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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/12/2018 TO 14/12/2018

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
2018/12/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	2025	07/02/2019			Bond Future	132.1169	132.1169	132.1211	132.1211	0.003	0.0000	0.0000	355
2018/12/14	2025	02/05/2019			Bond Future	134.4604	134.4604	134.4645	134.4645	0.003	0.0000	0.0000	0
2018/12/14	2025	01/08/2019			Bond Future	137.0768	137.0768	137.0807	137.0807	0.003	0.0000	0.0000	0
2018/12/14	2029	07/02/2019			Bond Future	100.2812	100.2812	100.2846	100.2846	0.003	0.0000	0.0000	2,954
2018/12/14	2029	02/05/2019			Bond Future	100.9870	100.9870	100.9904	100.9904	0.003	0.0000	0.0000	0
2018/12/14	2029	01/08/2019			Bond Future	102.9872	102.9872	102.9904	102.9904	0.003	0.0000	0.0000	0
2018/12/14	2030	07/02/2019	8.62	Call	Bond Future	11.0100	0.0110	7.0000	0.0070	(36.421)	0	0	0
2018/12/14	2030	07/02/2019	10.20	Put	Bond Future	379.5500	0.3795	447.3400	0.4473	17.861	0	0	4,000
2018/12/14	2030	07/02/2019			Bond Future	9.7165	88.8342	9.7770	88.4643	0.622	0.0000	0.0000	56,641
2018/12/14	2030	07/02/2019	9.68	Put	Bond Future	1,408.8000	1.4088	1,598.2900	1.5983	13.450	0	0	0
2018/12/14	2030	07/02/2019	9.68	Call	Bond Future	1,184.4200	1.1844	1,004.0100	1.0040	(15.232)	0	0	4,000
2018/12/14	2030	07/02/2019	9.18	Put	Bond Future	3,588.0100	3.5880	3,905.6100	3.9056	8.852	0	0	0
2018/12/14	2030	07/02/2019	9.18	Call	Bond Future	213.2200	0.2132	160.9200	0.1609	(24.529)	0	0	4,000
2018/12/14	2030	07/02/2019	8.63	Call	Bond Future	11.7100	0.0117	7.4700	0.0075	(36.208)	0	0	0
2018/12/14	2030	07/02/2019	8.62	Put	Bond Future	7,094.7400	7.0947	7,460.6300	7.4606	5.157	0	0	0
2018/12/14	2030	07/02/2019	10.20	Call	Bond Future	3,279.0700	3.2791	2,976.9600	2.9770	(9.213)	0	0	0
2018/12/14	2030	07/02/2019	8.90	Call	Bond Future	53.7600	0.0538	37.2300	0.0372	(30.748)	0	0	1,320
2018/12/14	2030	07/02/2019	8.63	Put	Bond Future	7,027.4800	7.0275	7,393.1400	7.3931	5.203	0	0	0
2018/12/14	2030	07/02/2019	8.64	Call	Bond Future	12.4600	0.0125	7.9700	0.0080	(36.035)	0	0	0
2018/12/14	2030	07/02/2019	8.64	Put	Bond Future	6,960.3200	6.9603	7,325.7300	7.3257	5.250	0	0	0
2018/12/14	2030	07/02/2019	9.60	Put	Bond Future	1,676.6600	1.6767	1,889.0400	1.8890	12.667	0	0	0
2018/12/14	2030	07/02/2019	9.60	Call	Bond Future	958.0800	0.9581	800.5600	0.8006	(16.441)	0	0	1,320
2018/12/14	2030	07/02/2019	9.40	Put	Bond Future	2,482.9700	2.4830	2,750.7300	2.7507	10.784	0	0	0
2018/12/14	2030	07/02/2019	9.40	Call	Bond Future	512.5800	0.5126	410.4400	0.4104	(19.927)	0	0	0
2018/12/14	2030	07/02/2019	8.70	Put	Bond Future	6,559.6800	6.5597	6,923.3600	6.9234	5.544	0	0	0
2018/12/14	2030	07/02/2019	8.70	Call	Bond Future	17.8800	0.0179	11.6600	0.0117	(34.787)	0	0	0
2018/12/14	2030	07/02/2019	8.90	Put	Bond Future	5,258.5200	5.2585	5,611.8900	5.6119	6.720	0	0	0
2018/12/14	2030	02/05/2019	8.90	Put	Bond Future	5,871.5000	5.8715	6,198.5100	6.1985	5.569	0	0	0
2018/12/14	2030	02/05/2019	9.41	Call	Bond Future	1,100.7000	1.1007	972.4800	0.9725	(11.649)	0	0	0
2018/12/14	2030	02/05/2019			Bond Future	9.7862	90.3902	9.8488	90.0137	0.640	0.0000	0.0000	0
2018/12/14	2030	02/05/2019	9.39	Call	Bond Future	1,056.8000	1.0568	932.0900	0.9321	(11.801)	0	0	0
2018/12/14	2030	02/05/2019	9.39	Put	Bond Future	3,489.9900	3.4900	3,741.8200	3.7418	7.216	0	0	0
2018/12/14	2030	02/05/2019	10.20	Call	Bond Future	3,640.8500	3.6408	3,381.1600	3.3812	(7.133)	0	0	0
2018/12/14	2030	02/05/2019	10.20	Put	Bond Future	1,192.1900	1.1922	1,309.0400	1.3090	9.801	0	0	3,000
2018/12/14	2030	02/05/2019	8.90	Call	Bond Future	303.2900	0.3033	253.7600	0.2538	(16.331)	0	0	3,000
2018/12/14	2030	02/05/2019	9.41	Put	Bond Future	3,408.9200	3.4089	3,657.2400	3.6572	7.284	0	0	0
2018/12/14	2030	02/05/2019	9.40	Call	Bond Future	1,078.6200	1.0786	952.1500	0.9522	(11.725)	0	0	3,000
2018/12/14	2030	02/05/2019	9.40	Put	Bond Future	3,449.3000	3.4493	3,699.3700	3.6994	7.250	0	0	0
2018/12/14	2030	01/08/2019	9.91	Put	Bond Future	2,552.9700	2.5530	2,730.6100	2.7306	6.958	0	0	0
2018/12/14	2030	01/08/2019			Bond Future	9.8577	88.1543	9.9228	87.7702	0.660	0.0000	0.0000	0

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2018/12/14	2030	01/08/2019	9.91	Call	Bond Future	2,861.6700	2.8617	2,655.2700	2.6553	(7.213)	0	0	0
2018/12/14	2030	01/08/2019	9.92	Call	Bond Future	2,894.7100	2.8947	2,686.9800	2.6870	(7.176)	0	0	0
2018/12/14	2030	01/08/2019	9.90	Put	Bond Future	2,579.0200	2.5790	2,758.0100	2.7580	6.940	0	0	0
2018/12/14	2030	01/08/2019	9.92	Put	Bond Future	2,527.1400	2.5271	2,703.4500	2.7035	6.977	0	0	0
2018/12/14	2030	01/08/2019	9.90	Call	Bond Future	2,828.7900	2.8288	2,623.7400	2.6237	(7.249)	0	0	0
2018/12/14	2032	07/02/2019	8.81	Call	Bond Future	10.7300	0.0107	6.3500	0.0064	(40.820)	0	0	0
2018/12/14	2032	07/02/2019	8.80	Put	Bond Future	7,878.7200	7.8787	8,340.4900	8.3405	5.861	0	0	0
2018/12/14	2032	07/02/2019			Bond Future	9.9180	90.9417	9.9886	90.4758	0.712	0.0000	0.0000	43,228
2018/12/14	2032	07/02/2019	8.82	Call	Bond Future	11.4300	0.0114	6.7900	0.0068	(40.595)	0	0	0
2018/12/14	2032	07/02/2019	8.82	Put	Bond Future	7,730.8400	7.7308	8,192.1000	8.1921	5.966	0	0	0
2018/12/14	2032	07/02/2019	8.81	Put	Bond Future	7,804.7200	7.8047	8,266.2400	8.2662	5.913	0	0	0
2018/12/14	2032	07/02/2019	8.80	Call	Bond Future	10.0700	0.0101	5.9400	0.0059	(41.013)	0	0	0
2018/12/14	2032	02/05/2019	9.62	Put	Bond Future	3,680.3900	3.6804	3,991.5200	3.9915	8.454	0	0	0
2018/12/14	2032	02/05/2019	9.61	Call	Bond Future	1,218.0800	1.2181	1,057.1200	1.0571	(13.214)	0	0	0
2018/12/14	2032	02/05/2019			Bond Future	9.9863	88.3777	10.0592	87.9034	0.730	0.0000	0.0000	0
2018/12/14	2032	02/05/2019	9.62	Call	Bond Future	1,242.3900	1.2424	1,079.2300	1.0792	(13.133)	0	0	0
2018/12/14	2032	02/05/2019	9.61	Put	Bond Future	3,723.9700	3.7240	4,037.3000	4.0373	8.414	0	0	0
2018/12/14	2032	02/05/2019	9.63	Call	Bond Future	1,267.1900	1.2672	1,101.8300	1.1018	(13.049)	0	0	0
2018/12/14	2032	02/05/2019	9.63	Put	Bond Future	3,637.3800	3.6374	3,946.3100	3.9463	8.493	0	0	0
2018/12/14	2032	01/08/2019	10.10	Call	Bond Future	3,079.7500	3.0798	2,822.3400	2.8223	(8.358)	0	0	0
