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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/12/2018 TO 21/12/2018

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
2018/12/21	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	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
2018/12/21	0986	31/03/2036			Price Contribution	100.0000		100.0000		0.000	0.0000	0.0000	0
2018/12/21	1386	28/02/2031			Price Contribution	100.0000		100.0000		0.000	0.0000	0.0000	0
2018/12/21	1409	28/02/2041			Price Contribution	100.0000		100.0000		0.000	0.0000	0.0000	0
2018/12/21	2025	07/02/2019			Bond Future	132.1459		132.3002		0.117	0.0000	0.0000	355
2018/12/21	2025	02/05/2019			Bond Future	134.4862		134.6429		0.117	0.0000	0.0000	0
2018/12/21	2025	01/08/2019			Bond Future	137.0956		137.2553		0.116	0.0000	0.0000	0
2018/12/21	2029	07/02/2019			Bond Future	100.3053		100.3088		0.004	0.0000	0.0000	2,954
2018/12/21	2029	02/05/2019			Bond Future	101.0086		101.0119		0.003	0.0000	0.0000	0
2018/12/21	2029	01/08/2019			Bond Future	103.0036		103.0069		0.003	0.0000	0.0000	0
2018/12/21	2030	07/02/2019	8.62	Call	Bond Future	22.1200	0.0221	18.9100	0.0189	(14.512)	0	0	0
2018/12/21	2030	07/02/2019	10.20	Put	Bond Future	185.9900	0.1860	189.5800	0.1896	1.930	0	0	3,960
2018/12/21	2030	07/02/2019			Bond Future	9.5470	89.8820	9.5615	89.7918	0.152	0.0000	0.0000	56,795
2018/12/21	2030	07/02/2019	9.68	Put	Bond Future	880.1300	0.8801	903.3300	0.9033	2.636	0	0	0
2018/12/21	2030	07/02/2019	9.68	Call	Bond Future	1,703.5300	1.7035	1,636.4900	1.6365	(3.935)	0	0	3,960
2018/12/21	2030	07/02/2019	9.18	Put	Bond Future	2,697.3600	2.6974	2,759.2100	2.7592	2.293	0	0	0
2018/12/21	2030	07/02/2019	9.18	Call	Bond Future	370.3500	0.3703	341.9600	0.3420	(7.666)	0	0	3,960
2018/12/21	2030	07/02/2019	8.63	Call	Bond Future	23.4900	0.0235	20.1200	0.0201	(14.347)	0	0	0
2018/12/21	2030	07/02/2019	8.62	Put	Bond Future	6,058.0700	6.0581	6,145.1000	6.1451	1.437	0	0	0
2018/12/21	2030	07/02/2019	10.20	Call	Bond Future	4,133.2900	4.1333	4,046.6400	4.0466	(2.096)	0	0	0
2018/12/21	2030	07/02/2019	8.90	Call	Bond Future	102.8900	0.1029	91.7200	0.0917	(10.856)	0	0	1,320
2018/12/21	2030	07/02/2019	8.63	Put	Bond Future	5,991.4800	5.9915	6,078.3500	6.0784	1.450	0	0	0
2018/12/21	2030	07/02/2019	8.64	Call	Bond Future	24.9300	0.0249	21.3900	0.0214	(14.200)	0	0	0
2018/12/21	2030	07/02/2019	8.64	Put	Bond Future	5,925.0100	5.9250	6,011.7100	6.0117	1.463	0	0	0
2018/12/21	2030	07/02/2019	9.60	Put	Bond Future	1,084.1800	1.0842	1,112.7000	1.1127	2.631	0	0	0
2018/12/21	2030	07/02/2019	9.60	Call	Bond Future	1,413.3800	1.4134	1,351.6600	1.3517	(4.367)	0	0	1,320
2018/12/21	2030	07/02/2019	9.40	Put	Bond Future	1,735.2700	1.7353	1,779.2100	1.7792	2.532	0	0	0
2018/12/21	2030	07/02/2019	9.40	Call	Bond Future	812.6600	0.8127	766.3600	0.7664	(5.697)	0	0	0
2018/12/21	2030	07/02/2019	8.70	Put	Bond Future	5,529.3600	5.5294	5,614.8700	5.6149	1.546	0	0	0
2018/12/21	2030	07/02/2019	8.70	Call	Bond Future	35.3400	0.0353	30.6100	0.0306	(13.384)	0	0	0
2018/12/21	2030	07/02/2019	8.90	Put	Bond Future	4,259.8700	4.2599	4,338.9400	4.3389	1.856	0	0	0
2018/12/21	2030	02/05/2019	8.90	Put	Bond Future	4,958.3500	4.9583	5,029.2800	5.0293	1.431	0	0	0
2018/12/21	2030	02/05/2019	9.41	Call	Bond Future	1,461.9600	1.4620	1,416.8700	1.4169	(3.084)	0	0	0
2018/12/21	2030	02/05/2019			Bond Future	9.6113	91.4537	9.6263	91.3617	0.156	0.0000	0.0000	0
2018/12/21	2030	02/05/2019	9.39	Call	Bond Future	1,408.1600	1.4082	1,364.0300	1.3640	(3.134)	0	0	0
2018/12/21	2030	02/05/2019	9.39	Put	Bond Future	2,777.8900	2.7779	2,825.7400	2.8257	1.723	0	0	0
