.0000	0.0000	0

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2018/12/12	2030	01/08/2019	9.91	Call	Bond Future	2,935.0600	2.9351	2,882.1100	2.8821	(1.804)	0	0	0
2018/12/12	2030	01/08/2019	9.92	Call	Bond Future	2,968.9900	2.9690	2,915.2500	2.9152	(1.810)	0	0	0
2018/12/12	2030	01/08/2019	9.90	Put	Bond Future	2,556.2500	2.5563	2,572.0300	2.5720	0.617	0	0	0
2018/12/12	2030	01/08/2019	9.92	Put	Bond Future	2,506.1400	2.5061	2,520.3400	2.5203	0.567	0	0	0
2018/12/12	2030	01/08/2019	9.90	Call	Bond Future	2,901.3000	2.9013	2,849.1400	2.8491	(1.798)	0	0	0
2018/12/12	2032	07/02/2019	8.81	Call	Bond Future	11.1700	0.0112	11.8000	0.0118	5.640	0	0	0
2018/12/12	2032	07/02/2019	8.80	Put	Bond Future	7,800.9600	7.8010	7,851.7700	7.8518	0.651	0	0	0
2018/12/12	2032	07/02/2019			Bond Future	9.9062	91.0198	9.9138	90.9696	0.076	0.0000	0.0000	43,322
2018/12/12	2032	07/02/2019	8.82	Call	Bond Future	11.8900	0.0119	12.5600	0.0126	5.635	0	0	0
2018/12/12	2032	07/02/2019	8.82	Put	Bond Future	7,653.1300	7.6531	7,704.0000	7.7040	0.665	0	0	0
2018/12/12	2032	07/02/2019	8.81	Put	Bond Future	7,726.9900	7.7270	7,777.8200	7.7778	0.658	0	0	0
2018/12/12	2032	07/02/2019	8.80	Call	Bond Future	10.4800	0.0105	11.0900	0.0111	5.821	0	0	0
2018/12/12	2032	02/05/2019	9.62	Put	Bond Future	3,654.1900	3.6542	3,669.0100	3.6690	0.406	0	0	0
2018/12/12	2032	02/05/2019	9.61	Call	Bond Future	1,275.5000	1.2755	1,235.1400	1.2351	(3.164)	0	0	0
2018/12/12	2032	02/05/2019			Bond Future	9.9735	88.4614	9.9819	88.4063	0.085	0.0000	0.0000	0
2018/12/12	2032	02/05/2019	9.62	Call	Bond Future	1,299.9400	1.2999	1,259.6200	1.2596	(3.102)	0	0	0
2018/12/12	2032	02/05/2019	9.61	Put	Bond Future	3,697.6400	3.6976	3,712.4200	3.7124	0.400	0	0	0
2018/12/12	2032	02/05/2019	9.63	Call	Bond Future	1,324.4500	1.3244	1,284.5900	1.2846	(3.010)	0	0	0
2018/12/12	2032	02/05/2019	9.63	Put	Bond Future	3,610.8900	3.6109	3,626.1700	3.6262	0.423	0	0	0
2018/12/12	2032	01/08/2019	10.10	Call	Bond Future	3,150.7500	3.1507	3,101.6700	3.1017	(1.558)	0	0	0
2018/12/12	2032	01/08/2019	10.11	Put	Bond Future	2,729.1200	2.7291	2,749.1600	2.7492	0.734	0	0	0
2018/12/12	2032	01/08/2019			Bond Future	10.0387	90.2072	10.0496	90.1370	0.109	0.0000	0.0000	0
2018/12/12	2032	01/08/2019	10.10	Put	Bond Future	2,756.9600	2.7570	2,778.0900	2.7781	0.766	0	0	0
2018/12/12	2032	01/08/2019	10.11	Call	Bond Future	3,186.8600	3.1869	3,136.6900	3.1367	(1.574)	0	0	0
2018/12/12	2032	01/08/2019	10.09	Call	Bond Future	3,115.1000	3.1151	3,066.8400	3.0668	(1.549)	0	0	0
2018/12/12	2032	01/08/2019	10.09	Put	Bond Future	2,785.3300	2.7853	2,807.2800	2.8073	0.788	0	0	0
2018/12/12	2033	07/02/2019			Bond Future	102.3792	102.3792	102.3870	102.3870	0.008	0.0000	0.0000	5,890
2018/12/12	2033	02/05/2019			Bond Future	103.0545	103.0545	103.0580	103.0580	0.003	0.0000	0.0000	0
2018/12/12	2033	01/08/2019			Bond Future	105.1118	105.1118	105.0992	105.0992	(0.012)	0.0000	0.0000	0
2018/12/12	2037	07/02/2019	9.06	Put	Bond Future	8,374.9300	8.3749	8,430.5100	8.4305	0.664	0	0	0
2018/12/12	2037	07/02/2019	9.05	Call	Bond Future	16.1800	0.0162	15.6800	0.0157	(3.090)	0	0	0
2018/12/12	2037	07/02/2019			Bond Future	10.1184	86.9954	10.1261	86.9391	0.076	0.0000	0.0000	57,873
2018/12/12	2037	07/02/2019	9.06	Call	Bond Future	17.4200	0.0174	16.6700	0.0167	(4.305)	0	0	0
2018/12/12	2037	07/02/2019	9.05	Put	Bond Future	8,458.4000	8.4584	8,514.2300	8.5142	0.660	0	0	0
2018/12/12	2037	07/02/2019	9.07	Call	Bond Future	18.7600	0.0188	17.7300	0.0177	(5.490)	0	0	0
2018/12/12	2037	07/02/2019	9.07	Put	Bond Future	8,291.6800	8.2917	8,346.9800	8.3470	0.667	0	0	0
2018/12/12	2037	02/05/2019	9.81	Put	Bond Future	4,255.7700	4.2558	4,205.4200	4.2054	(1.183)	0	0	0
2018/12/12	2037	02/05/2019			Bond Future	10.1852	88.5233	10.1937	88.4620	0.083	0.0000	0.0000	0
2018/12/12	2037	02/05/2019	9.80	Call	Bond Future	1,433.6800	1.4337	1,322.3500	1.3224	(7.765)	0	0	0
2018/12/12	2037	02/05/2019	9.80	Put	Bond Future	4,305.0400	4.3050	4,255.0200	4.2550	(1.162)	0	0	0
2018/12/12	2037	02/05/2019	9.81	Call	Bond Future	1,460.7800	1.4608	1,349.1200	1.3491	(7.644)	0	0	0
2018/12/12	2037	02/05/2019	9.79	Call	Bond Future	1,407.0800	1.4071	1,295.9000	1.2959	(7.901)	0	0	0
2018/12/12	2037	02/05/2019	9.79	Put	Bond Future	4,354.9100	4.3549	4,305.0400	4.3050	(1.145)	0	0	0
2018/12/12	2037	01/08/2019	10.31	Call	Bond Future	3,507.6000	3.5076	3,452.9600	3.4530	(1.558)	0	0	0
2018/12/12	2037	01/08/2019			Bond Future	10.2530	86.0146	10.2636	85.9382	0.104	0.0000	0.0000	0

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2018/12/12	2037	01/08/2019	10.29	Call	Bond Future	3,428.5400	3.4285	3,376.6000	3.3766	(1.515)	0	0	0
2018/12/12	2037	01/08/2019	10.29	Put	Bond Future	3,163.5300	3.1635	3,188.0100	3.1880	0.774	0	0	0
2018/12/12	2037	01/08/2019	10.31	Put	Bond Future	3,099.9900	3.1000	3,121.7700	3.1218	0.703	0	0	0
2018/12/12	2037	01/08/2019	10.30	Call	Bond Future	3,467.9700	3.4680	3,414.6800	3.4147	(1.537)	0	0	0
2018/12/12	2037	01/08/2019	10.30	Put	Bond Future	3,131.6200	3.1316	3,154.7500	3.1548	0.739	0	0	0
2018/12/12	2038	07/02/2019			Bond Future	120.0724	120.0724	120.1721	120.1721	0.083	0.0000	0.0000	9,912
2018/12/12	2038	02/05/2019			Bond Future	122.2078	122.2078	122.3041	122.3041	0.079	0.0000	0.0000	0
2018/12/12	2038	01/08/2019			Bond Future	124.5949	124.5949	124.6739	124.6739	0.063	0.0000	0.0000	0
2018/12/12	2040	07/02/2019	9.13	Call	Bond Future	15.7100	0.0157	17.1400	0.0171	9.102	0	0	0
2018/12/12	2040	07/02/2019	9.11	Put	Bond Future	9,284.2200	9.2842	9,265.4400	9.2654	(0.202)	0	0	0
2018/12/12	2040	07/02/2019			Bond Future	10.1984	90.0008	10.1958	90.0209	(0.025)	0.0000	0.0000	32,389