2018/12/14	2032	01/08/2019	10.11	Put	Bond Future	2,756.3900	2.7564	2,980.9700	2.9810	8.148	0	0	0
2018/12/14	2032	01/08/2019			Bond Future	10.0541	90.1078	10.1296	89.6241	0.751	0.0000	0.0000	0
2018/12/14	2032	01/08/2019	10.10	Put	Bond Future	2,785.4300	2.7854	3,011.7000	3.0117	8.123	0	0	0
2018/12/14	2032	01/08/2019	10.11	Call	Bond Future	3,114.6600	3.1147	2,855.5600	2.8556	(8.319)	0	0	0
2018/12/14	2032	01/08/2019	10.09	Call	Bond Future	3,045.0200	3.0450	2,789.3000	2.7893	(8.398)	0	0	0
2018/12/14	2032	01/08/2019	10.09	Put	Bond Future	2,814.7200	2.8147	3,042.6800	3.0427	8.099	0	0	0
2018/12/14	2033	07/02/2019			Bond Future	102.2672	102.2672	102.2708	102.2708	0.004	0.0000	0.0000	5,890
2018/12/14	2033	02/05/2019			Bond Future	102.9359	102.9359	102.9394	102.9394	0.003	0.0000	0.0000	0
2018/12/14	2033	01/08/2019			Bond Future	104.9746	104.9746	104.9781	104.9781	0.003	0.0000	0.0000	0
2018/12/14	2037	07/02/2019	9.06	Put	Bond Future	8,460.4300	8.4604	9,006.8800	9.0069	6.459	0	0	0
2018/12/14	2037	07/02/2019	9.05	Call	Bond Future	14.2900	0.0143	8.2900	0.0083	(41.987)	0	0	0
2018/12/14	2037	07/02/2019			Bond Future	10.1304	86.9077	10.2060	86.3549	0.746	0.0000	0.0000	57,873
2018/12/14	2037	07/02/2019	9.06	Call	Bond Future	15.2100	0.0152	8.8600	0.0089	(41.749)	0	0	0
2018/12/14	2037	07/02/2019	9.05	Put	Bond Future	8,544.2200	8.5442	9,091.0200	9.0910	6.400	0	0	0
2018/12/14	2037	07/02/2019	9.07	Call	Bond Future	16.1900	0.0162	9.4700	0.0095	(41.507)	0	0	0
2018/12/14	2037	07/02/2019	9.07	Put	Bond Future	8,376.8200	8.3768	8,922.9000	8.9229	6.519	0	0	0
2018/12/14	2037	02/05/2019	9.81	Put	Bond Future	4,218.5400	4.2185	4,593.5600	4.5936	8.890	0	0	0
2018/12/14	2037	02/05/2019			Bond Future	10.1981	88.4300	10.2760	87.8674	0.764	0.0000	0.0000	0
2018/12/14	2037	02/05/2019	9.80	Call	Bond Future	1,303.6700	1.3037	1,118.6200	1.1186	(14.195)	0	0	0
2018/12/14	2037	02/05/2019	9.80	Put	Bond Future	4,268.3500	4.2683	4,645.9600	4.6460	8.847	0	0	0
2018/12/14	2037	02/05/2019	9.81	Call	Bond Future	1,330.2300	1.3302	1,142.5900	1.1426	(14.106)	0	0	0
2018/12/14	2037	02/05/2019	9.79	Call	Bond Future	1,277.4200	1.2774	1,094.9600	1.0950	(14.283)	0	0	0
2018/12/14	2037	02/05/2019	9.79	Put	Bond Future	4,318.5700	4.3186	4,698.7700	4.6988	8.804	0	0	0
2018/12/14	2037	01/08/2019	10.31	Call	Bond Future	3,428.3600	3.4284	3,123.1100	3.1231	(8.904)	0	0	0
2018/12/14	2037	01/08/2019			Bond Future	10.2682	85.9054	10.3488	85.3316	0.785	0.0000	0.0000	0

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2018/12/14	2037	01/08/2019	10.29	Call	Bond Future	3,352.2300		3.3522	3,050.9900	3.0510	(8.986)	0	0	0
2018/12/14	2037	01/08/2019	10.29	Put	Bond Future	3,196.4400		3.1964	3,469.0000	3.4690	8.527	0	0	0
2018/12/14	2037	01/08/2019	10.31	Put	Bond Future	3,129.9700		3.1300	3,398.5200	3.3985	8.580	0	0	0
2018/12/14	2037	01/08/2019	10.30	Call	Bond Future	3,390.1900		3.3902	3,086.9500	3.0869	(8.945)	0	0	0
2018/12/14	2037	01/08/2019	10.30	Put	Bond Future	3,163.0600		3.1631	3,433.6200	3.4336	8.554	0	0	0
2018/12/14	2038	07/02/2019			Bond Future	120.1764		120.1764	120.2713	120.2713	0.079	0.0000	0.0000	9,912
2018/12/14	2038	02/05/2019			Bond Future	122.3081		122.3081	122.4046	122.4046	0.079	0.0000	0.0000	0
2018/12/14	2038	01/08/2019			Bond Future	124.6780		124.6780	124.7761	124.7761	0.079	0.0000	0.0000	0
2018/12/14	2040	07/02/2019	9.13	Call	Bond Future	15.6300		0.0156	9.3800	0.0094	(39.987)	0	0	0
2018/12/14	2040	07/02/2019	9.11	Put	Bond Future	9,297.6800		9.2977	9,844.1300	9.8441	5.877	0	0	0
2018/12/14	2040	07/02/2019			Bond Future	10.2001		89.9873	10.2706	89.4353	0.691	0.0000	0.0000	32,389
2018/12/14	2040	07/02/2019	9.13	Put	Bond Future	9,115.6700		9.1157	9,661.4400	9.6614	5.987	0	0	0
2018/12/14	2040	07/02/2019	9.11	Call	Bond Future	13.7600		0.0138	8.1900	0.0082	(40.480)	0	0	0
2018/12/14	2040	07/02/2019	9.12	Put	Bond Future	9,206.5800		9.2066	9,752.7000	9.7527	5.932	0	0	0
2018/12/14	2040	07/02/2019	9.12	Call	Bond Future	14.6700		0.0147	8.7700	0.0088	(40.218)	0	0	0
2018/12/14	2040	02/05/2019	9.60	Call	Bond Future	765.7100		0.7657	645.2700	0.6453	(15.729)	0	0	1,150
2018/12/14	2040	02/05/2019	9.89	Call	Bond Future	1,475.0200		1.4750	1,282.5700	1.2826	(13.047)	0	0	0
2018/12/14	2040	02/05/2019	9.88	Put	Bond Future	4,541.2100		4.5412	4,913.3100	4.9133	8.194	0	0	0
2018/12/14	2040	02/05/2019			Bond Future	10.2673		91.5636	10.3400	91.0017	0.708	0.0000	0.0000	0
2018/12/14	2040	02/05/2019	10.20	Put	Bond Future	3,047.1600		3.0472	3,335.8600	3.3359	9.474	0	0	0
2018/12/14	2040	02/05/2019	10.20	Call	Bond Future	2,521.3600		2.5214	2,248.1000	2.2481	(10.838)	0	0	1,150
2018/12/14	2040	02/05/2019	9.60	Put	Bond Future	6,206.8800		6.2069	6,648.4000	6.6484	7.113	0	0	0
2018/12/14	2040	02/05/2019	9.90	Call	Bond Future	1,504.2400		1.5042	1,309.1900	1.3092	(12.967)	0	0	0
2018/12/14	2040	02/05/2019	9.90	Put	Bond Future	4,435.3000		4.4353	4,802.2100	4.8022	8.272	0	0	0
2018/12/14	2040	02/05/2019	9.89	Put	Bond Future	4,488.0300		4.4880	4,857.5400	4.8575	8.233	0	0	0
2018/12/14	2040	02/05/2019	9.88	Call	Bond Future	1,446.1300		1.4461	1,256.2700	1.2563	(13.129)	0	0	0
2018/12/14	2040	01/08/2019	10.36	Call	Bond Future	3,615.0500		3.6150	3,312.4200	3.3124	(8.371)	0	0	0
2018/12/14	2040	01/08/2019	10.37	Put	Bond Future	3,403.1500		3.4031	3,671.5400	3.6715	7.887	0	0	0
2018/12/14	2040	01/08/2019			Bond Future	10.3370		88.8500	10.4121	88.2769	0.726	0.0000	0.0000	0
2018/12/14	2040	01/08/2019	10.36	Put	Bond Future	3,439.0700		3.4391	3,709.4400	3.7094	7.862	0	0	0
2018/12/14	2040	01/08/2019	10.37	Call	Bond Future	3,655.5800		3.6556	3,350.9700	3.3510	(8.333)	0	0	0
2018/12/14	2040	01/08/2019	10.38	Call	Bond Future	3,696.6000		3.6966	3,390.0000	3.3900	(8.294)	0	0	0
2018/12/14	2040	01/08/2019	10.38	Put	Bond Future	3,367.8400		3.3678	3,634.2400	3.6342	7.910	0	0	0
2018/12/14	2044	07/02/2019	9.18	Put	Bond Future	9,010.1300		9.0101	9,561.5800	9.5616	6.120	0	0	0
2018/12/14	2044	07/02/2019			Bond Future	10.2184		87.1067	10.2889	86.5479	0.690	0.0000	0.0000	37,116
2018/12/14	2044	07/02/2019	9.17	Call	Bond Future	17.5800		0.0176	10.6100	0.0106	(39.647)	0	0	0
2018/12/14	2044	07/02/2019	9.17	Put	Bond Future	9,103.0500		9.1030	9,654.9100	9.6549	6.062	0	0	0