2018/12/21	2030	02/05/2019	10.20	Call	Bond Future	4,364.2400	4.3642	4,288.7700	4.2888	(1.729)	0	0	0
2018/12/21	2030	02/05/2019	10.20	Put	Bond Future	852.1200	0.8521	868.6300	0.8686	1.938	0	0	3,000
2018/12/21	2030	02/05/2019	8.90	Call	Bond Future	453.6000	0.4536	432.5500	0.4326	(4.641)	0	0	3,000
2018/12/21	2030	02/05/2019	9.41	Put	Bond Future	2,706.7200	2.7067	2,753.6100	2.7536	1.732	0	0	0
2018/12/21	2030	02/05/2019	9.40	Call	Bond Future	1,435.0200	1.4350	1,390.4100	1.3904	(3.109)	0	0	3,000
2018/12/21	2030	02/05/2019	9.40	Put	Bond Future	2,742.2400	2.7422	2,789.6100	2.7896	1.727	0	0	0
2018/12/21	2030	01/08/2019	9.91	Put	Bond Future	2,074.2700	2.0743	2,106.5500	2.1066	1.556	0	0	0
2018/12/21	2030	01/08/2019			Bond Future	9.6768	89.2334	9.6925	89.1394	0.162	0.0000	0.0000	0

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2018/12/21	2030	01/08/2019	9.91	Call	Bond Future	3,462.0900	3.4621	3,400.4200	3.4004	(1.781)	0	0	0
2018/12/21	2030	01/08/2019	9.92	Call	Bond Future	3,498.4800	3.4985	3,436.5000	3.4365	(1.772)	0	0	0
2018/12/21	2030	01/08/2019	9.90	Put	Bond Future	2,096.9800	2.0970	2,129.5600	2.1296	1.554	0	0	0
2018/12/21	2030	01/08/2019	9.92	Put	Bond Future	2,051.7900	2.0518	2,083.7600	2.0838	1.558	0	0	0
2018/12/21	2030	01/08/2019	9.90	Call	Bond Future	3,425.8700	3.4259	3,364.5000	3.3645	(1.791)	0	0	0
2018/12/21	2032	07/02/2019	8.81	Call	Bond Future	19.4500	0.0195	16.5400	0.0165	(14.961)	0	0	0
2018/12/21	2032	07/02/2019	8.80	Put	Bond Future	6,856.0200	6.8560	6,950.3900	6.9504	1.376	0	0	0
2018/12/21	2032	07/02/2019			Bond Future	9.7637	91.9725	9.7781	91.8754	0.148	0.0000	0.0000	43,478
2018/12/21	2032	07/02/2019	8.82	Call	Bond Future	20.6900	0.0207	17.6300	0.0176	(14.790)	0	0	0
2018/12/21	2032	07/02/2019	8.82	Put	Bond Future	6,709.2100	6.7092	6,803.2700	6.8033	1.402	0	0	0
2018/12/21	2032	07/02/2019	8.81	Put	Bond Future	6,782.5500	6.7825	6,876.7600	6.8768	1.389	0	0	0
2018/12/21	2032	07/02/2019	8.80	Call	Bond Future	18.2600	0.0183	15.5100	0.0155	(15.060)	0	0	0
2018/12/21	2032	02/05/2019	9.62	Put	Bond Future	2,976.5200	2.9765	3,026.9900	3.0270	1.696	0	0	0
2018/12/21	2032	02/05/2019	9.61	Call	Bond Future	1,554.9500	1.5550	1,506.9200	1.5069	(3.089)	0	0	0
2018/12/21	2032	02/05/2019			Bond Future	9.8274	89.4239	9.8423	89.3249	0.152	0.0000	0.0000	0
2018/12/21	2032	02/05/2019	9.62	Call	Bond Future	1,584.7700	1.5848	1,536.2100	1.5362	(3.064)	0	0	0
2018/12/21	2032	02/05/2019	9.61	Put	Bond Future	3,014.5900	3.0146	3,065.5900	3.0656	1.692	0	0	0
2018/12/21	2032	02/05/2019	9.63	Call	Bond Future	1,615.1000	1.6151	1,566.0200	1.5660	(3.039)	0	0	0
2018/12/21	2032	02/05/2019	9.63	Put	Bond Future	2,939.0400	2.9390	2,988.9900	2.9890	1.700	0	0	0
2018/12/21	2032	01/08/2019	10.10	Call	Bond Future	3,688.5300	3.6885	3,622.8000	3.6228	(1.782)	0	0	0
2018/12/21	2032	01/08/2019	10.11	Put	Bond Future	2,307.0500	2.3071	2,342.0600	2.3421	1.518	0	0	0
2018/12/21	2032	01/08/2019			Bond Future	9.8904	91.1694	9.9058	91.0684	0.156	0.0000	0.0000	0
2018/12/21	2032	01/08/2019	10.10	Put	Bond Future	2,332.5400	2.3325	2,367.8800	2.3679	1.515	0	0	0
2018/12/21	2032	01/08/2019	10.11	Call	Bond Future	3,726.9900	3.7270	3,660.9300	3.6609	(1.772)	0	0	0
2018/12/21	2032	01/08/2019	10.09	Call	Bond Future	3,650.2400	3.6502	3,584.8500	3.5849	(1.791)	0	0	0
2018/12/21	2032	01/08/2019	10.09	Put	Bond Future	2,358.2700	2.3583	2,393.9500	2.3940	1.513	0	0	0
2018/12/21	2033	07/02/2019			Bond Future	102.2931	102.2931	102.4199	102.4199	0.124	0.0000	0.0000	5,890
2018/12/21	2033	02/05/2019			Bond Future	102.9593	102.9593	103.0882	103.0882	0.125	0.0000	0.0000	0