2018/12/12	2040	07/02/2019	9.13	Put	Bond Future	9,102.2100	9.1022	9,083.5700	9.0836	(0.205)	0	0	0
2018/12/12	2040	07/02/2019	9.11	Call	Bond Future	13.8400	0.0138	15.1300	0.0151	9.321	0	0	0
2018/12/12	2040	07/02/2019	9.12	Put	Bond Future	9,193.1200	9.1931	9,174.4100	9.1744	(0.204)	0	0	0
2018/12/12	2040	07/02/2019	9.12	Call	Bond Future	14.7500	0.0148	16.1100	0.0161	9.220	0	0	0
2018/12/12	2040	02/05/2019	9.60	Call	Bond Future	816.6000	0.8166	779.8900	0.7799	(4.495)	0	0	1,150
2018/12/12	2040	02/05/2019	9.89	Call	Bond Future	1,520.8800	1.5209	1,495.6200	1.4956	(1.661)	0	0	0
2018/12/12	2040	02/05/2019	9.88	Put	Bond Future	4,569.4400	4.5694	4,527.3000	4.5273	(0.922)	0	0	0
2018/12/12	2040	02/05/2019			Bond Future	10.2650	91.5816	10.2629	91.5979	(0.020)	0.0000	0.0000	0
2018/12/12	2040	02/05/2019	10.20	Put	Bond Future	3,075.3800	3.0754	3,039.4000	3.0394	(1.170)	0	0	0
2018/12/12	2040	02/05/2019	10.20	Call	Bond Future	2,567.5400	2.5675	2,547.9000	2.5479	(0.765)	0	0	1,150
2018/12/12	2040	02/05/2019	9.60	Put	Bond Future	6,239.8100	6.2398	6,186.7600	6.1868	(0.850)	0	0	0
2018/12/12	2040	02/05/2019	9.90	Call	Bond Future	1,549.7700	1.5498	1,525.0600	1.5251	(1.594)	0	0	0
2018/12/12	2040	02/05/2019	9.90	Put	Bond Future	4,462.8700	4.4629	4,421.8200	4.4218	(0.920)	0	0	0
2018/12/12	2040	02/05/2019	9.89	Put	Bond Future	4,515.9300	4.5159	4,474.3300	4.4743	(0.921)	0	0	0
2018/12/12	2040	02/05/2019	9.88	Call	Bond Future	1,492.3200	1.4923	1,466.5200	1.4665	(1.729)	0	0	0
2018/12/12	2040	01/08/2019	10.36	Call	Bond Future	3,662.8900	3.6629	3,641.2500	3.6413	(0.591)	0	0	0
2018/12/12	2040	01/08/2019	10.37	Put	Bond Future	3,419.3700	3.4194	3,394.3200	3.3943	(0.733)	0	0	0
2018/12/12	2040	01/08/2019			Bond Future	10.3328	88.8828	10.3324	88.8851	(0.003)	0.0000	0.0000	0
2018/12/12	2040	01/08/2019	10.36	Put	Bond Future	3,454.0500	3.4540	3,430.1100	3.4301	(0.693)	0	0	0
2018/12/12	2040	01/08/2019	10.37	Call	Bond Future	3,704.6600	3.7047	3,681.9100	3.6819	(0.614)	0	0	0
2018/12/12	2040	01/08/2019	10.38	Call	Bond Future	3,746.9100	3.7469	3,723.0500	3.7231	(0.637)	0	0	0
2018/12/12	2040	01/08/2019	10.38	Put	Bond Future	3,385.2900	3.3853	3,359.1300	3.3591	(0.773)	0	0	0
2018/12/12	2044	07/02/2019	9.18	Put	Bond Future	9,036.1400	9.0361	9,017.6500	9.0176	(0.205)	0	0	0
2018/12/12	2044	07/02/2019			Bond Future	10.2217	87.0807	10.2192	87.1003	(0.024)	0.0000	0.0000	36,786
2018/12/12	2044	07/02/2019	9.17	Call	Bond Future	17.5400	0.0175	18.6800	0.0187	6.499	0	0	0
2018/12/12	2044	07/02/2019	9.17	Put	Bond Future	9,129.0600	9.1291	9,110.5200	9.1105	(0.203)	0	0	0
2018/12/12	2044	07/02/2019	9.18	Call	Bond Future	18.6800	0.0187	19.8700	0.0199	6.370	0	0	0
2018/12/12	2044	07/02/2019	9.16	Call	Bond Future	16.4700	0.0165	17.5500	0.0175	6.557	0	0	0
2018/12/12	2044	07/02/2019	9.16	Put	Bond Future	9,222.2000	9.2222	9,203.6000	9.2036	(0.202)	0	0	0
2018/12/12	2044	02/05/2019	9.90	Call	Bond Future	1,523.0900	1.5231	1,488.0400	1.4880	(2.301)	0	0	0
2018/12/12	2044	02/05/2019			Bond Future	10.2859	88.6101	10.2839	88.6262	(0.020)	0.0000	0.0000	0
2018/12/12	2044	02/05/2019	9.90	Put	Bond Future	4,655.2000	4.6552	4,604.0800	4.6041	(1.098)	0	0	0
2018/12/12	2044	02/05/2019	9.91	Call	Bond Future	1,552.0100	1.5520	1,517.6400	1.5176	(2.215)	0	0	0
2018/12/12	2044	02/05/2019	9.92	Put	Bond Future	4,546.5600	4.5466	4,496.6100	4.4966	(1.099)	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
2018/12/12	2044	02/05/2019	9.91	Put	Bond Future	4,600.5500	4.6006	4,550.1100	4.5501	(1.096)	0	0	0
2018/12/12	2044	02/05/2019	9.92	Call	Bond Future	1,581.4500	1.5815	1,547.5700	1.5476	(2.142)	0	0	0
2018/12/12	2044	01/08/2019	10.40	Put	Bond Future	3,450.0900	3.4501	3,403.0300	3.4030	(1.364)	0	0	0
2018/12/12	2044	01/08/2019			Bond Future	10.3512	85.9779	10.3509	85.9804	(0.003)	0.0000	0.0000	0
2018/12/12	2044	01/08/2019	10.39	Call	Bond Future	3,786.0900	3.7861	3,742.5700	3.7426	(1.149)	0	0	0
2018/12/12	2044	01/08/2019	10.39	Put	Bond Future	3,484.8500	3.4849	3,438.8400	3.4388	(1.320)	0	0	0
2018/12/12	2044	01/08/2019	10.40	Call	Bond Future	3,828.6100	3.8286	3,784.0400	3.7840	(1.164)	0	0	0
2018/12/12	2044	01/08/2019	10.38	Call	Bond Future	3,744.0400	3.7440	3,701.5800	3.7016	(1.134)	0	0	0
2018/12/12	2044	01/08/2019	10.38	Put	Bond Future	3,520.2100	3.5202	3,475.2600	3.4753	(1.277)	0	0	0
2018/12/12	2046	07/02/2019			Bond Future	114.4168	114.4168	114.2116	114.2116	(0.179)	0.0000	0.0000	12,458
2018/12/12	2046	02/05/2019			Bond Future	114.7658	114.7658	114.5516	114.5516	(0.187)	0.0000	0.0000	0
2018/12/12	2046	01/08/2019			Bond Future	117.0569	117.0569	116.8206	116.8206	(0.202)	0.0000	0.0000	0
2018/12/12	2050	07/02/2019			Bond Future	117.2111	117.2111	117.2210	117.2210	0.008	0.0000	0.0000	10,349
2018/12/12	2050	02/05/2019			Bond Future	119.2957	119.2957	119.3006	119.3006	0.004	0.0000	0.0000	0
2018/12/12	2050	01/08/2019			Bond Future	119.8588	119.8588	119.8452	119.8452	(0.011)	0.0000	0.0000	0
2018/12/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	AL37	07/02/2019			Index Future	605.4410	605.4410	605.6270	605.6270	0.031	0.0000	0.0000	0
2018/12/12	AL37	02/05/2019			Index Future	616.0720	616.0720	616.2360	616.2360	0.027	0.0000	0.0000	0
2018/12/12	AL37	01/08/2019			Index Future	628.2230	628.2230	628.2970	628.2970	0.012	0.0000	0.0000	0
2018/12/12	AL7T	07/02/2019			Index Future	693.6600	693.6600	693.6420	693.6420	(0.003)	0.0000	0.0000	0
2018/12/12	AL7T	02/05/2019			Index Future	705.8400	705.8400	705.7920	705.7920	(0.007)	0.0000	0.0000	0
2018/12/12	AL7T	01/08/2019			Index Future	719.7610	719.7610	719.6060	719.6060	(0.022)	0.0000	0.0000	0
2018/12/12	ALBI	07/02/2019			Index Future	625.7790	625.7790	625.6560	625.6560	(0.020)	0.0000	0.0000	908