2018/12/14	2044	07/02/2019	9.18	Call	Bond Future	18.7200		0.0187	11.3400	0.0113	(39.423)	0	0	0
2018/12/14	2044	07/02/2019	9.16	Call	Bond Future	16.5000		0.0165	9.9200	0.0099	(39.879)	0	0	0
2018/12/14	2044	07/02/2019	9.16	Put	Bond Future	9,196.1800		9.1962	9,748.4300	9.7484	6.005	0	0	0
2018/12/14	2044	02/05/2019	9.90	Call	Bond Future	1,481.2900		1.4813	1,287.6200	1.2876	(13.074)	0	0	0
2018/12/14	2044	02/05/2019			Bond Future	10.2831		88.6325	10.3557	88.0638	0.706	0.0000	0.0000	0
2018/12/14	2044	02/05/2019	9.90	Put	Bond Future	4,591.0300		4.5910	4,966.1300	4.9661	8.170	0	0	0
2018/12/14	2044	02/05/2019	9.91	Call	Bond Future	1,510.8600		1.5109	1,314.5500	1.3146	(12.993)	0	0	0
2018/12/14	2044	02/05/2019	9.92	Put	Bond Future	4,483.5000		4.4835	4,853.3200	4.8533	8.248	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/14	2044	02/05/2019	9.91	Put	Bond Future	4,537.0300	4.5370	4,909.4900	4.9095	8.209	0	0	0
2018/12/14	2044	02/05/2019	9.92	Call	Bond Future	1,540.7600	1.5408	1,341.8100	1.3418	(12.912)	0	0	0
2018/12/14	2044	01/08/2019	10.40	Put	Bond Future	3,392.3800	3.3924	3,660.0500	3.6600	7.890	0	0	0
2018/12/14	2044	01/08/2019			Bond Future	10.3500	85.9867	10.4250	85.4067	0.724	0.0000	0.0000	0
2018/12/14	2044	01/08/2019	10.39	Call	Bond Future	3,738.2100	3.7382	3,427.8700	3.4279	(8.302)	0	0	0
2018/12/14	2044	01/08/2019	10.39	Put	Bond Future	3,428.1800	3.4282	3,697.8500	3.6979	7.866	0	0	0
2018/12/14	2044	01/08/2019	10.40	Call	Bond Future	3,779.6900	3.7797	3,467.3500	3.4674	(8.264)	0	0	0
2018/12/14	2044	01/08/2019	10.38	Call	Bond Future	3,697.2000	3.6972	3,388.8700	3.3889	(8.340)	0	0	0
2018/12/14	2044	01/08/2019	10.38	Put	Bond Future	3,464.5800	3.4646	3,736.2600	3.7363	7.842	0	0	0
2018/12/14	2046	07/02/2019			Bond Future	114.2157	114.2157	114.2199	114.2199	0.004	0.0000	0.0000	12,458
2018/12/14	2046	02/05/2019			Bond Future	114.5557	114.5557	114.5598	114.5598	0.004	0.0000	0.0000	0
2018/12/14	2046	01/08/2019			Bond Future	116.8247	116.8247	116.8287	116.8287	0.003	0.0000	0.0000	0
2018/12/14	2050	07/02/2019			Bond Future	117.5919	117.5919	117.5963	117.5963	0.004	0.0000	0.0000	10,349
2018/12/14	2050	02/05/2019			Bond Future	119.6777	119.6777	119.6819	119.6819	0.003	0.0000	0.0000	0
2018/12/14	2050	01/08/2019			Bond Future	120.2296	120.2296	120.2338	120.2338	0.003	0.0000	0.0000	0
2018/12/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	AL37	07/02/2019			Index Future	606.4310	606.4310	605.1950	605.1950	(0.204)	0.0000	0.0000	0
2018/12/14	AL37	02/05/2019			Index Future	617.0520	617.0520	615.7940	615.7940	(0.204)	0.0000	0.0000	0
2018/12/14	AL37	01/08/2019			Index Future	629.1280	629.1280	627.8440	627.8440	(0.204)	0.0000	0.0000	0
2018/12/14	AL7T	07/02/2019			Index Future	694.1210	694.1210	691.8020	691.8020	(0.334)	0.0000	0.0000	0
2018/12/14	AL7T	02/05/2019			Index Future	706.2790	706.2790	703.9170	703.9170	(0.334)	0.0000	0.0000	0
2018/12/14	AL7T	01/08/2019			Index Future	720.1010	720.1010	717.6920	717.6920	(0.335)	0.0000	0.0000	0
2018/12/14	ALBI	07/02/2019			Index Future	625.7720	625.7720	622.8530	622.8530	(0.466)	0.0000	0.0000	908
2018/12/14	ALBI	02/05/2019			Index Future	636.7320	636.7320	633.7610	633.7610	(0.467)	0.0000	0.0000	0
2018/12/14	ALBI	01/08/2019			Index Future	649.1940	649.1940	646.1640	646.1640	(0.467)	0.0000	0.0000	0
2018/12/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	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
2018/12/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/12/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	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
2018/12/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/14	ES33	07/02/2019			Bond Future	11.3357	76.0316	11.4109	75.6115	0.664	0.0000	0.0000	494
2018/12/14	ES33	02/05/2019			Bond Future	11.4437	73.5719	11.5215	73.1444	0.680	0.0000	0.0000	0
2018/12/14	ES33	01/08/2019			Bond Future	11.5558	75.0121	11.6365	74.5761	0.698	0.0000	0.0000	0
2018/12/14	ES42	07/02/2019			Bond Future	11.5719	77.9465	11.6472	77.4738	0.651	0.0000	0.0000	5,169
2018/12/14	ES42	02/05/2019			Bond Future	11.6803	75.0510	11.7583	74.5698	0.667	0.0000	0.0000	0
2018/12/14	ES42	01/08/2019			Bond Future	11.7907	76.5205	11.8714	76.0298	0.685	0.0000	0.0000	0
2018/12/14	GOVI	07/02/2019	666.53	Put	GOVI	475,250.0000	47.5250	504,520.0000	50.4520	6.159	0	0	0
2018/12/14	GOVI	07/02/2019			GOVI	619.0050	619.0050	616.0780	616.0780	(0.473)	0.0000	0.0000	451
2018/12/14	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/14	GOVI	07/02/2019	666.52	Put	GOVI	475,150.0000	47.5150	504,420.0000	50.4420	6.160	0	0	0
2018/12/14	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/14	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/14	GOVI	07/02/2019	666.51	Put	GOVI	475,050.0000	47.5050	504,320.0000	50.4320	6.161	0	0	0
2018/12/14	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/14	GOVI	02/05/2019	647.88	Put	GOVI	180,330.0000	18.0330	210,130.0000	21.0130	16.525	0	0	0
2018/12/14	GOVI	02/05/2019	647.86	Put	GOVI	180,130.0000	18.0130	209,930.0000	20.9930	16.544	0	0	0
2018/12/14	GOVI	02/05/2019			GOVI	629.8470	629.8470	626.8670	626.8670	(0.473)	0.0000	0.0000	0
2018/12/14	GOVI	02/05/2019	647.87	Put	GOVI	180,230.0000	18.0230	210,030.0000	21.0030	16.534	0	0	0
2018/12/14	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/14	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/14	GOVI	01/08/2019	638.68	Call	GOVI	34,930.0000	3.4930	4,540.0000	0.4540	(87.003)	0	0	0
2018/12/14	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/14	GOVI	01/08/2019			GOVI	642.1730	642.1730	639.1340	639.1340	(0.473)	0.0000	0.0000	0
2018/12/14	GOVI	01/08/2019	638.69	Call	GOVI	34,830.0000	3.4830	4,440.0000	0.4440	(87.252)	0	0	0
2018/12/14	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/14	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/14	GOVI	01/08/2019	638.67	Call	GOVI	35,030.0000	3.5030	4,640.0000	0.4640	(86.754)	0	0	0
2018/12/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/12/14	IGOV	07/02/2019			Index Future	253.4110	253.4110	253.4450	253.4450	0.013	0.0000	0.0000	518
2018/12/14	IGOV	02/05/2019			Index Future	257.9060	257.9060	257.9410	257.9410	0.014	0.0000	0.0000	215