2018/12/21	2033	01/08/2019			Bond Future	104.9928	104.9928	105.1241	105.1241	0.125	0.0000	0.0000	0
2018/12/21	2037	07/02/2019	9.06	Put	Bond Future	7,443.7800	7.4438	7,548.1000	7.5481	1.401	0	0	0
2018/12/21	2037	07/02/2019	9.05	Call	Bond Future	23.6700	0.0237	20.1800	0.0202	(14.744)	0	0	0
2018/12/21	2037	07/02/2019			Bond Future	9.9919	87.9344	10.0063	87.8264	0.145	0.0000	0.0000	57,970
2018/12/21	2037	07/02/2019	9.06	Call	Bond Future	25.2400	0.0252	21.5600	0.0216	(14.580)	0	0	0
2018/12/21	2037	07/02/2019	9.05	Put	Bond Future	7,526.9200	7.5269	7,631.4300	7.6314	1.388	0	0	0
2018/12/21	2037	07/02/2019	9.07	Call	Bond Future	26.9100	0.0269	23.0200	0.0230	(14.456)	0	0	0
2018/12/21	2037	07/02/2019	9.07	Put	Bond Future	7,360.8600	7.3609	7,464.9700	7.4650	1.414	0	0	0
2018/12/21	2037	02/05/2019	9.81	Put	Bond Future	3,492.5600	3.4926	3,550.7100	3.5507	1.665	0	0	0
2018/12/21	2037	02/05/2019			Bond Future	10.0558	89.4720	10.0707	89.3619	0.148	0.0000	0.0000	0
2018/12/21	2037	02/05/2019	9.80	Call	Bond Future	1,613.8900	1.6139	1,562.5300	1.5625	(3.182)	0	0	0
2018/12/21	2037	02/05/2019	9.80	Put	Bond Future	3,536.5500	3.5365	3,595.2900	3.5953	1.661	0	0	0
2018/12/21	2037	02/05/2019	9.81	Call	Bond Future	1,646.2700	1.6463	1,594.3200	1.5943	(3.156)	0	0	0
2018/12/21	2037	02/05/2019	9.79	Call	Bond Future	1,582.0500	1.5821	1,531.2900	1.5313	(3.208)	0	0	0
2018/12/21	2037	02/05/2019	9.79	Put	Bond Future	3,581.1800	3.5812	3,640.5200	3.6405	1.657	0	0	0
2018/12/21	2037	01/08/2019	10.31	Call	Bond Future	4,035.8100	4.0358	3,963.2000	3.9632	(1.799)	0	0	0
2018/12/21	2037	01/08/2019			Bond Future	10.1219	86.9627	10.1373	86.8504	0.152	0.0000	0.0000	0

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2018/12/21	2037	01/08/2019	10.29	Call	Bond Future	3,952.0700		3.9521	3,880.2100	3.8802	(1.818)	0	0	0
2018/12/21	2037	01/08/2019	10.29	Put	Bond Future	2,738.9000		2.7389	2,779.4200	2.7794	1.479	0	0	0
2018/12/21	2037	01/08/2019	10.31	Put	Bond Future	2,680.0400		2.6800	2,719.8100	2.7198	1.484	0	0	0
2018/12/21	2037	01/08/2019	10.30	Call	Bond Future	3,993.8500		3.9938	3,921.6100	3.9216	(1.809)	0	0	0
2018/12/21	2037	01/08/2019	10.30	Put	Bond Future	2,709.3400		2.7093	2,749.4800	2.7495	1.482	0	0	0
2018/12/21	2038	07/02/2019			Bond Future	120.2064		120.2064	120.2107	120.2107	0.004	0.0000	0.0000	9,955
2018/12/21	2038	02/05/2019			Bond Future	122.3352		122.3352	122.3393	122.3393	0.003	0.0000	0.0000	0
2018/12/21	2038	01/08/2019			Bond Future	124.6988		124.6988	124.7029	124.7029	0.003	0.0000	0.0000	0
2018/12/21	2040	07/02/2019	9.13	Call	Bond Future	26.1800		0.0262	20.9700	0.0210	(19.901)	0	0	0
2018/12/21	2040	07/02/2019	9.11	Put	Bond Future	8,166.1600		8.1662	8,358.8400	8.3588	2.359	0	0	0
2018/12/21	2040	07/02/2019			Bond Future	10.0566		91.1281	10.0812	90.9308	0.245	0.0000	0.0000	31,965
2018/12/21	2040	07/02/2019	9.13	Put	Bond Future	7,985.3800		7.9854	8,177.5300	8.1775	2.406	0	0	0
2018/12/21	2040	07/02/2019	9.11	Call	Bond Future	23.0800		0.0231	18.4000	0.0184	(20.277)	0	0	0
2018/12/21	2040	07/02/2019	9.12	Put	Bond Future	8,075.6600		8.0757	8,268.0700	8.2681	2.383	0	0	0
2018/12/21	2040	07/02/2019	9.12	Call	Bond Future	24.5900		0.0246	19.6400	0.0196	(20.130)	0	0	0
2018/12/21	2040	02/05/2019	9.60	Call	Bond Future	960.9300		0.9609	901.7500	0.9017	(6.159)	0	0	1,150
2018/12/21	2040	02/05/2019	9.89	Call	Bond Future	1,842.0400		1.8420	1,752.3300	1.7523	(4.870)	0	0	0
2018/12/21	2040	02/05/2019	9.88	Put	Bond Future	3,743.9800		3.7440	3,856.3400	3.8563	3.001	0	0	0
2018/12/21	2040	02/05/2019			Bond Future	10.1199		92.7217	10.1453	92.5207	0.251	0.0000	0.0000	0