2018/12/12	ALBI	02/05/2019			Index Future	636.7670	636.7670	636.6160	636.6160	(0.024)	0.0000	0.0000	0
2018/12/12	ALBI	01/08/2019			Index Future	649.3260	649.3260	649.0750	649.0750	(0.039)	0.0000	0.0000	0
2018/12/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	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
2018/12/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/12/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	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
2018/12/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/12	ES33	07/02/2019			Bond Future	11.3315	76.0549	11.3319	76.0525	0.004	0.0000	0.0000	494
2018/12/12	ES33	02/05/2019			Bond Future	11.4387	73.5991	11.4398	73.5933	0.009	0.0000	0.0000	0
2018/12/12	ES33	01/08/2019			Bond Future	11.5486	75.0516	11.5518	75.0340	0.028	0.0000	0.0000	0
2018/12/12	ES42	07/02/2019			Bond Future	11.5777	77.9098	11.5732	77.9382	(0.039)	0.0000	0.0000	5,169
2018/12/12	ES42	02/05/2019			Bond Future	11.6858	75.0173	11.6817	75.0427	(0.035)	0.0000	0.0000	0
2018/12/12	ES42	01/08/2019			Bond Future	11.7943	76.4981	11.7920	76.5120	(0.019)	0.0000	0.0000	0
2018/12/12	GOVI	07/02/2019	666.53	Put	GOVI	474,680.0000	47.4680	476,260.0000	47.6260	0.333	0	0	0
2018/12/12	GOVI	07/02/2019			GOVI	619.0620	619.0620	618.9040	618.9040	(0.026)	0.0000	0.0000	451
2018/12/12	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/12	GOVI	07/02/2019	666.52	Put	GOVI	474,580.0000	47.4580	476,160.0000	47.6160	0.333	0	0	0
2018/12/12	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/12	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/12	GOVI	07/02/2019	666.51	Put	GOVI	474,480.0000	47.4480	476,060.0000	47.6060	0.333	0	0	0
2018/12/12	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/12	GOVI	02/05/2019	647.88	Put	GOVI	179,490.0000	17.9490	181,360.0000	18.1360	1.042	0	0	0
2018/12/12	GOVI	02/05/2019	647.86	Put	GOVI	179,290.0000	17.9290	181,160.0000	18.1160	1.043	0	0	0
2018/12/12	GOVI	02/05/2019			GOVI	629.9310	629.9310	629.7440	629.7440	(0.030)	0.0000	0.0000	0
2018/12/12	GOVI	02/05/2019	647.87	Put	GOVI	179,390.0000	17.9390	181,260.0000	18.1260	1.042	0	0	0
2018/12/12	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/12	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/12	GOVI	01/08/2019	638.68	Call	GOVI	36,760.0000	3.6760	33,900.0000	3.3900	(7.780)	0	0	0
2018/12/12	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/12	GOVI	01/08/2019			GOVI	642.3560	642.3560	642.0700	642.0700	(0.045)	0.0000	0.0000	0
2018/12/12	GOVI	01/08/2019	638.69	Call	GOVI	36,660.0000	3.6660	33,800.0000	3.3800	(7.801)	0	0	0
2018/12/12	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/12	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/12	GOVI	01/08/2019	638.67	Call	GOVI	36,860.0000	3.6860	34,000.0000	3.4000	(7.759)	0	0	0
2018/12/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/12/12	IGOV	07/02/2019			Index Future	253.5710	253.5710	253.5210	253.5210	(0.020)	0.0000	0.0000	518
2018/12/12	IGOV	02/05/2019			Index Future	258.0810	258.0810	258.0190	258.0190	(0.024)	0.0000	0.0000	215
2018/12/12	IGOV	01/08/2019			Index Future	263.2310	263.2310	263.1290	263.1290	(0.039)	0.0000	0.0000	0
2018/12/12	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/12/12	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
2018/12/12	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0500	102.0500	0.010	0.0000	0.0000	0
2018/12/12	IS01	19/09/2019			Interest Rate Swap	99.9600	99.9600	99.9600	99.9600	0.000	0.0000	0.0000	0
2018/12/12	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/12/12	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/12/12	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7700	99.7700	0.000	0.0000	0.0000	0
2018/12/12	IS02	20/09/2019			Interest Rate Swap	101.9600	101.9600	101.9600	101.9600	0.000	0.0000	0.0000	0
2018/12/12	IS02	20/12/2019			Interest Rate Swap	102.9800	102.9800	102.9800	102.9800	0.000	0.0000	0.0000	0
2018/12/12	IS02	23/03/2020			Interest Rate Swap	99.0700	99.0700	99.0700	99.0700	0.000	0.0000	0.0000	0
2018/12/12	IS02	22/06/2020			Interest Rate Swap	102.7400	102.7400	102.7300	102.7300	(0.010)	0.0000	0.0000	0
2018/12/12	IS02	21/09/2020			Interest Rate Swap	99.8300	99.8300	99.8100	99.8100	(0.020)	0.0000	0.0000	0
2018/12/12	IS05	17/12/2020			Interest Rate Swap	96.7100	96.7100	96.7000	96.7000	(0.010)	0.0000	0.0000	0
2018/12/12	IS05	16/03/2021			Interest Rate Swap	95.9800	95.9800	95.9600	95.9600	(0.021)	0.0000	0.0000	0
2018/12/12	IS05	15/06/2021			Interest Rate Swap	95.2100	95.2100	95.1800	95.1800	(0.032)	0.0000	0.0000	0
2018/12/12	IS05	21/09/2021			Interest Rate Swap	95.4300	95.4300	95.3900	95.3900	(0.042)	0.0000	0.0000	0
2018/12/12	IS05	21/12/2021			Interest Rate Swap	97.6700	97.6700	97.6200	97.6200	(0.051)	0.0000	0.0000	51
2018/12/12	IS05	15/03/2022			Interest Rate Swap	97.8500	97.8500	97.7900	97.7900	(0.061)	0.0000	0.0000	0
2018/12/12	IS05	21/06/2022			Interest Rate Swap	99.0800	99.0800	99.0200	99.0200	(0.061)	0.0000	0.0000	0
2018/12/12	IS05	20/09/2022			Interest Rate Swap	103.0500	103.0500	102.9800	102.9800	(0.068)	0.0000	0.0000	0
2018/12/12	IS05	20/12/2022			Interest Rate Swap	104.3400	104.3400	104.2700	104.2700	(0.067)	0.0000	0.0000	0
2018/12/12	IS05	22/03/2023			Interest Rate Swap	97.7800	97.7800	97.7100	97.7100	(0.072)	0.0000	0.0000	0
2018/12/12	IS05	20/06/2023			Interest Rate Swap	103.8700	103.8700	103.7800	103.7800	(0.087)	0.0000	0.0000	0
2018/12/12	IS05	19/09/2023			Interest Rate Swap	99.4300	99.4300	99.3400	99.3400	(0.091)	0.0000	0.0000	0
2018/12/12	IS10	17/12/2025			Interest Rate Swap	96.4800	96.4800	96.3300	96.3300	(0.155)	0.0000	0.0000	0