2018/12/14	IGOV	01/08/2019			Index Future	263.0140	263.0140	263.0490	263.0490	0.013	0.0000	0.0000	0
2018/12/14	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/12/14	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
2018/12/14	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0500	102.0500	0.010	0.0000	0.0000	0
2018/12/14	IS01	19/09/2019			Interest Rate Swap	99.9600	99.9600	99.9600	99.9600	0.000	0.0000	0.0000	0
2018/12/14	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/12/14	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/12/14	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7700	99.7700	0.000	0.0000	0.0000	0
2018/12/14	IS02	20/09/2019			Interest Rate Swap	101.9600	101.9600	101.9600	101.9600	0.000	0.0000	0.0000	0
2018/12/14	IS02	20/12/2019			Interest Rate Swap	102.9700	102.9700	102.9800	102.9800	0.010	0.0000	0.0000	0
2018/12/14	IS02	23/03/2020			Interest Rate Swap	99.0600	99.0600	99.0700	99.0700	0.010	0.0000	0.0000	0
2018/12/14	IS02	22/06/2020			Interest Rate Swap	102.7100	102.7100	102.7300	102.7300	0.019	0.0000	0.0000	0
2018/12/14	IS02	21/09/2020			Interest Rate Swap	99.7900	99.7900	99.8200	99.8200	0.030	0.0000	0.0000	0
2018/12/14	IS05	17/12/2020			Interest Rate Swap	96.6700	96.6700	96.7100	96.7100	0.041	0.0000	0.0000	0
2018/12/14	IS05	16/03/2021			Interest Rate Swap	95.9300	95.9300	95.9800	95.9800	0.052	0.0000	0.0000	0
2018/12/14	IS05	15/06/2021			Interest Rate Swap	95.1500	95.1500	95.2100	95.2100	0.063	0.0000	0.0000	0
2018/12/14	IS05	21/09/2021			Interest Rate Swap	95.3600	95.3600	95.4300	95.4300	0.073	0.0000	0.0000	0
2018/12/14	IS05	21/12/2021			Interest Rate Swap	97.5900	97.5900	97.6600	97.6600	0.072	0.0000	0.0000	51
2018/12/14	IS05	15/03/2022			Interest Rate Swap	97.7700	97.7700	97.8400	97.8400	0.072	0.0000	0.0000	0
2018/12/14	IS05	21/06/2022			Interest Rate Swap	99.0000	99.0000	99.0800	99.0800	0.081	0.0000	0.0000	0
2018/12/14	IS05	20/09/2022			Interest Rate Swap	102.9700	102.9700	103.0500	103.0500	0.078	0.0000	0.0000	0
2018/12/14	IS05	20/12/2022			Interest Rate Swap	104.2500	104.2500	104.3500	104.3500	0.096	0.0000	0.0000	0
2018/12/14	IS05	22/03/2023			Interest Rate Swap	97.6700	97.6700	97.8000	97.8000	0.133	0.0000	0.0000	0
2018/12/14	IS05	20/06/2023			Interest Rate Swap	103.7300	103.7300	103.8800	103.8800	0.145	0.0000	0.0000	0
2018/12/14	IS05	19/09/2023			Interest Rate Swap	99.2700	99.2700	99.4500	99.4500	0.181	0.0000	0.0000	0
2018/12/14	IS10	17/12/2025			Interest Rate Swap	96.3200	96.3200	96.5300	96.5300	0.218	0.0000	0.0000	0
2018/12/14	IS10	16/03/2026			Interest Rate Swap	93.3700	93.3700	93.5900	93.5900	0.236	0.0000	0.0000	0
2018/12/14	IS10	15/06/2026			Interest Rate Swap	92.1500	92.1500	92.3800	92.3800	0.250	0.0000	0.0000	0
2018/12/14	IS10	21/09/2026			Interest Rate Swap	94.3400	94.3400	94.5700	94.5700	0.244	0.0000	0.0000	0
2018/12/14	IS10	21/12/2026			Interest Rate Swap	98.1400	98.1400	98.3700	98.3700	0.234	0.0000	0.0000	0
2018/12/14	IS10	15/03/2027			Interest Rate Swap	96.7600	96.7600	96.9900	96.9900	0.238	0.0000	0.0000	0
2018/12/14	IS10	21/06/2027			Interest Rate Swap	98.8600	98.8600	99.1000	99.1000	0.243	0.0000	0.0000	0
2018/12/14	IS10	20/09/2027			Interest Rate Swap	104.3200	104.3200	104.5600	104.5600	0.230	0.0000	0.0000	0
2018/12/14	IS10	20/12/2027			Interest Rate Swap	104.7100	104.7100	104.9500	104.9500	0.229	0.0000	0.0000	0
2018/12/14	IS10	22/03/2028			Interest Rate Swap	98.2900	98.2900	98.5500	98.5500	0.265	0.0000	0.0000	0
2018/12/14	IS10	20/06/2028			Interest Rate Swap	105.4500	105.4500	105.7100	105.7100	0.247	0.0000	0.0000	0
2018/12/14	IS10	19/09/2028			Interest Rate Swap	99.0800	99.0800	99.3600	99.3600	0.283	0.0000	0.0000	0
2018/12/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/12/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/12/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/12/14	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	20,000
2018/12/14	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/14	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
2018/12/14	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/12/14	R023	07/02/2019	10.59	Call	Bond Future	6,988.8400	6.9888	6,783.3800	6.7834	(2.940)	0	0	0
2018/12/14	R023	07/02/2019			Bond Future	8.3917	101.3631	8.4536	101.1576	0.737	0.0000	0.0000	62,040
2018/12/14	R023	07/02/2019	10.57	Call	Bond Future	6,928.0700	6.9281	6,722.6100	6.7226	(2.966)	0	0	0
2018/12/14	R023	07/02/2019	10.57	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/12/14	R023	07/02/2019	10.59	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/12/14	R023	07/02/2019	10.58	Call	Bond Future	6,958.4600	6.9585	6,753.0000	6.7530	(2.953)	0	0	0
2018/12/14	R023	07/02/2019	10.58	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/12/14	R023	02/05/2019	8.45	Call	Bond Future	900.5200	0.9005	794.3400	0.7943	(11.791)	0	0	0
2018/12/14	R023	02/05/2019	8.44	Put	Bond Future	876.3800	0.8764	980.6500	0.9806	11.898	0	0	0
2018/12/14	R023	02/05/2019			Bond Future	8.4379	99.2086	8.5041	98.9994	0.785	0.0000	0.0000	0
2018/12/14	R023	02/05/2019	8.46	Call	Bond Future	918.2100	0.9182	810.8200	0.8108	(11.696)	0	0	0
2018/12/14	R023	02/05/2019	8.46	Put	Bond Future	848.3500	0.8483	950.1900	0.9502	12.004	0	0	0
2018/12/14	R023	02/05/2019	8.45	Put	Bond Future	862.2800	0.8623	965.3300	0.9653	11.951	0	0	0
2018/12/14	R023	02/05/2019	8.44	Call	Bond Future	883.0000	0.8830	778.0400	0.7780	(11.887)	0	0	0
2018/12/14	R023	01/08/2019	8.95	Call	Bond Future	2,080.4000	2.0804	1,935.5300	1.9355	(6.964)	0	0	0
2018/12/14	R023	01/08/2019			Bond Future	8.4736	101.1505	8.5452	100.9370	0.845	0.0000	0.0000	0
2018/12/14	R023	01/08/2019	8.93	Call	Bond Future	2,035.3300	2.0353	1,891.7700	1.8918	(7.053)	0	0	0
2018/12/14	R023	01/08/2019	8.93	Put	Bond Future	684.6200	0.6846	754.5500	0.7545	10.214	0	0	0
2018/12/14	R023	01/08/2019	8.95	Put	Bond Future	671.0300	0.6710	739.6500	0.7397	10.226	0	0	0
2018/12/14	R023	01/08/2019	8.94	Call	Bond Future	2,057.6800	2.0577	1,913.4600	1.9135	(7.009)	0	0	0
2018/12/14	R023	01/08/2019	8.94	Put	Bond Future	677.6400	0.6776	746.9100	0.7469	10.222	0	0	0
2018/12/14	R035	07/02/2019	8.98	Call	Bond Future	13.4000	0.0134	7.9900	0.0080	(40.373)	0	0	0