2018/12/21	2040	02/05/2019	10.20	Put	Bond Future	2,444.3600		2.4444	2,525.4000	2.5254	3.315	0	0	0
2018/12/21	2040	02/05/2019	10.20	Call	Bond Future	3,076.6100		3.0766	2,956.6200	2.9566	(3.900)	0	0	1,150
2018/12/21	2040	02/05/2019	9.60	Put	Bond Future	5,244.0500		5.2440	5,385.9000	5.3859	2.705	0	0	0
2018/12/21	2040	02/05/2019	9.90	Call	Bond Future	1,877.7000		1.8777	1,786.9500	1.7869	(4.833)	0	0	0
2018/12/21	2040	02/05/2019	9.90	Put	Bond Future	3,650.7100		3.6507	3,760.9900	3.7610	3.021	0	0	0
2018/12/21	2040	02/05/2019	9.89	Put	Bond Future	3,697.0000		3.6970	3,808.3200	3.8083	3.011	0	0	0
2018/12/21	2040	02/05/2019	9.88	Call	Bond Future	1,806.9500		1.8069	1,718.2800	1.7183	(4.907)	0	0	0
2018/12/21	2040	01/08/2019	10.36	Call	Bond Future	4,281.1000		4.2811	4,155.2500	4.1552	(2.940)	0	0	0
2018/12/21	2040	01/08/2019	10.37	Put	Bond Future	2,898.1400		2.8981	2,976.6700	2.9767	2.710	0	0	0
2018/12/21	2040	01/08/2019			Bond Future	10.1855		90.0255	10.2117	89.8204	0.257	0.0000	0.0000	0
2018/12/21	2040	01/08/2019	10.36	Put	Bond Future	2,929.5700		2.9296	3,008.7800	3.0088	2.704	0	0	0
2018/12/21	2040	01/08/2019	10.37	Call	Bond Future	4,326.1200		4.3261	4,199.5900	4.1996	(2.925)	0	0	0
2018/12/21	2040	01/08/2019	10.38	Call	Bond Future	4,371.0400		4.3710	4,243.8300	4.2438	(2.910)	0	0	0
2018/12/21	2040	01/08/2019	10.38	Put	Bond Future	2,866.7300		2.8667	2,944.5800	2.9446	2.716	0	0	0
2018/12/21	2044	07/02/2019	9.18	Put	Bond Future	7,908.9500		7.9089	8,103.2300	8.1032	2.456	0	0	0
2018/12/21	2044	07/02/2019			Bond Future	10.0802		88.2195	10.1049	88.0193	0.244	0.0000	0.0000	37,400
2018/12/21	2044	07/02/2019	9.17	Call	Bond Future	28.5300		0.0285	22.8900	0.0229	(19.769)	0	0	0
2018/12/21	2044	07/02/2019	9.17	Put	Bond Future	8,001.1700		8.0012	8,195.7600	8.1958	2.432	0	0	0
2018/12/21	2044	07/02/2019	9.18	Call	Bond Future	30.3700		0.0304	24.4200	0.0244	(19.592)	0	0	0
2018/12/21	2044	07/02/2019	9.16	Call	Bond Future	26.7900		0.0268	21.4500	0.0215	(19.933)	0	0	0
2018/12/21	2044	07/02/2019	9.16	Put	Bond Future	8,093.6400		8.0936	8,288.5300	8.2885	2.408	0	0	0
2018/12/21	2044	02/05/2019	9.90	Call	Bond Future	1,834.4100		1.8344	1,744.4100	1.7444	(4.906)	0	0	0
2018/12/21	2044	02/05/2019			Bond Future	10.1413		89.7622	10.1666	89.5583	0.250	0.0000	0.0000	0
2018/12/21	2044	02/05/2019	9.90	Put	Bond Future	3,814.4700		3.8145	3,928.3900	3.9284	2.987	0	0	0
2018/12/21	2044	02/05/2019	9.91	Call	Bond Future	1,870.2400		1.8702	1,779.1800	1.7792	(4.869)	0	0	0
2018/12/21	2044	02/05/2019	9.92	Put	Bond Future	3,719.2700		3.7193	3,831.0900	3.8311	3.007	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
2018/12/21	2044	02/05/2019	9.91	Put	Bond Future	3,766.7300	3.7667	3,879.5900	3.8796	2.996	0	0	0
2018/12/21	2044	02/05/2019	9.92	Call	Bond Future	1,906.2100	1.9062	1,814.1100	1.8141	(4.832)	0	0	0
2018/12/21	2044	01/08/2019	10.40	Put	Bond Future	2,907.2300	2.9072	2,985.9400	2.9859	2.707	0	0	0
2018/12/21	2044	01/08/2019			Bond Future	10.2043	87.1334	10.2305	86.9254	0.257	0.0000	0.0000	0
2018/12/21	2044	01/08/2019	10.39	Call	Bond Future	4,395.7500	4.3957	4,267.1300	4.2671	(2.926)	0	0	0
2018/12/21	2044	01/08/2019	10.39	Put	Bond Future	2,938.9600	2.9390	3,018.3600	3.0184	2.702	0	0	0
2018/12/21	2044	01/08/2019	10.40	Call	Bond Future	4,441.3000	4.4413	4,311.9900	4.3120	(2.912)	0	0	0
2018/12/21	2044	01/08/2019	10.38	Call	Bond Future	4,350.3900	4.3504	4,222.4500	4.2225	(2.941)	0	0	0
2018/12/21	2044	01/08/2019	10.38	Put	Bond Future	2,971.0100	2.9710	3,051.0900	3.0511	2.695	0	0	0
2018/12/21	2046	07/02/2019			Bond Future	114.3529	114.3529	114.3570	114.3570	0.004	0.0000	0.0000	12,458