2018/12/12	IS10	16/03/2026			Interest Rate Swap	93.5300	93.5300	93.3800	93.3800	(0.160)	0.0000	0.0000	0
2018/12/12	IS10	15/06/2026			Interest Rate Swap	92.3200	92.3200	92.1700	92.1700	(0.162)	0.0000	0.0000	0
2018/12/12	IS10	21/09/2026			Interest Rate Swap	94.5000	94.5000	94.3700	94.3700	(0.138)	0.0000	0.0000	0
2018/12/12	IS10	21/12/2026			Interest Rate Swap	98.3000	98.3000	98.1800	98.1800	(0.122)	0.0000	0.0000	0
2018/12/12	IS10	15/03/2027			Interest Rate Swap	96.9200	96.9200	96.7900	96.7900	(0.134)	0.0000	0.0000	0
2018/12/12	IS10	21/06/2027			Interest Rate Swap	99.0200	99.0200	98.8900	98.8900	(0.131)	0.0000	0.0000	0
2018/12/12	IS10	20/09/2027			Interest Rate Swap	104.4800	104.4800	104.3600	104.3600	(0.115)	0.0000	0.0000	0
2018/12/12	IS10	20/12/2027			Interest Rate Swap	104.8700	104.8700	104.7400	104.7400	(0.124)	0.0000	0.0000	0
2018/12/12	IS10	22/03/2028			Interest Rate Swap	98.4600	98.4600	98.3300	98.3300	(0.132)	0.0000	0.0000	0
2018/12/12	IS10	20/06/2028			Interest Rate Swap	105.6100	105.6100	105.4900	105.4900	(0.114)	0.0000	0.0000	0
2018/12/12	IS10	19/09/2028			Interest Rate Swap	99.2500	99.2500	99.1200	99.1200	(0.131)	0.0000	0.0000	0
2018/12/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/12/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/12/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/12/12	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	20,000
2018/12/12	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/12	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
2018/12/12	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/12/12	R023	07/02/2019	10.59	Call	Bond Future	6,807.9600	6.8080	6,847.2100	6.8472	0.577	0	0	0
2018/12/12	R023	07/02/2019			Bond Future	8.4462	101.1822	8.4343	101.2215	(0.140)	0.0000	0.0000	62,083
2018/12/12	R023	07/02/2019	10.57	Call	Bond Future	6,747.1900	6.7472	6,786.4400	6.7864	0.582	0	0	0
2018/12/12	R023	07/02/2019	10.57	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/12/12	R023	07/02/2019	10.59	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/12/12	R023	07/02/2019	10.58	Call	Bond Future	6,777.5800	6.7776	6,816.8300	6.8168	0.579	0	0	0
2018/12/12	R023	07/02/2019	10.58	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/12/12	R023	02/05/2019	8.45	Call	Bond Future	847.9300	0.8479	831.9100	0.8319	(1.889)	0	0	0
2018/12/12	R023	02/05/2019	8.44	Put	Bond Future	1,004.0100	1.0040	952.5500	0.9525	(5.125)	0	0	0
2018/12/12	R023	02/05/2019			Bond Future	8.4947	99.0292	8.4835	99.0647	(0.132)	0.0000	0.0000	0
2018/12/12	R023	02/05/2019	8.46	Call	Bond Future	864.8700	0.8649	848.7900	0.8488	(1.859)	0	0	0
2018/12/12	R023	02/05/2019	8.46	Put	Bond Future	974.4800	0.9745	922.8800	0.9229	(5.295)	0	0	0
2018/12/12	R023	02/05/2019	8.45	Put	Bond Future	989.1600	0.9892	937.6200	0.9376	(5.210)	0	0	0
2018/12/12	R023	02/05/2019	8.44	Call	Bond Future	831.1600	0.8312	815.2200	0.8152	(1.918)	0	0	0
2018/12/12	R023	01/08/2019	8.95	Call	Bond Future	2,049.5500	2.0496	1,984.5600	1.9846	(3.171)	0	0	0
2018/12/12	R023	01/08/2019			Bond Future	8.5297	100.9832	8.5228	101.0039	(0.081)	0.0000	0.0000	0
2018/12/12	R023	01/08/2019	8.93	Call	Bond Future	2,005.3900	2.0054	1,940.3800	1.9404	(3.242)	0	0	0
2018/12/12	R023	01/08/2019	8.93	Put	Bond Future	821.9200	0.8219	736.3000	0.7363	(10.417)	0	0	0
2018/12/12	R023	01/08/2019	8.95	Put	Bond Future	807.4200	0.8074	721.8200	0.7218	(10.602)	0	0	0
2018/12/12	R023	01/08/2019	8.94	Call	Bond Future	2,027.2800	2.0273	1,962.2800	1.9623	(3.206)	0	0	0
2018/12/12	R023	01/08/2019	8.94	Put	Bond Future	814.4800	0.8145	728.8700	0.7289	(10.511)	0	0	0
2018/12/12	R035	07/02/2019	8.98	Call	Bond Future	14.1000	0.0141	14.7100	0.0147	4.326	0	0	0
2018/12/12	R035	07/02/2019			Bond Future	10.0523	94.7527	10.0597	94.6981	0.074	0.0000	0.0000	71,612
2018/12/12	R035	07/02/2019	8.96	Call	Bond Future	12.4200	0.0124	12.9800	0.0130	4.509	0	0	0
2018/12/12	R035	07/02/2019	8.96	Put	Bond Future	8,580.8600	8.5809	8,636.0400	8.6360	0.643	0	0	0
2018/12/12	R035	07/02/2019	8.98	Put	Bond Future	8,415.0900	8.4151	8,470.3200	8.4703	0.656	0	0	0
2018/12/12	R035	07/02/2019	8.97	Call	Bond Future	13.2400	0.0132	13.8200	0.0138	4.381	0	0	0
2018/12/12	R035	07/02/2019	8.97	Put	Bond Future	8,497.9000	8.4979	8,553.1000	8.5531	0.650	0	0	0
2018/12/12	R035	02/05/2019	9.74	Put	Bond Future	4,207.2100	4.2072	4,231.2100	4.2312	0.570	0	0	0
2018/12/12	R035	02/05/2019			Bond Future	10.1169	91.9163	10.1251	91.8567	0.081	0.0000	0.0000	0
2018/12/12	R035	02/05/2019	9.74	Call	Bond Future	1,415.4500	1.4154	1,379.8200	1.3798	(2.517)	0	0	0
2018/12/12	R035	02/05/2019	9.75	Call	Bond Future	1,442.1800	1.4422	1,406.8500	1.4069	(2.450)	0	0	0
2018/12/12	R035	02/05/2019	9.75	Put	Bond Future	4,158.2200	4.1582	4,182.5200	4.1825	0.584	0	0	0
2018/12/12	R035	02/05/2019	9.73	Call	Bond Future	1,389.0200	1.3890	1,353.1200	1.3531	(2.585)	0	0	0
2018/12/12	R035	02/05/2019	9.73	Put	Bond Future	4,256.5900	4.2566	4,280.3200	4.2803	0.557	0	0	0
2018/12/12	R035	01/08/2019	10.23	Call	Bond Future	3,509.4600	3.5095	3,369.5300	3.3695	(3.987)	0	0	0
2018/12/12	R035	01/08/2019	10.22	Put	Bond Future	3,189.6400	3.1896	3,126.1200	3.1261	(1.991)	0	0	0
2018/12/12	R035	01/08/2019			Bond Future	10.1806	93.7301	10.1912	93.6548	0.104	0.0000	0.0000	0
2018/12/12	R035	01/08/2019	10.24	Call	Bond Future	3,549.1600	3.5492	3,407.5600	3.4076	(3.990)	0	0	0
2018/12/12	R035	01/08/2019	10.24	Put	Bond Future	3,126.5000	3.1265	3,060.2200	3.0602	(2.120)	0	0	0
2018/12/12	R035	01/08/2019	10.23	Put	Bond Future	3,157.7800	3.1578	3,093.1700	3.0932	(2.046)	0	0	0
2018/12/12	R035	01/08/2019	10.22	Call	Bond Future	3,470.2500	3.4702	3,331.4100	3.3314	(4.001)	0	0	0