2018/12/14	R035	07/02/2019			Bond Future	10.0639	94.6674	10.1345	94.1530	0.701	0.0000	0.0000	71,500
2018/12/14	R035	07/02/2019	8.96	Call	Bond Future	11.8000	0.0118	6.9800	0.0070	(40.847)	0	0	0
2018/12/14	R035	07/02/2019	8.96	Put	Bond Future	8,665.6200	8.6656	9,175.1400	9.1751	5.880	0	0	0
2018/12/14	R035	07/02/2019	8.98	Put	Bond Future	8,499.7700	8.4998	9,008.7000	9.0087	5.988	0	0	0
2018/12/14	R035	07/02/2019	8.97	Call	Bond Future	12.5700	0.0126	7.4700	0.0075	(40.573)	0	0	0
2018/12/14	R035	07/02/2019	8.97	Put	Bond Future	8,582.6100	8.5826	9,091.8500	9.0918	5.933	0	0	0
2018/12/14	R035	02/05/2019	9.74	Put	Bond Future	4,243.7800	4.2438	4,590.2700	4.5903	8.165	0	0	0
2018/12/14	R035	02/05/2019			Bond Future	10.1295	91.8252	10.2022	91.3017	0.718	0.0000	0.0000	0
2018/12/14	R035	02/05/2019	9.74	Call	Bond Future	1,360.9300	1.3609	1,183.8600	1.1839	(13.011)	0	0	0
2018/12/14	R035	02/05/2019	9.75	Call	Bond Future	1,387.7600	1.3878	1,208.3000	1.2083	(12.932)	0	0	0
2018/12/14	R035	02/05/2019	9.75	Put	Bond Future	4,194.8900	4.1949	4,538.9900	4.5390	8.203	0	0	0
2018/12/14	R035	02/05/2019	9.73	Call	Bond Future	1,334.4200	1.3344	1,159.7200	1.1597	(13.092)	0	0	0
2018/12/14	R035	02/05/2019	9.73	Put	Bond Future	4,293.0800	4.2931	4,641.9400	4.6419	8.126	0	0	0
2018/12/14	R035	01/08/2019	10.23	Call	Bond Future	3,345.5200	3.3455	3,063.0200	3.0630	(8.444)	0	0	0
2018/12/14	R035	01/08/2019	10.22	Put	Bond Future	3,134.4000	3.1344	3,387.6900	3.3877	8.081	0	0	0
2018/12/14	R035	01/08/2019			Bond Future	10.1957	93.6226	10.2709	93.0887	0.738	0.0000	0.0000	0
2018/12/14	R035	01/08/2019	10.24	Call	Bond Future	3,383.4300	3.3834	3,099.0500	3.0990	(8.405)	0	0	0
2018/12/14	R035	01/08/2019	10.24	Put	Bond Future	3,068.2700	3.0683	3,317.7900	3.3178	8.132	0	0	0
2018/12/14	R035	01/08/2019	10.23	Put	Bond Future	3,101.3400	3.1013	3,352.7400	3.3527	8.106	0	0	0
2018/12/14	R035	01/08/2019	10.22	Call	Bond Future	3,307.5100	3.3075	3,026.9000	3.0269	(8.484)	0	0	0
2018/12/14	R186	07/02/2019	8.21	Put	Bond Future	5,787.9500	5.7879	6,132.1300	6.1321	5.946	0	0	0
2018/12/14	R186	07/02/2019	8.20	Call	Bond Future	16.6900	0.0167	10.7300	0.0107	(35.710)	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
2018/12/14	R186	07/02/2019	8.50	Call	Bond Future	85.6200		0.0856	60.4600	0.0605	(29.386)	0	0	1,000
2018/12/14	R186	07/02/2019	9.10	Put	Bond Future	1,377.0100		1.3770	1,570.2700	1.5703	14.035	0	0	1,000
2018/12/14	R186	07/02/2019	9.92	Put	Bond Future	135.1800		0.1352	164.5400	0.1645	21.719	0	0	1,170
2018/12/14	R186	07/02/2019	9.50	Call	Bond Future	2,332.1100		2.3321	2,070.9400	2.0709	(11.199)	0	0	0
2018/12/14	R186	07/02/2019			Bond Future	9.1757		108.8033	9.2366	108.4529	0.663	0.0000	0.0000	74,084
2018/12/14	R186	07/02/2019	9.20	Put	Bond Future	1,084.3300		1.0843	1,249.1100	1.2491	15.196	0	0	0
2018/12/14	R186	07/02/2019	9.20	Call	Bond Future	1,224.3400		1.2243	1,038.6500	1.0386	(15.167)	0	0	3,000
2018/12/14	R186	07/02/2019	9.30	Call	Bond Future	1,554.4200		1.5544	1,341.2900	1.3413	(13.711)	0	0	0
2018/12/14	R186	07/02/2019	9.30	Put	Bond Future	840.0400		0.8400	977.3800	0.9774	16.349	0	0	5,000
2018/12/14	R186	07/02/2019	9.38	Put	Bond Future	677.3200		0.6773	794.1400	0.7941	17.247	0	0	0
2018/12/14	R186	07/02/2019	9.38	Call	Bond Future	1,848.3100		1.8483	1,614.6600	1.6147	(12.641)	0	0	6,000
2018/12/14	R186	07/02/2019	8.21	Call	Bond Future	17.7300		0.0177	11.4400	0.0114	(35.477)	0	0	0
2018/12/14	R186	07/02/2019	8.20	Put	Bond Future	5,848.7400		5.8487	6,193.2500	6.1933	5.890	0	0	0
2018/12/14	R186	07/02/2019	8.30	Put	Bond Future	5,245.6200		5.2456	5,586.0400	5.5860	6.490	0	0	0
2018/12/14	R186	07/02/2019	8.50	Put	Bond Future	4,081.5300		4.0815	4,406.8400	4.4068	7.970	0	0	0
2018/12/14	R186	07/02/2019	9.10	Call	Bond Future	938.5900		0.9386	781.3800	0.7814	(16.750)	0	0	0
2018/12/14	R186	07/02/2019	9.92	Call	Bond Future	4,322.1500		4.3221	4,001.0400	4.0010	(7.429)	0	0	0
2018/12/14	R186	07/02/2019	9.50	Put	Bond Future	481.0100		0.4810	570.3100	0.5703	18.565	0	0	5,000
2018/12/14	R186	07/02/2019	9.23	Put	Bond Future	1,005.8100		1.0058	1,162.2100	1.1622	15.550	0	0	0
2018/12/14	R186	07/02/2019	9.23	Call	Bond Future	1,318.5600		1.3186	1,124.4900	1.1245	(14.718)	0	0	3,000
2018/12/14	R186	07/02/2019	8.22	Call	Bond Future	18.8300		0.0188	12.1900	0.0122	(35.263)	0	0	0
2018/12/14	R186	07/02/2019	8.22	Put	Bond Future	5,727.2600		5.7273	6,071.0900	6.0711	6.003	0	0	0
2018/12/14	R186	07/02/2019	8.30	Call	Bond Future	29.9500		0.0300	19.9000	0.0199	(33.556)	0	0	210
2018/12/14	R186	07/02/2019	9.90	Call	Bond Future	4,221.3000		4.2213	3,901.9400	3.9019	(7.565)	0	0	0
2018/12/14	R186	07/02/2019	9.90	Put	Bond Future	144.0100		0.1440	175.1200	0.1751	21.603	0	0	1,000
2018/12/14	R186	07/02/2019	9.27	Put	Bond Future	908.2200		0.9082	1,053.6200	1.0536	16.009	0	0	0
2018/12/14	R186	07/02/2019	9.27	Call	Bond Future	1,450.7100		1.4507	1,245.6400	1.2456	(14.136)	0	0	1,170
2018/12/14	R186	07/02/2019	8.77	Put	Bond Future	2,679.9400		2.6799	2,960.2400	2.9602	10.459	0	0	0
2018/12/14	R186	07/02/2019	8.77	Call	Bond Future	303.5500		0.3036	233.3800	0.2334	(23.116)	0	0	1,170
2018/12/14	R186	02/05/2019	10.07	Call	Bond Future	5,084.7200		5.0847	4,792.2000	4.7922	(5.753)	0	0	0
2018/12/14	R186	02/05/2019	9.75	Call	Bond Future	3,696.0700		3.6961	3,436.5500	3.4365	(7.022)	0	0	0
2018/12/14	R186	02/05/2019	9.96	Put	Bond Future	651.0300		0.6510	725.3200	0.7253	11.411	0	0	90
2018/12/14	R186	02/05/2019	8.65	Put	Bond Future	3,950.7000		3.9507	4,226.8500	4.2269	6.990	0	0	0
2018/12/14	R186	02/05/2019	9.25	Put	Bond Future	1,843.8400		1.8438	2,016.5400	2.0165	9.366	0	0	0
2018/12/14	R186	02/05/2019	9.02	Call	Bond Future	1,271.0200		1.2710	1,127.4600	1.1275	(11.295)	0	0	0
2018/12/14	R186	02/05/2019	9.01	Put	Bond Future	2,559.3500		2.5594	2,774.3600	2.7744	8.401	0	0	0
2018/12/14	R186	02/05/2019			Bond Future	9.2415		110.7088	9.3051	110.3520	0.688	0.0000	0.0000	3,050
2018/12/14	R186	02/05/2019	8.65	Call	Bond Future	555.6300		0.5556	474.9900	0.4750	(14.513)	0	0	3,250
2018/12/14	R186	02/05/2019	9.03	Call	Bond Future	1,295.2200		1.2952	1,149.8900	1.1499	(11.220)	0	0	0
2018/12/14	R186	02/05/2019	9.03	Put	Bond Future	2,493.2700		2.4933	2,704.7300	2.7047	8.481	0	0	0