2018/12/21	2046	02/05/2019			Bond Future	114.6919	114.6919	114.6960	114.6960	0.004	0.0000	0.0000	0
2018/12/21	2046	01/08/2019			Bond Future	116.9573	116.9573	116.9613	116.9613	0.003	0.0000	0.0000	0
2018/12/21	2050	07/02/2019			Bond Future	117.8680	117.8680	117.8721	117.8721	0.004	0.0000	0.0000	10,568
2018/12/21	2050	02/05/2019			Bond Future	119.9551	119.9551	119.9593	119.9593	0.003	0.0000	0.0000	0
2018/12/21	2050	01/08/2019			Bond Future	120.5060	120.5060	120.5100	120.5100	0.003	0.0000	0.0000	0
2018/12/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	AL37	07/02/2019			Index Future	609.4970	609.4970	609.1300	609.1300	(0.060)	0.0000	0.0000	0
2018/12/21	AL37	02/05/2019			Index Future	620.1560	620.1560	619.7810	619.7810	(0.060)	0.0000	0.0000	0
2018/12/21	AL37	01/08/2019			Index Future	632.2590	632.2590	631.8760	631.8760	(0.061)	0.0000	0.0000	0
2018/12/21	AL7T	07/02/2019			Index Future	700.2890	700.2890	699.7090	699.7090	(0.083)	0.0000	0.0000	0
2018/12/21	AL7T	02/05/2019			Index Future	712.5350	712.5350	711.9440	711.9440	(0.083)	0.0000	0.0000	0
2018/12/21	AL7T	01/08/2019			Index Future	726.4410	726.4410	725.8370	725.8370	(0.083)	0.0000	0.0000	0
2018/12/21	ALBI	07/02/2019			Index Future	632.1690	632.1690	631.3320	631.3320	(0.132)	0.0000	0.0000	908
2018/12/21	ALBI	02/05/2019			Index Future	643.2240	643.2240	642.3710	642.3710	(0.133)	0.0000	0.0000	0
2018/12/21	ALBI	01/08/2019			Index Future	655.7770	655.7770	654.9070	654.9070	(0.133)	0.0000	0.0000	0
2018/12/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	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
2018/12/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/12/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	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
2018/12/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/21	ES33	07/02/2019			Bond Future	11.1924	76.8407	11.2115	76.7324	0.170	0.0000	0.0000	494
2018/12/21	ES33	02/05/2019			Bond Future	11.2961	74.3930	11.3158	74.2827	0.174	0.0000	0.0000	0
2018/12/21	ES33	01/08/2019			Bond Future	11.4036	75.8451	11.4240	75.7325	0.179	0.0000	0.0000	0
2018/12/21	ES42	07/02/2019			Bond Future	11.4293	78.8562	11.4535	78.7006	0.212	0.0000	0.0000	5,169
2018/12/21	ES42	02/05/2019			Bond Future	11.5332	75.9742	11.5582	75.8158	0.217	0.0000	0.0000	0
2018/12/21	ES42	01/08/2019			Bond Future	11.6389	77.4575	11.6648	77.2958	0.223	0.0000	0.0000	0
2018/12/21	GOVI	07/02/2019	666.53	Put	GOVI	410,050.0000	41.0050	418,200.0000	41.8200	1.988	0	0	0
2018/12/21	GOVI	07/02/2019			GOVI	625.5250	625.5250	624.7100	624.7100	(0.130)	0.0000	0.0000	450
2018/12/21	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/21	GOVI	07/02/2019	666.52	Put	GOVI	409,950.0000	40.9950	418,100.0000	41.8100	1.988	0	0	0
2018/12/21	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/21	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/21	GOVI	07/02/2019	666.51	Put	GOVI	409,850.0000	40.9850	418,000.0000	41.8000	1.989	0	0	0
2018/12/21	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/21	GOVI	02/05/2019	647.88	Put	GOVI	114,160.0000	11.4160	122,470.0000	12.2470	7.279	0	0	0
2018/12/21	GOVI	02/05/2019	647.86	Put	GOVI	113,960.0000	11.3960	122,270.0000	12.2270	7.292	0	0	0
2018/12/21	GOVI	02/05/2019			GOVI	636.4640	636.4640	635.6330	635.6330	(0.131)	0.0000	0.0000	0
2018/12/21	GOVI	02/05/2019	647.87	Put	GOVI	114,060.0000	11.4060	122,370.0000	12.2370	7.286	0	0	0
2018/12/21	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/21	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/21	GOVI	01/08/2019	638.68	Call	GOVI	102,050.0000	10.2050	93,570.0000	9.3570	(8.310)	0	0	0