2018/12/12	R186	07/02/2019	8.21	Put	Bond Future	5,947.3700	5.9474	5,910.2600	5.9103	(0.624)	0	0	0
2018/12/12	R186	07/02/2019	8.20	Call	Bond Future	10.8800	0.0109	15.6000	0.0156	43.382	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
2018/12/12	R186	07/02/2019	8.50	Call	Bond Future	72.0600	0.0721	80.1200	0.0801	11.185	0	0	1,000
2018/12/12	R186	07/02/2019	9.10	Put	Bond Future	1,468.9700	1.4690	1,456.6200	1.4566	(0.841)	0	0	1,000
2018/12/12	R186	07/02/2019	9.92	Put	Bond Future	160.4900	0.1605	151.5400	0.1515	(5.577)	0	0	1,170
2018/12/12	R186	07/02/2019	9.50	Call	Bond Future	2,227.8000	2.2278	2,250.6800	2.2507	1.027	0	0	0
2018/12/12	R186	07/02/2019			Bond Future	9.2044	108.6378	9.1971	108.6799	(0.079)	0.0000	0.0000	73,350
2018/12/12	R186	07/02/2019	9.20	Put	Bond Future	1,165.2700	1.1653	1,154.3200	1.1543	(0.940)	0	0	0
2018/12/12	R186	07/02/2019	9.20	Call	Bond Future	1,139.7400	1.1397	1,170.8600	1.1709	2.730	0	0	3,000
2018/12/12	R186	07/02/2019	9.30	Call	Bond Future	1,461.5400	1.4615	1,491.2100	1.4912	2.030	0	0	0
2018/12/12	R186	07/02/2019	9.30	Put	Bond Future	912.7000	0.9127	900.3000	0.9003	(1.359)	0	0	5,000
2018/12/12	R186	07/02/2019	9.38	Put	Bond Future	745.4400	0.7454	730.0100	0.7300	(2.070)	0	0	0
2018/12/12	R186	07/02/2019	9.38	Call	Bond Future	1,750.8900	1.7509	1,777.5300	1.7775	1.522	0	0	6,000
2018/12/12	R186	07/02/2019	8.21	Call	Bond Future	11.6100	0.0116	16.5700	0.0166	42.722	0	0	0
2018/12/12	R186	07/02/2019	8.20	Put	Bond Future	6,008.4700	6.0085	5,971.1200	5.9711	(0.622)	0	0	0
2018/12/12	R186	07/02/2019	8.30	Put	Bond Future	5,402.3700	5.4024	5,367.1400	5.3671	(0.652)	0	0	0
2018/12/12	R186	07/02/2019	8.50	Put	Bond Future	4,233.5100	4.2335	4,199.5000	4.1995	(0.803)	0	0	0
2018/12/12	R186	07/02/2019	9.10	Call	Bond Future	865.0100	0.8650	894.7300	0.8947	3.436	0	0	0
2018/12/12	R186	07/02/2019	9.92	Call	Bond Future	4,181.9200	4.1819	4,215.0400	4.2150	0.792	0	0	0
2018/12/12	R186	07/02/2019	9.50	Put	Bond Future	542.2400	0.5422	523.0500	0.5230	(3.539)	0	0	5,000
2018/12/12	R186	07/02/2019	9.23	Put	Bond Future	1,083.5700	1.0836	1,072.8700	1.0729	(0.987)	0	0	0
2018/12/12	R186	07/02/2019	9.23	Call	Bond Future	1,230.7800	1.2308	1,262.1500	1.2622	2.549	0	0	3,000
2018/12/12	R186	07/02/2019	8.22	Call	Bond Future	12.3700	0.0124	17.6000	0.0176	42.280	0	0	0
2018/12/12	R186	07/02/2019	8.22	Put	Bond Future	5,886.3400	5.8863	5,849.5000	5.8495	(0.626)	0	0	0
2018/12/12	R186	07/02/2019	8.30	Call	Bond Future	21.1600	0.0212	28.0000	0.0280	32.325	0	0	210
2018/12/12	R186	07/02/2019	9.90	Call	Bond Future	4,082.3800	4.0824	4,115.0300	4.1150	0.800	0	0	0
2018/12/12	R186	07/02/2019	9.90	Put	Bond Future	170.6300	0.1706	161.2100	0.1612	(5.521)	0	0	1,000
2018/12/12	R186	07/02/2019	9.27	Put	Bond Future	982.6000	0.9826	971.3800	0.9714	(1.142)	0	0	0
2018/12/12	R186	07/02/2019	9.27	Call	Bond Future	1,359.5500	1.3596	1,390.4000	1.3904	2.269	0	0	1,170
2018/12/12	R186	07/02/2019	8.77	Put	Bond Future	2,814.8200	2.8148	2,786.0900	2.7861	(1.021)	0	0	0
2018/12/12	R186	07/02/2019	8.77	Call	Bond Future	272.8900	0.2729	286.2300	0.2862	4.888	0	0	1,170
2018/12/12	R186	02/05/2019	10.07	Call	Bond Future	4,970.9700	4.9710	4,988.1800	4.9882	0.346	0	0	0
2018/12/12	R186	02/05/2019	9.75	Call	Bond Future	3,622.3500	3.6224	3,612.1200	3.6121	(0.282)	0	0	0
2018/12/12	R186	02/05/2019	9.96	Put	Bond Future	726.7100	0.7267	683.8600	0.6839	(5.896)	0	0	90
2018/12/12	R186	02/05/2019	8.65	Put	Bond Future	4,099.5900	4.0996	4,052.9100	4.0529	(1.139)	0	0	0
2018/12/12	R186	02/05/2019	9.25	Put	Bond Future	1,946.1000	1.9461	1,912.3400	1.9123	(1.735)	0	0	0
2018/12/12	R186	02/05/2019	9.02	Call	Bond Future	1,224.7700	1.2248	1,227.7100	1.2277	0.240	0	0	0
2018/12/12	R186	02/05/2019	9.01	Put	Bond Future	2,677.0900	2.6771	2,642.1000	2.6421	(1.307)	0	0	0
2018/12/12	R186	02/05/2019			Bond Future	9.2705	110.5455	9.2638	110.5833	(0.073)	0.0000	0.0000	3,050
2018/12/12	R186	02/05/2019	8.65	Call	Bond Future	541.2500	0.5413	532.3600	0.5324	(1.642)	0	0	3,250
2018/12/12	R186	02/05/2019	9.03	Call	Bond Future	1,248.2500	1.2483	1,251.3200	1.2513	0.246	0	0	0
2018/12/12	R186	02/05/2019	9.03	Put	Bond Future	2,609.5700	2.6096	2,574.8500	2.5749	(1.330)	0	0	0
2018/12/12	R186	02/05/2019	10.07	Put	Bond Future	604.3000	0.6043	583.7200	0.5837	(3.406)	0	0	200
2018/12/12	R186	02/05/2019	9.30	Call	Bond Future	1,985.1300	1.9851	1,985.6400	1.9856	0.026	0	0	200
2018/12/12	R186	02/05/2019	9.75	Put	Bond Future	974.9400	0.9749	926.9200	0.9269	(4.925)	0	0	7,000
2018/12/12	R186	02/05/2019	9.96	Call	Bond Future	4,506.6100	4.5066	4,501.5500	4.5015	(0.112)	0	0	0
2018/12/12	R186	02/05/2019	9.20	Put	Bond Future	2,084.3400	2.0843	2,050.2800	2.0503	(1.634)	0	0	0
2018/12/12	R186	02/05/2019	10.02	Put	Bond Future	662.4700	0.6625	627.0100	0.6270	(5.353)	0	0	3,250
2018/12/12	R186	02/05/2019	9.25	Call	Bond Future	1,830.7300	1.8307	1,834.7600	1.8348	0.220	0	0	3,250
2018/12/12	R186	02/05/2019	9.02	Put	Bond Future	2,643.1800	2.6432	2,608.3300	2.6083	(1.318)	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
2018/12/12	R186	02/05/2019	9.01	Call	Bond Future	1,201.5600	1.2016	1,204.3600	1.2044	0.233	0	0	0
2018/12/12	R186	02/05/2019	8.62	Put	Bond Future	4,234.8700	4.2349	4,187.5300	4.1875	(1.118)	0	0	0
2018/12/12	R186	02/05/2019	8.62	Call	Bond Future	500.6200	0.5006	491.0700	0.4911	(1.908)	0	0	90
2018/12/12	R186	02/05/2019	8.70	Put	Bond Future	3,879.9800	3.8800	3,834.4300	3.8344	(1.174)	0	0	0
2018/12/12	R186	02/05/2019	8.70	Call	Bond Future	614.0200	0.6140	606.2600	0.6063	(1.264)	0	0	200
2018/12/12	R186	02/05/2019	9.30	Put	Bond Future	1,819.9400	1.8199	1,782.6600	1.7827	(2.048)	0	0	0