2018/12/14	R186	02/05/2019	10.07	Put	Bond Future	554.7800		0.5548	619.0500	0.6191	11.585	0	0	200
2018/12/14	R186	02/05/2019	9.30	Call	Bond Future	2,045.5900		2.0456	1,852.9400	1.8529	(9.418)	0	0	200
2018/12/14	R186	02/05/2019	9.75	Put	Bond Future	885.3900		0.8854	982.6600	0.9827	10.986	0	0	7,000
2018/12/14	R186	02/05/2019	9.96	Call	Bond Future	4,594.2000		4.5942	4,311.7000	4.3117	(6.149)	0	0	0
2018/12/14	R186	02/05/2019	9.20	Put	Bond Future	1,978.8100		1.9788	2,160.2000	2.1602	9.167	0	0	0
2018/12/14	R186	02/05/2019	10.02	Put	Bond Future	596.3600		0.5964	665.0200	0.6650	11.513	0	0	3,250
2018/12/14	R186	02/05/2019	9.25	Call	Bond Future	1,891.7400		1.8917	1,707.6500	1.7076	(9.731)	0	0	3,250
2018/12/14	R186	02/05/2019	9.02	Put	Bond Future	2,526.1600		2.5262	2,739.3900	2.7394	8.441	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
2018/12/14	R186	02/05/2019	9.01	Call	Bond Future	1,247.0900	1.2471	1,105.3100	1.1053	(11.369)	0	0	0
2018/12/14	R186	02/05/2019	8.62	Put	Bond Future	4,083.9100	4.0839	4,364.6700	4.3647	6.875	0	0	0
2018/12/14	R186	02/05/2019	8.62	Call	Bond Future	512.9300	0.5129	436.9000	0.4369	(14.823)	0	0	90
2018/12/14	R186	02/05/2019	8.70	Put	Bond Future	3,734.6700	3.7347	4,002.8800	4.0029	7.182	0	0	0
2018/12/14	R186	02/05/2019	8.70	Call	Bond Future	631.9800	0.6320	543.4000	0.5434	(14.016)	0	0	200
2018/12/14	R186	02/05/2019	9.30	Put	Bond Future	1,717.1300	1.7171	1,881.2700	1.8813	9.559	0	0	0
2018/12/14	R186	02/05/2019	9.20	Call	Bond Future	1,745.1900	1.7452	1,569.7900	1.5698	(10.050)	0	0	90
2018/12/14	R186	02/05/2019	8.50	Put	Bond Future	4,642.7700	4.6428	4,940.8100	4.9408	6.419	0	0	0
2018/12/14	R186	02/05/2019	8.50	Call	Bond Future	364.4900	0.3645	305.7400	0.3057	(16.118)	0	0	7,000
2018/12/14	R186	02/05/2019	9.00	Put	Bond Future	2,593.1100	2.5931	2,809.8800	2.8099	8.359	0	0	0
2018/12/14	R186	02/05/2019	9.00	Call	Bond Future	1,223.6900	1.2237	1,083.6700	1.0837	(11.442)	0	0	7,000
2018/12/14	R186	02/05/2019	8.80	Put	Bond Future	3,324.1400	3.3241	3,575.8000	3.5758	7.571	0	0	0
2018/12/14	R186	02/05/2019	8.80	Call	Bond Future	803.1900	0.8032	698.0600	0.6981	(13.089)	0	0	7,500
2018/12/14	R186	02/05/2019	10.02	Call	Bond Future	4,860.1300	4.8601	4,572.0000	4.5720	(5.928)	0	0	0
2018/12/14	R186	01/08/2019	10.08	Put	Bond Future	1,099.4300	1.0994	1,191.7100	1.1917	8.393	0	0	6,000
2018/12/14	R186	01/08/2019	9.54	Call	Bond Future	3,132.0700	3.1321	2,915.0100	2.9150	(6.930)	0	0	0
2018/12/14	R186	01/08/2019			Bond Future	9.3048	107.5739	9.3715	107.2100	0.717	0.0000	0.0000	0
2018/12/14	R186	01/08/2019	9.52	Call	Bond Future	3,061.5900	3.0616	2,846.9800	2.8470	(7.010)	0	0	0
2018/12/14	R186	01/08/2019	9.52	Put	Bond Future	1,893.8200	1.8938	2,043.1100	2.0431	7.883	0	0	0
2018/12/14	R186	01/08/2019	8.30	Put	Bond Future	6,027.2900	6.0273	6,341.2400	6.3412	5.209	0	0	0
2018/12/14	R186	01/08/2019	8.30	Call	Bond Future	346.5300	0.3465	296.5800	0.2966	(14.414)	0	0	6,000
2018/12/14	R186	01/08/2019	9.05	Put	Bond Future	3,071.5400	3.0715	3,284.4600	3.2845	6.932	0	0	0
2018/12/14	R186	01/08/2019	9.05	Call	Bond Future	1,666.9900	1.6670	1,516.0100	1.5160	(9.057)	0	0	6,000
2018/12/14	R186	01/08/2019	10.08	Call	Bond Future	5,228.7500	5.2288	4,957.1300	4.9571	(5.195)	0	0	0
2018/12/14	R186	01/08/2019	9.54	Put	Bond Future	1,856.6200	1.8566	2,003.4600	2.0035	7.909	0	0	0
2018/12/14	R186	01/08/2019	9.53	Call	Bond Future	3,096.7600	3.0968	2,880.9200	2.8809	(6.970)	0	0	0
2018/12/14	R186	01/08/2019	9.53	Put	Bond Future	1,875.1300	1.8751	2,023.1900	2.0232	7.896	0	0	0
2018/12/14	R197	07/02/2019			Bond Future	299.0106	299.0106	299.0836	299.0836	0.024	0.0000	0.0000	2,355
2018/12/14	R197	02/05/2019			Bond Future	304.3143	304.3143	304.3882	304.3882	0.024	0.0000	0.0000	0
2018/12/14	R197	01/08/2019			Bond Future	302.7822	302.7822	302.8572	302.8572	0.025	0.0000	0.0000	0
2018/12/14	R202	07/02/2019			Bond Future	230.8260	230.8260	230.8340	230.8340	0.003	0.0000	0.0000	8,805
2018/12/14	R202	02/05/2019			Bond Future	234.9202	234.9202	234.9281	234.9281	0.003	0.0000	0.0000	0
2018/12/14	R202	01/08/2019			Bond Future	235.5578	235.5578	235.5656	235.5656	0.003	0.0000	0.0000	0
2018/12/14	R207	07/02/2019	6.52	Call	Bond Future	539.3900	0.5394	483.8500	0.4838	(10.297)	0	0	0
2018/12/14	R207	07/02/2019	6.51	Put	Bond Future	0.2800	0.0003	0.6100	0.0006	117.857	0	0	0
2018/12/14	R207	07/02/2019			Bond Future	5.9148	101.7359	5.9772	101.6801	1.056	0.0000	0.0000	15,739
2018/12/14	R207	07/02/2019	6.53	Call	Bond Future	548.2300	0.5482	492.6500	0.4927	(10.138)	0	0	0
2018/12/14	R207	07/02/2019	6.53	Put	Bond Future	0.2100	0.0002	0.4600	0.0005	119.048	0	0	0
2018/12/14	R207	07/02/2019	6.52	Put	Bond Future	0.2400	0.0002	0.5300	0.0005	120.833	0	0	0
2018/12/14	R207	07/02/2019	6.51	Call	Bond Future	530.5600	0.5306	475.0600	0.4751	(10.461)	0	0	0
2018/12/14	R207	02/05/2019	7.63	Call	Bond Future	1,541.7100	1.5417	1,484.7300	1.4847	(3.696)	0	0	0
2018/12/14	R207	02/05/2019			Bond Future	5.3288	103.5178	5.4128	103.4608	1.576	0.0000	0.0000	0
2018/12/14	R207	02/05/2019	7.61	Call	Bond Future	1,528.4800	1.5285	1,471.5000	1.4715	(3.728)	0	0	0
2018/12/14	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/14	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/12/14	R207	02/05/2019	7.62	Call	Bond Future	1,535.1000	1.5351	1,478.1200	1.4781	(3.712)	0	0	0
2018/12/14	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/14	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/14	R207	01/08/2019	7.33	Call	Bond Future	1,541.7200	1.5417	1,483.4700	1.4835	(3.778)	0	0	0
2018/12/14	R207	01/08/2019			Bond Future	3.8103	101.9017	3.9413	101.8434	3.439	0.0000	0.0000	0
2018/12/14	R207	01/08/2019	7.34	Call	Bond Future	1,546.0400	1.5460	1,487.7900	1.4878	(3.768)	0	0	0
2018/12/14	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/14	R207	01/08/2019	7.35	Call	Bond Future	1,550.3500	1.5503	1,492.1000	1.4921	(3.757)	0	0	0
2018/12/14	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/14	R208	07/02/2019	7.07	Call	Bond Future	82.1200	0.0821	56.6700	0.0567	(30.991)	0	0	0
2018/12/14	R208	07/02/2019	7.08	Put	Bond Future	313.6400	0.3136	380.8100	0.3808	21.416	0	0	0