2018/12/21	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/21	GOVI	01/08/2019			GOVI	648.8850	648.8850	648.0370	648.0370	(0.131)	0.0000	0.0000	0
2018/12/21	GOVI	01/08/2019	638.69	Call	GOVI	101,950.0000	10.1950	93,470.0000	9.3470	(8.318)	0	0	0
2018/12/21	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/21	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/21	GOVI	01/08/2019	638.67	Call	GOVI	102,150.0000	10.2150	93,670.0000	9.3670	(8.302)	0	0	0
2018/12/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/12/21	IGOV	07/02/2019			Index Future	253.5590	253.5590	253.6500	253.6500	0.036	0.0000	0.0000	518
2018/12/21	IGOV	02/05/2019			Index Future	258.0500	258.0500	258.1420	258.1420	0.036	0.0000	0.0000	215
2018/12/21	IGOV	01/08/2019			Index Future	263.1470	263.1470	263.2410	263.2410	0.036	0.0000	0.0000	0
2018/12/21	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/12/21	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0300	102.0300	0.010	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
2018/12/21	IS01	19/09/2019			Interest Rate Swap	99.9200	99.9200	99.9200	99.9200	0.000	0.0000	0.0000	0
2018/12/21	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/12/21	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/12/21	IS02	21/06/2019			Interest Rate Swap	99.7500	99.7500	99.7500	99.7500	0.000	0.0000	0.0000	0
2018/12/21	IS02	20/09/2019			Interest Rate Swap	101.9200	101.9200	101.9200	101.9200	0.000	0.0000	0.0000	0
2018/12/21	IS02	20/12/2019			Interest Rate Swap	102.9200	102.9200	102.9200	102.9200	0.000	0.0000	0.0000	0
2018/12/21	IS02	23/03/2020			Interest Rate Swap	98.9900	98.9900	98.9800	98.9800	(0.010)	0.0000	0.0000	0
2018/12/21	IS02	22/06/2020			Interest Rate Swap	102.6100	102.6100	102.6100	102.6100	0.000	0.0000	0.0000	0
2018/12/21	IS02	21/09/2020			Interest Rate Swap	99.6700	99.6700	99.6600	99.6600	(0.010)	0.0000	0.0000	0
2018/12/21	IS05	17/12/2020			Interest Rate Swap	96.5300	96.5300	96.5200	96.5200	(0.010)	0.0000	0.0000	0
2018/12/21	IS05	16/03/2021			Interest Rate Swap	95.7700	95.7700	95.7600	95.7600	(0.010)	0.0000	0.0000	0
2018/12/21	IS05	15/06/2021			Interest Rate Swap	94.9500	94.9500	94.9500	94.9500	0.000	0.0000	0.0000	0
2018/12/21	IS05	21/09/2021			Interest Rate Swap	95.1100	95.1100	95.1100	95.1100	0.000	0.0000	0.0000	0
2018/12/21	IS05	21/12/2021			Interest Rate Swap	97.3000	97.3000	97.3000	97.3000	0.000	0.0000	0.0000	51
2018/12/21	IS05	15/03/2022			Interest Rate Swap	97.4300	97.4300	97.4300	97.4300	0.000	0.0000	0.0000	0
2018/12/21	IS05	21/06/2022			Interest Rate Swap	98.6100	98.6100	98.6100	98.6100	0.000	0.0000	0.0000	0
2018/12/21	IS05	20/09/2022			Interest Rate Swap	102.5200	102.5200	102.5200	102.5200	0.000	0.0000	0.0000	0
2018/12/21	IS05	20/12/2022			Interest Rate Swap	103.7700	103.7700	103.7600	103.7600	(0.010)	0.0000	0.0000	0
2018/12/21	IS05	22/03/2023			Interest Rate Swap	97.1400	97.1400	97.1400	97.1400	0.000	0.0000	0.0000	0
2018/12/21	IS05	20/06/2023			Interest Rate Swap	103.1700	103.1700	103.1700	103.1700	0.000	0.0000	0.0000	0
2018/12/21	IS05	19/09/2023			Interest Rate Swap	98.6800	98.6800	98.6600	98.6600	(0.020)	0.0000	0.0000	0
2018/12/21	IS10	17/12/2025			Interest Rate Swap	95.4600	95.4600	95.4100	95.4100	(0.052)	0.0000	0.0000	0
2018/12/21	IS10	16/03/2026			Interest Rate Swap	92.4800	92.4800	92.4200	92.4200	(0.065)	0.0000	0.0000	0
2018/12/21	IS10	15/06/2026			Interest Rate Swap	91.2400	91.2400	91.1600	91.1600	(0.088)	0.0000	0.0000	0
2018/12/21	IS10	21/09/2026			Interest Rate Swap	93.4100	93.4100	93.3300	93.3300	(0.086)	0.0000	0.0000	0