2018/12/12	R186	02/05/2019	9.20	Call	Bond Future	1,687.4500	1.6875	1,691.1800	1.6912	0.221	0	0	90
2018/12/12	R186	02/05/2019	8.50	Put	Bond Future	4,800.4300	4.8004	4,751.6100	4.7516	(1.017)	0	0	0
2018/12/12	R186	02/05/2019	8.50	Call	Bond Future	358.8800	0.3589	347.8500	0.3478	(3.073)	0	0	7,000
2018/12/12	R186	02/05/2019	9.00	Put	Bond Future	2,711.3000	2.7113	2,676.4500	2.6764	(1.285)	0	0	0
2018/12/12	R186	02/05/2019	9.00	Call	Bond Future	1,178.6100	1.1786	1,181.5500	1.1816	0.249	0	0	7,000
2018/12/12	R186	02/05/2019	8.80	Put	Bond Future	3,461.3900	3.4614	3,418.7200	3.4187	(1.233)	0	0	0
2018/12/12	R186	02/05/2019	8.80	Call	Bond Future	777.1700	0.7772	772.2900	0.7723	(0.628)	0	0	7,500
2018/12/12	R186	02/05/2019	10.02	Call	Bond Future	4,762.9700	4.7630	4,765.3000	4.7653	0.049	0	0	0
2018/12/12	R186	01/08/2019	10.08	Put	Bond Future	1,147.9200	1.1479	1,137.6500	1.1377	(0.895)	0	0	6,000
2018/12/12	R186	01/08/2019	9.54	Call	Bond Future	3,095.0300	3.0950	3,061.9400	3.0619	(1.069)	0	0	0
2018/12/12	R186	01/08/2019			Bond Future	9.3321	107.4246	9.3282	107.4461	(0.042)	0.0000	0.0000	0
2018/12/12	R186	01/08/2019	9.52	Call	Bond Future	3,025.6800	3.0257	2,992.3100	2.9923	(1.103)	0	0	0
2018/12/12	R186	01/08/2019	9.52	Put	Bond Future	2,007.2000	2.0072	1,952.2700	1.9523	(2.737)	0	0	0
2018/12/12	R186	01/08/2019	8.30	Put	Bond Future	6,187.2400	6.1872	6,139.9400	6.1399	(0.764)	0	0	0
2018/12/12	R186	01/08/2019	8.30	Call	Bond Future	357.1900	0.3572	331.4500	0.3315	(7.206)	0	0	6,000
2018/12/12	R186	01/08/2019	9.05	Put	Bond Future	3,185.9700	3.1860	3,151.7200	3.1517	(1.075)	0	0	0
2018/12/12	R186	01/08/2019	9.05	Call	Bond Future	1,632.1300	1.6321	1,619.4400	1.6194	(0.778)	0	0	6,000
2018/12/12	R186	01/08/2019	10.08	Call	Bond Future	5,127.9500	5.1279	5,139.2400	5.1392	0.220	0	0	0
2018/12/12	R186	01/08/2019	9.54	Put	Bond Future	1,968.8700	1.9689	1,914.2200	1.9142	(2.776)	0	0	0
2018/12/12	R186	01/08/2019	9.53	Call	Bond Future	3,060.2800	3.0603	3,027.0500	3.0270	(1.086)	0	0	0
2018/12/12	R186	01/08/2019	9.53	Put	Bond Future	1,987.9400	1.9879	1,933.1500	1.9331	(2.756)	0	0	0
2018/12/12	R197	07/02/2019			Bond Future	298.9259	298.9259	299.0029	299.0029	0.026	0.0000	0.0000	2,355
2018/12/12	R197	02/05/2019			Bond Future	304.2423	304.2423	304.3070	304.3070	0.021	0.0000	0.0000	0
2018/12/12	R197	01/08/2019			Bond Future	302.7560	302.7560	302.7751	302.7751	0.006	0.0000	0.0000	0
2018/12/12	R202	07/02/2019			Bond Future	231.6094	231.6094	231.6262	231.6262	0.007	0.0000	0.0000	8,805
2018/12/12	R202	02/05/2019			Bond Future	235.7284	235.7284	235.7353	235.7353	0.003	0.0000	0.0000	0
2018/12/12	R202	01/08/2019			Bond Future	236.4188	236.4188	236.3891	236.3891	(0.013)	0.0000	0.0000	0
2018/12/12	R207	07/02/2019	6.52	Call	Bond Future	506.7200	0.5067	491.1000	0.4911	(3.083)	0	0	0
2018/12/12	R207	07/02/2019	6.51	Put	Bond Future	0.3800	0.0004	0.6300	0.0006	65.789	0	0	0
2018/12/12	R207	07/02/2019			Bond Future	5.9514	101.7031	5.9691	101.6873	0.298	0.0000	0.0000	15,739
2018/12/12	R207	07/02/2019	6.53	Call	Bond Future	515.5500	0.5155	499.9000	0.4999	(3.036)	0	0	0
2018/12/12	R207	07/02/2019	6.53	Put	Bond Future	0.2900	0.0003	0.4800	0.0005	65.517	0	0	0
2018/12/12	R207	07/02/2019	6.52	Put	Bond Future	0.3300	0.0003	0.5500	0.0006	66.667	0	0	0
2018/12/12	R207	07/02/2019	6.51	Call	Bond Future	497.9000	0.4979	482.3100	0.4823	(3.131)	0	0	0
2018/12/12	R207	02/05/2019	7.63	Call	Bond Future	1,513.1800	1.5132	1,492.4200	1.4924	(1.372)	0	0	0
2018/12/12	R207	02/05/2019			Bond Future	5.3709	103.4892	5.4014	103.4685	0.570	0.0000	0.0000	0
2018/12/12	R207	02/05/2019	7.61	Call	Bond Future	1,499.9500	1.5000	1,479.1900	1.4792	(1.384)	0	0	0
2018/12/12	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/12	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
2018/12/12	R207	02/05/2019	7.62	Call	Bond Future	1,506.5700	1.5066	1,485.8100	1.4858	(1.378)	0	0	0
2018/12/12	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/12	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/12	R207	01/08/2019	7.33	Call	Bond Future	1,528.9300	1.5289	1,491.6100	1.4916	(2.441)	0	0	0
2018/12/12	R207	01/08/2019			Bond Future	3.8391	101.8889	3.9230	101.8516	2.187	0.0000	0.0000	0
2018/12/12	R207	01/08/2019	7.34	Call	Bond Future	1,533.2500	1.5332	1,495.9300	1.4959	(2.434)	0	0	0
2018/12/12	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/12	R207	01/08/2019	7.35	Call	Bond Future	1,537.5600	1.5376	1,500.2400	1.5002	(2.427)	0	0	0
2018/12/12	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/12	R208	07/02/2019	7.07	Call	Bond Future	63.5800	0.0636	64.1300	0.0641	0.865	0	0	0
2018/12/12	R208	07/02/2019	7.08	Put	Bond Future	368.5700	0.3686	367.0000	0.3670	(0.426)	0	0	0
2018/12/12	R208	07/02/2019	7.06	Put	Bond Future	397.9600	0.3980	396.3300	0.3963	(0.410)	0	0	0
2018/12/12	R208	07/02/2019			Bond Future	7.2352	101.5502	7.2341	101.5523	(0.015)	0.0000	0.0000	17,015
2018/12/12	R208	07/02/2019	7.07	Put	Bond Future	383.2000	0.3832	381.5900	0.3816	(0.420)	0	0	0
2018/12/12	R208	07/02/2019	7.08	Call	Bond Future	68.3300	0.0683	68.9200	0.0689	0.863	0	0	0
2018/12/12	R208	07/02/2019	7.06	Call	Bond Future	58.9500	0.0589	59.4800	0.0595	0.899	0	0	0
2018/12/12	R208	02/05/2019	8.03	Put	Bond Future	84.5100	0.0845	66.7300	0.0667	(21.039)	0	0	0
2018/12/12	R208	02/05/2019	8.02	Call	Bond Future	1,543.9400	1.5439	1,522.6700	1.5227	(1.378)	0	0	0
2018/12/12	R208	02/05/2019			Bond Future	7.1740	99.9324	7.1754	99.9301	0.019	0.0000	0.0000	0
2018/12/12	R208	02/05/2019	8.03	Call	Bond Future	1,558.7400	1.5587	1,538.6000	1.5386	(1.292)	0	0	0
2018/12/12	R208	02/05/2019	8.02	Put	Bond Future	86.7700	0.0868	67.8600	0.0679	(21.793)	0	0	0