2018/12/14	R208	07/02/2019	7.06	Put	Bond Future	340.9800	0.3410	410.8800	0.4109	20.500	0	0	0
2018/12/14	R208	07/02/2019			Bond Future	7.1966	101.6247	7.2453	101.5307	0.676	0.0000	0.0000	17,335
2018/12/14	R208	07/02/2019	7.07	Put	Bond Future	327.2300	0.3272	395.7700	0.3958	20.946	0	0	0
2018/12/14	R208	07/02/2019	7.08	Call	Bond Future	87.9100	0.0879	61.0900	0.0611	(30.508)	0	0	0
2018/12/14	R208	07/02/2019	7.06	Call	Bond Future	76.4800	0.0765	52.3900	0.0524	(31.498)	0	0	0
2018/12/14	R208	02/05/2019	8.03	Put	Bond Future	58.1600	0.0582	67.5800	0.0676	16.197	0	0	0
2018/12/14	R208	02/05/2019	8.02	Call	Bond Future	1,587.3900	1.5874	1,501.2000	1.5012	(5.430)	0	0	0
2018/12/14	R208	02/05/2019			Bond Future	7.1332	100.0035	7.1882	99.9077	0.772	0.0000	0.0000	0
2018/12/14	R208	02/05/2019	8.03	Call	Bond Future	1,603.4600	1.6035	1,517.1000	1.5171	(5.386)	0	0	0
2018/12/14	R208	02/05/2019	8.02	Put	Bond Future	59.1500	0.0592	68.7400	0.0687	16.213	0	0	0
2018/12/14	R208	02/05/2019	8.04	Call	Bond Future	1,619.5400	1.6195	1,533.0100	1.5330	(5.343)	0	0	0
2018/12/14	R208	02/05/2019	8.04	Put	Bond Future	57.1900	0.0572	66.4400	0.0664	16.174	0	0	0
2018/12/14	R208	01/08/2019	8.16	Call	Bond Future	1,832.2800	1.8323	1,745.5100	1.7455	(4.736)	0	0	0
2018/12/14	R208	01/08/2019	8.17	Put	Bond Future	79.4200	0.0794	90.2700	0.0903	13.662	0	0	0
2018/12/14	R208	01/08/2019			Bond Future	7.0027	101.9610	7.0666	101.8632	0.913	0.0000	0.0000	0
2018/12/14	R208	01/08/2019	8.16	Put	Bond Future	81.1300	0.0811	92.1800	0.0922	13.620	0	0	0
2018/12/14	R208	01/08/2019	8.17	Call	Bond Future	1,845.5200	1.8455	1,758.5500	1.7585	(4.712)	0	0	0
2018/12/14	R208	01/08/2019	8.15	Call	Bond Future	1,819.0800	1.8191	1,732.5000	1.7325	(4.760)	0	0	0
2018/12/14	R208	01/08/2019	8.15	Put	Bond Future	82.8800	0.0829	94.1200	0.0941	13.562	0	0	0
2018/12/14	R209	07/02/2019	10.20	Put	Bond Future	837.0000	0.8370	999.4400	0.9994	19.407	0	0	4,000
2018/12/14	R209	07/02/2019	8.97	Put	Bond Future	6,842.5200	6.8425	7,303.5000	7.3035	6.737	0	0	0
2018/12/14	R209	07/02/2019			Bond Future	9.9916	71.9043	10.0672	71.4355	0.757	0.0000	0.0000	119,368
2018/12/14	R209	07/02/2019	8.96	Call	Bond Future	18.6000	0.0186	11.1600	0.0112	(40.000)	0	0	0
2018/12/14	R209	07/02/2019	8.96	Put	Bond Future	6,912.9100	6.9129	7,374.3000	7.3743	6.674	0	0	0
2018/12/14	R209	07/02/2019	10.20	Call	Bond Future	2,118.0600	2.1181	1,811.6700	1.8117	(14.466)	0	0	0
2018/12/14	R209	07/02/2019	8.97	Call	Bond Future	19.7300	0.0197	11.8800	0.0119	(39.787)	0	0	0
2018/12/14	R209	07/02/2019	9.04	Put	Bond Future	6,354.2800	6.3543	6,811.8700	6.8119	7.201	0	0	0
2018/12/14	R209	07/02/2019	9.04	Call	Bond Future	29.4200	0.0294	18.1800	0.0182	(38.205)	0	0	4,000
2018/12/14	R209	07/02/2019	9.54	Put	Bond Future	3,237.7400	3.2377	3,618.0400	3.6180	11.746	0	0	0
2018/12/14	R209	07/02/2019	9.54	Call	Bond Future	336.2600	0.3363	247.7300	0.2477	(26.328)	0	0	4,000
2018/12/14	R209	07/02/2019	8.95	Call	Bond Future	17.5300	0.0175	10.4900	0.0105	(40.160)	0	0	0
2018/12/14	R209	07/02/2019	8.95	Put	Bond Future	6,983.4600	6.9835	7,445.2500	7.4452	6.613	0	0	0
2018/12/14	R209	02/05/2019	9.70	Put	Bond Future	3,457.2500	3.4573	3,765.3600	3.7654	8.912	0	0	0
2018/12/14	R209	02/05/2019			Bond Future	10.0507	70.0146	10.1285	69.5374	0.774	0.0000	0.0000	0
2018/12/14	R209	02/05/2019	9.69	Call	Bond Future	1,219.3200	1.2193	1,052.4500	1.0525	(13.685)	0	0	0

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2018/12/14	R209	02/05/2019	9.69	Put	Bond Future	3,498.2300		3.4982	3,808.5400	3.8085	8.870	0	0	0
2018/12/14	R209	02/05/2019	9.70	Call	Bond Future	1,242.9800		1.2430	1,073.9100	1.0739	(13.602)	0	0	0
2018/12/14	R209	02/05/2019	10.50	Call	Bond Future	3,903.8300		3.9038	3,572.0200	3.5720	(8.500)	0	0	0
2018/12/14	R209	02/05/2019	10.71	Call	Bond Future	4,813.1200		4.8131	4,450.3900	4.4504	(7.536)	0	0	0
2018/12/14	R209	02/05/2019	9.68	Call	Bond Future	1,195.9300		1.1959	1,031.2500	1.0313	(13.770)	0	0	0
2018/12/14	R209	02/05/2019	9.68	Put	Bond Future	3,539.5700		3.5396	3,852.0700	3.8521	8.829	0	0	0
2018/12/14	R209	02/05/2019	9.95	Put	Bond Future	2,535.4700		2.5355	2,788.5600	2.7886	9.982	0	0	0
2018/12/14	R209	02/05/2019	9.95	Call	Bond Future	1,909.9100		1.9099	1,685.8200	1.6858	(11.733)	0	0	760
2018/12/14	R209	02/05/2019	10.50	Put	Bond Future	1,212.2900		1.2123	1,357.6600	1.3577	11.991	0	0	11,560
2018/12/14	R209	02/05/2019	9.35	Put	Bond Future	5,097.0400		5.0970	5,477.7900	5.4778	7.470	0	0	0
2018/12/14	R209	02/05/2019	9.35	Call	Bond Future	568.5300		0.5685	472.1000	0.4721	(16.961)	0	0	760
2018/12/14	R209	02/05/2019	10.71	Put	Bond Future	916.4300		0.9164	1,030.8800	1.0309	12.489	0	0	760
2018/12/14	R209	01/08/2019	10.15	Put	Bond Future	2,719.7400		2.7197	2,947.0700	2.9471	8.359	0	0	0
2018/12/14	R209	01/08/2019	10.17	Call	Bond Future	3,035.3000		3.0353	2,772.6700	2.7727	(8.653)	0	0	0
2018/12/14	R209	01/08/2019			Bond Future	10.1091		71.3852	10.1892	70.8985	0.793	0.0000	0.0000	0
2018/12/14	R209	01/08/2019	10.15	Call	Bond Future	2,968.8900		2.9689	2,709.5800	2.7096	(8.734)	0	0	0
2018/12/14	R209	01/08/2019	10.17	Put	Bond Future	2,664.8600		2.6649	2,888.8700	2.8889	8.406	0	0	0
2018/12/14	R209	01/08/2019	10.16	Put	Bond Future	2,692.2900		2.6923	2,917.9600	2.9180	8.382	0	0	0
2018/12/14	R209	01/08/2019	10.16	Call	Bond Future	3,002.1200		3.0021	2,741.1500	2.7412	(8.693)	0	0	0
2018/12/14	R210	07/02/2019			Bond Future	185.7955		185.7955	185.8018	185.8018	0.003	0.0000	0.0000	2,458
2018/12/14	R210	02/05/2019			Bond Future	186.5354		186.5354	186.5415	186.5415	0.003	0.0000	0.0000	0
2018/12/14	R210	01/08/2019			Bond Future	190.2299		190.2299	190.2359	190.2359	0.003	0.0000	0.0000	0
2018/12/14	R212	07/02/2019			Bond Future	155.7514		155.7514	155.7551	155.7551	0.002	0.0000	0.0000	4,976
2018/12/14	R212	02/05/2019			Bond Future	158.5142		158.5142	158.5178	158.5178	0.002	0.0000	0.0000	0
2018/12/14	R212	01/08/2019			Bond Future	161.5825		161.5825	161.5859	161.5859	0.002	0.0000	0.0000	0
2018/12/14	R213	07/02/2019	8.68	Call	Bond Future	9.7800		0.0098	6.2200	0.0062	(36.401)	0	0	0
2018/12/14	R213	07/02/2019			Bond Future	9.8075		83.5932	9.8678	83.2309	0.616	0.0000	0.0000	32,702