2018/12/21	IS10	21/12/2026			Interest Rate Swap	97.2000	97.2000	97.1300	97.1300	(0.072)	0.0000	0.0000	0
2018/12/21	IS10	15/03/2027			Interest Rate Swap	95.7900	95.7900	95.7200	95.7200	(0.073)	0.0000	0.0000	0
2018/12/21	IS10	21/06/2027			Interest Rate Swap	97.8700	97.8700	97.8100	97.8100	(0.061)	0.0000	0.0000	0
2018/12/21	IS10	20/09/2027			Interest Rate Swap	103.3300	103.3300	103.2900	103.2900	(0.039)	0.0000	0.0000	0
2018/12/21	IS10	20/12/2027			Interest Rate Swap	103.7000	103.7000	103.6600	103.6600	(0.039)	0.0000	0.0000	0
2018/12/21	IS10	22/03/2028			Interest Rate Swap	97.2500	97.2500	97.2100	97.2100	(0.041)	0.0000	0.0000	0
2018/12/21	IS10	20/06/2028			Interest Rate Swap	104.4200	104.4200	104.3900	104.3900	(0.029)	0.0000	0.0000	0
2018/12/21	IS10	19/09/2028			Interest Rate Swap	98.0200	98.0200	97.9900	97.9900	(0.031)	0.0000	0.0000	0
2018/12/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/12/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/12/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/12/21	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/21	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/12/21	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	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
2018/12/21	R023	07/02/2019	10.59	Call	Bond Future	7,491.8100	7.4918	7,424.7000	7.4247	(0.896)	0	0	0
2018/12/21	R023	07/02/2019			Bond Future	8.2410	101.8661	8.2611	101.7990	0.243	0.0000	0.0000	62,040
2018/12/21	R023	07/02/2019	10.57	Call	Bond Future	7,431.0400	7.4310	7,363.9300	7.3639	(0.903)	0	0	0
2018/12/21	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/21	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/21	R023	07/02/2019	10.58	Call	Bond Future	7,461.4300	7.4614	7,394.3200	7.3943	(0.899)	0	0	0
2018/12/21	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/21	R023	02/05/2019	8.45	Call	Bond Future	1,162.2000	1.1622	1,118.0800	1.1181	(3.796)	0	0	0
2018/12/21	R023	02/05/2019	8.44	Put	Bond Future	626.3500	0.6263	651.0900	0.6511	3.950	0	0	0
2018/12/21	R023	02/05/2019			Bond Future	8.2776	99.7175	8.2991	99.6490	0.260	0.0000	0.0000	0
2018/12/21	R023	02/05/2019	8.46	Call	Bond Future	1,182.7500	1.1828	1,138.2500	1.1383	(3.762)	0	0	0
2018/12/21	R023	02/05/2019	8.46	Put	Bond Future	604.0400	0.6040	628.0300	0.6280	3.972	0	0	0
2018/12/21	R023	02/05/2019	8.45	Put	Bond Future	615.1100	0.6151	639.4800	0.6395	3.962	0	0	0
2018/12/21	R023	02/05/2019	8.44	Call	Bond Future	1,141.8200	1.1418	1,098.0700	1.0981	(3.832)	0	0	0
2018/12/21	R023	01/08/2019	8.95	Call	Bond Future	2,427.4900	2.4275	2,373.8300	2.3738	(2.211)	0	0	0
2018/12/21	R023	01/08/2019			Bond Future	8.3022	101.6636	8.3255	101.5937	0.281	0.0000	0.0000	0
2018/12/21	R023	01/08/2019	8.93	Call	Bond Future	2,379.4900	2.3795	2,326.1900	2.3262	(2.240)	0	0	0
2018/12/21	R023	01/08/2019	8.93	Put	Bond Future	515.6100	0.5156	532.2700	0.5323	3.231	0	0	0
2018/12/21	R023	01/08/2019	8.95	Put	Bond Future	504.9500	0.5049	521.2500	0.5213	3.228	0	0	0
2018/12/21	R023	01/08/2019	8.94	Call	Bond Future	2,403.3300	2.4033	2,349.8500	2.3499	(2.225)	0	0	0
2018/12/21	R023	01/08/2019	8.94	Put	Bond Future	510.1200	0.5101	526.6000	0.5266	3.231	0	0	0
2018/12/21	R035	07/02/2019	8.98	Call	Bond Future	20.0400	0.0200	16.4400	0.0164	(17.964)	0	0	0
2018/12/21	R035	07/02/2019			Bond Future	9.9197	95.7329	9.9392	95.5878	0.196	0.0000	0.0000	71,443
2018/12/21	R035	07/02/2019	8.96	Call	Bond Future	17.6000	0.0176	14.3800	0.0144	(18.295)	0	0	0
2018/12/21	R035	07/02/2019	8.96	Put	Bond Future	7,605.8600	7.6059	7,747.7200	7.7477	1.865	0	0	0