2018/12/12	R208	02/05/2019	8.04	Call	Bond Future	1,573.5900	1.5736	1,554.5400	1.5545	(1.211)	0	0	0
2018/12/12	R208	02/05/2019	8.04	Put	Bond Future	82.3100	0.0823	65.6200	0.0656	(20.277)	0	0	0
2018/12/12	R208	01/08/2019	8.16	Call	Bond Future	1,778.7100	1.7787	1,767.0200	1.7670	(0.657)	0	0	0
2018/12/12	R208	01/08/2019	8.17	Put	Bond Future	82.3600	0.0824	88.7300	0.0887	7.734	0	0	0
2018/12/12	R208	01/08/2019			Bond Future	7.0396	101.9044	7.0515	101.8863	0.169	0.0000	0.0000	0
2018/12/12	R208	01/08/2019	8.16	Put	Bond Future	84.1400	0.0841	90.6100	0.0906	7.690	0	0	0
2018/12/12	R208	01/08/2019	8.17	Call	Bond Future	1,791.8800	1.7919	1,780.0900	1.7801	(0.658)	0	0	0
2018/12/12	R208	01/08/2019	8.15	Call	Bond Future	1,765.5800	1.7656	1,753.9700	1.7540	(0.658)	0	0	0
2018/12/12	R208	01/08/2019	8.15	Put	Bond Future	85.9600	0.0860	92.5100	0.0925	7.620	0	0	0
2018/12/12	R209	07/02/2019	10.20	Put	Bond Future	871.8600	0.8719	839.1400	0.8391	(3.753)	0	0	4,000
2018/12/12	R209	07/02/2019	8.97	Put	Bond Future	6,797.2300	6.7972	6,817.2600	6.8173	0.295	0	0	0
2018/12/12	R209	07/02/2019			Bond Future	9.9846	71.9486	9.9873	71.9313	0.028	0.0000	0.0000	119,368
2018/12/12	R209	07/02/2019	8.96	Call	Bond Future	17.5900	0.0176	20.2700	0.0203	15.236	0	0	0
2018/12/12	R209	07/02/2019	8.96	Put	Bond Future	6,867.6800	6.8677	6,887.5800	6.8876	0.290	0	0	0
2018/12/12	R209	07/02/2019	10.20	Call	Bond Future	2,197.1400	2.1971	2,147.2000	2.1472	(2.273)	0	0	0
2018/12/12	R209	07/02/2019	8.97	Call	Bond Future	18.6600	0.0187	21.4700	0.0215	15.059	0	0	0
2018/12/12	R209	07/02/2019	9.04	Put	Bond Future	6,309.7700	6.3098	6,329.6700	6.3297	0.315	0	0	0
2018/12/12	R209	07/02/2019	9.04	Call	Bond Future	29.1300	0.0291	31.8100	0.0318	9.200	0	0	4,000
2018/12/12	R209	07/02/2019	9.54	Put	Bond Future	3,232.0100	3.2320	3,223.9100	3.2239	(0.251)	0	0	0
2018/12/12	R209	07/02/2019	9.54	Call	Bond Future	374.7500	0.3748	349.4300	0.3494	(6.757)	0	0	4,000
2018/12/12	R209	07/02/2019	8.95	Call	Bond Future	16.5700	0.0166	19.1200	0.0191	15.389	0	0	0
2018/12/12	R209	07/02/2019	8.95	Put	Bond Future	6,938.2800	6.9383	6,958.0500	6.9580	0.285	0	0	0
2018/12/12	R209	02/05/2019	9.70	Put	Bond Future	3,459.5300	3.4595	3,446.6700	3.4467	(0.372)	0	0	0
2018/12/12	R209	02/05/2019			Bond Future	10.0429	70.0629	10.0463	70.0422	0.033	0.0000	0.0000	0
2018/12/12	R209	02/05/2019	9.69	Call	Bond Future	1,270.0200	1.2700	1,236.1600	1.2362	(2.666)	0	0	0

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2018/12/12	R209	02/05/2019	9.69	Put	Bond Future	3,500.6100	3.5006	3,487.4900	3.4875	(0.375)	0	0	0
2018/12/12	R209	02/05/2019	9.70	Call	Bond Future	1,293.5800	1.2936	1,259.9800	1.2600	(2.597)	0	0	0
2018/12/12	R209	02/05/2019	10.50	Call	Bond Future	3,992.1600	3.9922	3,930.3700	3.9304	(1.548)	0	0	0
2018/12/12	R209	02/05/2019	10.71	Call	Bond Future	4,897.6900	4.8977	4,840.8400	4.8408	(1.161)	0	0	0
2018/12/12	R209	02/05/2019	9.68	Call	Bond Future	1,246.7300	1.2467	1,212.6000	1.2126	(2.738)	0	0	0
2018/12/12	R209	02/05/2019	9.68	Put	Bond Future	3,542.0500	3.5420	3,528.6600	3.5287	(0.378)	0	0	0
2018/12/12	R209	02/05/2019	9.95	Put	Bond Future	2,544.4000	2.5444	2,528.7300	2.5287	(0.616)	0	0	0
2018/12/12	R209	02/05/2019	9.95	Call	Bond Future	1,967.1600	1.9672	1,930.7500	1.9307	(1.851)	0	0	760
2018/12/12	R209	02/05/2019	10.50	Put	Bond Future	1,252.3000	1.2523	1,211.2500	1.2113	(3.278)	0	0	11,560
2018/12/12	R209	02/05/2019	9.35	Put	Bond Future	5,097.2500	5.0973	5,080.3400	5.0803	(0.332)	0	0	0
2018/12/12	R209	02/05/2019	9.35	Call	Bond Future	617.0600	0.6171	579.4100	0.5794	(6.102)	0	0	760
2018/12/12	R209	02/05/2019	10.71	Put	Bond Future	952.6800	0.9527	916.5700	0.9166	(3.790)	0	0	760
2018/12/12	R209	01/08/2019	10.15	Put	Bond Future	2,715.7100	2.7157	2,712.7500	2.7127	(0.109)	0	0	0
2018/12/12	R209	01/08/2019	10.17	Call	Bond Future	3,093.4900	3.0935	3,056.7100	3.0567	(1.189)	0	0	0
2018/12/12	R209	01/08/2019			Bond Future	10.0992	71.4457	10.1045	71.4134	0.052	0.0000	0.0000	0
2018/12/12	R209	01/08/2019	10.15	Call	Bond Future	3,025.3300	3.0253	2,990.1100	2.9901	(1.164)	0	0	0
2018/12/12	R209	01/08/2019	10.17	Put	Bond Future	2,662.5800	2.6626	2,658.0600	2.6581	(0.170)	0	0	0
2018/12/12	R209	01/08/2019	10.16	Put	Bond Future	2,688.9100	2.6889	2,685.4000	2.6854	(0.131)	0	0	0
2018/12/12	R209	01/08/2019	10.16	Call	Bond Future	3,059.2100	3.0592	3,023.4400	3.0234	(1.169)	0	0	0
2018/12/12	R210	07/02/2019			Bond Future	186.3040	186.3040	186.0903	186.0903	(0.115)	0.0000	0.0000	2,458
2018/12/12	R210	02/05/2019			Bond Future	187.0615	187.0615	186.8356	186.8356	(0.121)	0.0000	0.0000	0
2018/12/12	R210	01/08/2019			Bond Future	190.7959	190.7959	190.5364	190.5364	(0.136)	0.0000	0.0000	0
2018/12/12	R212	07/02/2019			Bond Future	155.7428	155.7428	155.7476	155.7476	0.003	0.0000	0.0000	4,976
2018/12/12	R212	02/05/2019			Bond Future	158.5127	158.5127	158.5106	158.5106	(0.001)	0.0000	0.0000	0
2018/12/12	R212	01/08/2019			Bond Future	161.6059	161.6059	161.5791	161.5791	(0.017)	0.0000	0.0000	0
2018/12/12	R213	07/02/2019	8.68	Call	Bond Future	8.9800	0.0090	11.1000	0.0111	23.608	0	0	0
2018/12/12	R213	07/02/2019			Bond Future	9.7905	83.6955	9.7981	83.6495	0.078	0.0000	0.0000	32,479
2018/12/12	R213	07/02/2019	8.68	Put	Bond Future	7,098.8700	7.0989	7,147.0300	7.1470	0.678	0	0	0
2018/12/12	R213	07/02/2019	8.69	Call	Bond Future	9.5600	0.0096	11.7900	0.0118	23.326	0	0	0
2018/12/12	R213	07/02/2019	8.70	Put	Bond Future	6,965.1000	6.9651	7,013.4900	7.0135	0.695	0	0	0
2018/12/12	R213	07/02/2019	8.69	Put	Bond Future	7,031.9300	7.0319	7,080.2000	7.0802	0.686	0	0	0
2018/12/12	R213	07/02/2019	8.70	Call	Bond Future	10.1800	0.0102	12.5300	0.0125	23.084	0	0	0