2018/12/14	R213	07/02/2019	8.68	Put	Bond Future	7,201.9500		7.2020	7,560.7400	7.5607	4.982	0	0	0
2018/12/14	R213	07/02/2019	8.69	Call	Bond Future	10.4100		0.0104	6.6400	0.0066	(36.215)	0	0	0
2018/12/14	R213	07/02/2019	8.70	Put	Bond Future	7,068.2700		7.0683	7,426.6300	7.4266	5.070	0	0	0
2018/12/14	R213	07/02/2019	8.69	Put	Bond Future	7,135.0600		7.1351	7,493.6400	7.4936	5.026	0	0	0
2018/12/14	R213	07/02/2019	8.70	Call	Bond Future	11.0700		0.0111	7.0800	0.0071	(36.043)	0	0	0
2018/12/14	R213	02/05/2019	9.49	Call	Bond Future	1,111.6400		1.1116	984.8800	0.9849	(11.403)	0	0	0
2018/12/14	R213	02/05/2019	9.48	Put	Bond Future	3,453.4500		3.4535	3,697.2400	3.6972	7.059	0	0	0
2018/12/14	R213	02/05/2019			Bond Future	9.8706		81.5079	9.9329	81.1390	0.632	0.0000	0.0000	0
2018/12/14	R213	02/05/2019	9.50	Call	Bond Future	1,133.7100		1.1337	1,005.2500	1.0053	(11.331)	0	0	0
2018/12/14	R213	02/05/2019	9.50	Put	Bond Future	3,374.2000		3.3742	3,614.5800	3.6146	7.124	0	0	0
2018/12/14	R213	02/05/2019	9.49	Put	Bond Future	3,413.7500		3.4138	3,655.8300	3.6558	7.091	0	0	0
2018/12/14	R213	02/05/2019	9.48	Call	Bond Future	1,089.6500		1.0897	964.6000	0.9646	(11.476)	0	0	0
2018/12/14	R213	01/08/2019	9.99	Put	Bond Future	2,478.1000		2.4781	2,651.3200	2.6513	6.990	0	0	0
2018/12/14	R213	01/08/2019	9.98	Call	Bond Future	2,774.1800		2.7742	2,572.5700	2.5726	(7.267)	0	0	0
2018/12/14	R213	01/08/2019			Bond Future	9.9337		83.1032	9.9983	82.7271	0.650	0.0000	0.0000	0
2018/12/14	R213	01/08/2019	9.99	Call	Bond Future	2,806.2700		2.8063	2,603.3400	2.6033	(7.231)	0	0	0
2018/12/14	R213	01/08/2019	9.98	Put	Bond Future	2,504.1600		2.5042	2,678.7000	2.6787	6.970	0	0	0
2018/12/14	R213	01/08/2019	10.00	Call	Bond Future	2,838.7900		2.8388	2,634.5300	2.6345	(7.195)	0	0	0

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2018/12/14	R213	01/08/2019	10.00	Put	Bond Future	2,452.5300	2.4525	2,624.4200	2.6244	7.009	0	0	0
2018/12/14	R214	07/02/2019	9.05	Put	Bond Future	7,896.9700	7.8970	8,375.1500	8.3751	6.055	0	0	0
2018/12/14	R214	07/02/2019			Bond Future	10.1736	70.8985	10.2491	70.4156	0.743	0.0000	0.0000	31,531
2018/12/14	R214	07/02/2019	9.04	Call	Bond Future	10.6000	0.0106	6.1700	0.0062	(41.792)	0	0	0
2018/12/14	R214	07/02/2019	9.04	Put	Bond Future	7,972.8800	7.9729	8,451.3300	8.4513	6.001	0	0	0
2018/12/14	R214	07/02/2019	9.05	Call	Bond Future	11.2900	0.0113	6.5900	0.0066	(41.630)	0	0	0
2018/12/14	R214	07/02/2019	9.03	Call	Bond Future	9.9500	0.0100	5.7600	0.0058	(42.111)	0	0	0
2018/12/14	R214	07/02/2019	9.03	Put	Bond Future	8,048.9500	8.0489	8,527.6400	8.5276	5.947	0	0	0
2018/12/14	R214	02/05/2019	9.87	Call	Bond Future	1,272.0300	1.2720	1,099.4300	1.0994	(13.569)	0	0	0
2018/12/14	R214	02/05/2019	9.85	Call	Bond Future	1,223.5300	1.2235	1,055.4400	1.0554	(13.738)	0	0	0
2018/12/14	R214	02/05/2019			Bond Future	10.2320	68.8443	10.3097	68.3529	0.759	0.0000	0.0000	0
2018/12/14	R214	02/05/2019	9.85	Put	Bond Future	3,726.9300	3.7269	4,050.2900	4.0503	8.676	0	0	0
2018/12/14	R214	02/05/2019	9.87	Put	Bond Future	3,640.7000	3.6407	3,959.5500	3.9595	8.758	0	0	0
2018/12/14	R214	02/05/2019	9.86	Call	Bond Future	1,247.5600	1.2476	1,077.2300	1.0772	(13.653)	0	0	0
2018/12/14	R214	02/05/2019	9.86	Put	Bond Future	3,683.5400	3.6835	4,004.6600	4.0047	8.718	0	0	0
2018/12/14	R214	01/08/2019	10.34	Put	Bond Future	2,798.4700	2.7985	3,030.5700	3.0306	8.294	0	0	0
2018/12/14	R214	01/08/2019			Bond Future	10.2908	70.1919	10.3708	69.6907	0.777	0.0000	0.0000	0
2018/12/14	R214	01/08/2019	10.33	Call	Bond Future	3,073.4400	3.0734	2,806.0800	2.8061	(8.699)	0	0	0
2018/12/14	R214	01/08/2019	10.33	Put	Bond Future	2,827.2700	2.8273	3,061.0800	3.0611	8.270	0	0	0
2018/12/14	R214	01/08/2019	10.34	Call	Bond Future	3,107.2400	3.1072	2,838.1700	2.8382	(8.659)	0	0	0
2018/12/14	R214	01/08/2019	10.32	Call	Bond Future	3,039.5800	3.0396	2,773.9300	2.7739	(8.740)	0	0	0
2018/12/14	R214	01/08/2019	10.32	Put	Bond Future	2,856.1000	2.8561	3,091.6200	3.0916	8.246	0	0	0
2018/12/14	R248	07/02/2019	9.06	Put	Bond Future	10,267.9200	10.2679	10,795.5200	10.7955	5.138	0	0	0
2018/12/14	R248	07/02/2019			Bond Future	10.1992	90.5608	10.2646	90.0296	0.642	0.0000	0.0000	106,522
2018/12/14	R248	07/02/2019	9.06	Call	Bond Future	8.9700	0.0090	5.3700	0.0054	(40.134)	0	0	0
2018/12/14	R248	07/02/2019	9.05	Put	Bond Future	10,366.6100	10.3666	10,894.4300	10.8944	5.092	0	0	0
2018/12/14	R248	07/02/2019	9.07	Call	Bond Future	9.6100	0.0096	5.7800	0.0058	(39.854)	0	0	0
2018/12/14	R248	07/02/2019	9.07	Put	Bond Future	10,169.4400	10.1694	10,696.8100	10.6968	5.186	0	0	0
2018/12/14	R248	07/02/2019	9.05	Call	Bond Future	8.3700	0.0084	4.9900	0.0050	(40.382)	0	0	0
2018/12/14	R248	02/05/2019	9.90	Put	Bond Future	4,553.7200	4.5537	4,903.6500	4.9037	7.684	0	0	0
2018/12/14	R248	02/05/2019			Bond Future	10.2585	87.7101	10.3258	87.1694	0.656	0.0000	0.0000	0
2018/12/14	R248	02/05/2019	9.90	Call	Bond Future	1,570.1700	1.5702	1,379.4400	1.3794	(12.147)	0	0	0
2018/12/14	R248	02/05/2019	9.91	Call	Bond Future	1,601.3700	1.6014	1,408.0900	1.4081	(12.070)	0	0	0
2018/12/14	R248	02/05/2019	9.89	Put	Bond Future	4,608.7000	4.6087	4,961.1800	4.9612	7.648	0	0	0
2018/12/14	R248	02/05/2019	9.91	Put	Bond Future	4,499.2400	4.4992	4,846.6200	4.8466	7.721	0	0	0
2018/12/14	R248	02/05/2019	9.89	Call	Bond Future	1,539.3200	1.5393	1,351.1400	1.3511	(12.225)	0	0	0
2018/12/14	R248	01/08/2019	10.35	Call	Bond Future	3,769.8900	3.7699	3,475.6700	3.4757	(7.804)	0	0	0
2018/12/14	R248	01/08/2019	10.34	Put	Bond Future	3,554.1700	3.5542	3,813.2200	3.8132	7.289	0	0	0
2018/12/14	R248	01/08/2019			Bond Future	10.3183	89.4269	10.3877	88.8756	0.673	0.0000	0.0000	0
2018/12/14	R248	01/08/2019	10.36	Call	Bond Future	3,812.3900	3.8124	3,516.2400	3.5162	(7.768)	0	0	0
2018/12/14	R248	01/08/2019	10.36	Put	Bond Future	3,480.0000	3.4800	3,735.2000	3.7352	7.333	0	0	0
2018/12/14	R248	01/08/2019	10.35	Put	Bond Future	3,516.9100	3.5169	3,774.0400	3.7740	7.311	0	0	0
2018/12/14	R248	01/08/2019	10.34	Call	Bond Future	3,727.6200	3.7276	3,435.3200	3.4353	(7.841)	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
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Total												987056
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