2018/12/12	R213	02/05/2019	9.49	Call	Bond Future	1,172.0500	1.1720	1,137.9100	1.1379	(2.913)	0	0	0
2018/12/12	R213	02/05/2019	9.48	Put	Bond Future	3,406.0000	3.4060	3,422.0700	3.4221	0.472	0	0	0
2018/12/12	R213	02/05/2019			Bond Future	9.8524	81.6157	9.8609	81.5652	0.086	0.0000	0.0000	0
2018/12/12	R213	02/05/2019	9.50	Call	Bond Future	1,194.3500	1.1944	1,160.2800	1.1603	(2.853)	0	0	0
2018/12/12	R213	02/05/2019	9.50	Put	Bond Future	3,327.0400	3.3270	3,343.4200	3.3434	0.492	0	0	0
2018/12/12	R213	02/05/2019	9.49	Put	Bond Future	3,366.3600	3.3664	3,382.6700	3.3827	0.484	0	0	0
2018/12/12	R213	02/05/2019	9.48	Call	Bond Future	1,150.0000	1.1500	1,115.6200	1.1156	(2.990)	0	0	0
2018/12/12	R213	01/08/2019	9.99	Put	Bond Future	2,545.4700	2.5455	2,456.6600	2.4567	(3.489)	0	0	0
2018/12/12	R213	01/08/2019	9.98	Call	Bond Future	2,962.8100	2.9628	2,811.1800	2.8112	(5.118)	0	0	0
2018/12/12	R213	01/08/2019			Bond Future	9.9127	83.2261	9.9237	83.1619	0.111	0.0000	0.0000	0
2018/12/12	R213	01/08/2019	9.99	Call	Bond Future	2,996.5500	2.9965	2,843.4700	2.8435	(5.109)	0	0	0
2018/12/12	R213	01/08/2019	9.98	Put	Bond Future	2,569.8800	2.5699	2,482.5200	2.4825	(3.399)	0	0	0
2018/12/12	R213	01/08/2019	10.00	Call	Bond Future	3,030.4500	3.0305	2,876.2000	2.8762	(5.090)	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
2018/12/12	R213	01/08/2019	10.00	Put	Bond Future	2,521.2800		2.5213	2,431.3000	2.4313	(3.569)	0	0	0
2018/12/12	R214	07/02/2019	9.05	Put	Bond Future	7,918.3900		7.9184	7,902.9300	7.9029	(0.195)	0	0	0
2018/12/12	R214	07/02/2019			Bond Future	10.1769		70.8772	10.1744	70.8933	(0.025)	0.0000	0.0000	31,403
2018/12/12	R214	07/02/2019	9.04	Call	Bond Future	10.5500		0.0105	11.3200	0.0113	7.299	0	0	0
2018/12/12	R214	07/02/2019	9.04	Put	Bond Future	7,994.1500		7.9941	7,978.8000	7.9788	(0.192)	0	0	0
2018/12/12	R214	07/02/2019	9.05	Call	Bond Future	11.3900		0.0114	12.0500	0.0121	5.795	0	0	0
2018/12/12	R214	07/02/2019	9.03	Call	Bond Future	9.7600		0.0098	10.6300	0.0106	8.914	0	0	0
2018/12/12	R214	07/02/2019	9.03	Put	Bond Future	8,070.0800		8.0701	8,054.8300	8.0548	(0.189)	0	0	0
2018/12/12	R214	02/05/2019	9.87	Call	Bond Future	1,312.3400		1.3123	1,277.6000	1.2776	(2.647)	0	0	0
2018/12/12	R214	02/05/2019	9.85	Call	Bond Future	1,264.9500		1.2650	1,229.0500	1.2291	(2.838)	0	0	0
2018/12/12	R214	02/05/2019			Bond Future	10.2349		68.8258	10.2328	68.8391	(0.021)	0.0000	0.0000	0
2018/12/12	R214	02/05/2019	9.85	Put	Bond Future	3,786.8700		3.7869	3,737.6100	3.7376	(1.301)	0	0	0
2018/12/12	R214	02/05/2019	9.87	Put	Bond Future	3,699.5300		3.6995	3,651.4300	3.6514	(1.300)	0	0	0
2018/12/12	R214	02/05/2019	9.86	Call	Bond Future	1,288.5100		1.2885	1,253.1100	1.2531	(2.747)	0	0	0
2018/12/12	R214	02/05/2019	9.86	Put	Bond Future	3,743.0100		3.7430	3,694.2500	3.6943	(1.303)	0	0	0
2018/12/12	R214	01/08/2019	10.34	Put	Bond Future	2,832.4300		2.8324	2,807.2200	2.8072	(0.890)	0	0	0
2018/12/12	R214	01/08/2019			Bond Future	10.2921		70.1840	10.2916	70.1867	(0.004)	0.0000	0.0000	0
2018/12/12	R214	01/08/2019	10.33	Call	Bond Future	3,098.6700		3.0987	3,077.0500	3.0770	(0.698)	0	0	0
2018/12/12	R214	01/08/2019	10.33	Put	Bond Future	2,860.3700		2.8604	2,836.0400	2.8360	(0.851)	0	0	0
2018/12/12	R214	01/08/2019	10.34	Call	Bond Future	3,133.3300		3.1333	3,110.8300	3.1108	(0.718)	0	0	0
2018/12/12	R214	01/08/2019	10.32	Call	Bond Future	3,064.4000		3.0644	3,043.2000	3.0432	(0.692)	0	0	0
2018/12/12	R214	01/08/2019	10.32	Put	Bond Future	2,888.7900		2.8888	2,864.8800	2.8649	(0.828)	0	0	0
2018/12/12	R248	07/02/2019	9.06	Put	Bond Future	10,295.9500		10.2960	10,275.2700	10.2753	(0.201)	0	0	0
2018/12/12	R248	07/02/2019			Bond Future	10.2026		90.5333	10.2000	90.5541	(0.025)	0.0000	0.0000	106,683
2018/12/12	R248	07/02/2019	9.06	Call	Bond Future	9.5000		0.0095	9.6300	0.0096	1.368	0	0	0
2018/12/12	R248	07/02/2019	9.05	Put	Bond Future	10,394.6100		10.3946	10,373.9200	10.3739	(0.199)	0	0	0
2018/12/12	R248	07/02/2019	9.07	Call	Bond Future	10.1600		0.0102	10.3000	0.0103	1.378	0	0	0
2018/12/12	R248	07/02/2019	9.07	Put	Bond Future	10,197.4900		10.1975	10,176.8200	10.1768	(0.203)	0	0	0
2018/12/12	R248	07/02/2019	9.05	Call	Bond Future	8.8700		0.0089	8.9900	0.0090	1.353	0	0	0
2018/12/12	R248	02/05/2019	9.90	Put	Bond Future	4,634.2900		4.6343	4,567.2400	4.5672	(1.447)	0	0	0
2018/12/12	R248	02/05/2019			Bond Future	10.2614		87.6861	10.2593	87.7034	(0.021)	0.0000	0.0000	0
2018/12/12	R248	02/05/2019	9.90	Call	Bond Future	1,626.7600		1.6268	1,576.9900	1.5770	(3.059)	0	0	0
2018/12/12	R248	02/05/2019	9.91	Call	Bond Future	1,657.3600		1.6574	1,608.2100	1.6082	(2.966)	0	0	0
2018/12/12	R248	02/05/2019	9.89	Put	Bond Future	4,689.8500		4.6899	4,622.1900	4.6222	(1.443)	0	0	0
2018/12/12	R248	02/05/2019	9.91	Put	Bond Future	4,579.2100		4.5792	4,512.7800	4.5128	(1.451)	0	0	0
2018/12/12	R248	02/05/2019	9.89	Call	Bond Future	1,596.4900		1.5965	1,546.1100	1.5461	(3.156)	0	0	0
2018/12/12	R248	01/08/2019	10.35	Call	Bond Future	3,838.6300		3.8386	3,774.2400	3.7742	(1.677)	0	0	0
2018/12/12	R248	01/08/2019	10.34	Put	Bond Future	3,632.4900		3.6325	3,565.1600	3.5652	(1.854)	0	0	0
2018/12/12	R248	01/08/2019			Bond Future	10.3195		89.4165	10.3191	89.4203	(0.005)	0.0000	0.0000	0
2018/12/12	R248	01/08/2019	10.36	Call	Bond Future	3,881.9000		3.8819	3,816.7100	3.8167	(1.679)	0	0	0
2018/12/12	R248	01/08/2019	10.36	Put	Bond Future	3,559.8900		3.5599	3,490.9500	3.4910	(1.937)	0	0	0
2018/12/12	R248	01/08/2019	10.35	Put	Bond Future	3,596.0300		3.5960	3,527.8900	3.5279	(1.895)	0	0	0
2018/12/12	R248	01/08/2019	10.34	Call	Bond Future	3,795.5600		3.7956	3,731.9800	3.7320	(1.675)	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
<b>Total</b>											<b>985556</b>	