2018/12/21	R035	07/02/2019	8.98	Put	Bond Future	7,440.8500	7.4409	7,582.3300	7.5823	1.901	0	0	0
2018/12/21	R035	07/02/2019	8.97	Call	Bond Future	18.7800	0.0188	15.3800	0.0154	(18.104)	0	0	0
2018/12/21	R035	07/02/2019	8.97	Put	Bond Future	7,523.2600	7.5233	7,664.9400	7.6649	1.883	0	0	0
2018/12/21	R035	02/05/2019	9.74	Put	Bond Future	3,500.5300	3.5005	3,580.9800	3.5810	2.298	0	0	0
2018/12/21	R035	02/05/2019			Bond Future	9.9813	92.9066	10.0013	92.7588	0.201	0.0000	0.0000	0
2018/12/21	R035	02/05/2019	9.74	Call	Bond Future	1,699.0300	1.6990	1,631.7300	1.6317	(3.961)	0	0	0
2018/12/21	R035	02/05/2019	9.75	Call	Bond Future	1,730.5700	1.7306	1,662.5100	1.6625	(3.933)	0	0	0
2018/12/21	R035	02/05/2019	9.75	Put	Bond Future	3,456.3500	3.4563	3,536.0400	3.5360	2.306	0	0	0
2018/12/21	R035	02/05/2019	9.73	Call	Bond Future	1,667.8300	1.6678	1,601.2700	1.6013	(3.991)	0	0	0
2018/12/21	R035	02/05/2019	9.73	Put	Bond Future	3,545.1400	3.5451	3,626.3300	3.6263	2.290	0	0	0
2018/12/21	R035	01/08/2019	10.23	Call	Bond Future	3,906.8700	3.9069	3,812.4000	3.8124	(2.418)	0	0	0
2018/12/21	R035	01/08/2019	10.22	Put	Bond Future	2,594.5700	2.5946	2,651.4700	2.6515	2.193	0	0	0
2018/12/21	R035	01/08/2019			Bond Future	10.0432	94.7200	10.0640	94.5691	0.207	0.0000	0.0000	0
2018/12/21	R035	01/08/2019	10.24	Call	Bond Future	3,948.6200	3.9486	3,853.6400	3.8536	(2.405)	0	0	0
2018/12/21	R035	01/08/2019	10.24	Put	Bond Future	2,536.1200	2.5361	2,591.9900	2.5920	2.203	0	0	0
2018/12/21	R035	01/08/2019	10.23	Put	Bond Future	2,565.3500	2.5654	2,621.7300	2.6217	2.198	0	0	0
2018/12/21	R035	01/08/2019	10.22	Call	Bond Future	3,865.0200	3.8650	3,771.0700	3.7711	(2.431)	0	0	0
2018/12/21	R186	07/02/2019	8.21	Put	Bond Future	4,930.7800	4.9308	5,011.6900	5.0117	1.641	0	0	0
2018/12/21	R186	07/02/2019	8.20	Call	Bond Future	26.7900	0.0268	22.9900	0.0230	(14.184)	0	0	0
2018/12/21	R186	07/02/2019	8.50	Call	Bond Future	136.3900	0.1364	122.4000	0.1224	(10.257)	0	0	1,000
2018/12/21	R186	07/02/2019	9.10	Put	Bond Future	873.6900	0.8737	899.9600	0.9000	3.007	0	0	1,000

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
2018/12/21	R186	07/02/2019	9.92	Put	Bond Future	53.2100	0.0532	54.0200	0.0540	1.522	0	0	1,170
2018/12/21	R186	07/02/2019	9.50	Call	Bond Future	2,961.8700	2.9619	2,883.7300	2.8837	(2.638)	0	0	0
2018/12/21	R186	07/02/2019			Bond Future	9.0262	109.6713	9.0408	109.5863	0.161	0.0000	0.0000	74,984
2018/12/21	R186	07/02/2019	9.20	Put	Bond Future	652.6700	0.6527	672.4600	0.6725	3.032	0	0	0
2018/12/21	R186	07/02/2019	9.20	Call	Bond Future	1,660.5900	1.6606	1,595.4700	1.5955	(3.921)	0	0	3,000
2018/12/21	R186	07/02/2019	9.30	Call	Bond Future	2,060.4500	2.0604	1,989.9100	1.9899	(3.424)	0	0	0
2018/12/21	R186	07/02/2019	9.30	Put	Bond Future	478.1600	0.4782	492.5300	0.4925	3.005	0	0	7,500
2018/12/21	R186	07/02/2019	9.38	Put	Bond Future	367.9900	0.3680	378.8200	0.3788	2.943	0	0	0
2018/12/21	R186	07/02/2019	9.38	Call	Bond Future	2,406.8900	2.4069	2,332.8100	2.3328	(3.078)	0	0	6,000
2018/12/21	R186	07/02/2019	8.21	Call	Bond Future	28.4700	0.0285	24.4700	0.0245	(14.050)	0	0	0
2018/12/21	R186	07/02/2019	8.20	Put	Bond Future	4,990.9300	4.9909	5,072.0400	5.0720	1.625	0	0	0
2018/12/21	R186	07/02/2019	8.30	Put	Bond Future	4,395.9400	4.3959	4,474.6800	4.4747	1.791	0	0	0
2018/12/21	R186	07/02/2019	8.50	Put	Bond Future	3,264.3900	3.2644	3,335.3100	3.3353	2.173	0	0	0
2018/12/21	R186	07/02/2019	9.10	Call	Bond Future	1,303.1800	1.3032	1,244.5400	1.2445	(4.500)	0	0	0
2018/12/21	R186	07/02/2019	9.92	Call	Bond Future	5,108.0900	5.1081	5,023.9900	5.0240	(1.646)	0	0	0
2018/12/21	R186	07/02/2019	9.50	Put	Bond Future	242.8600	0.2429	249.6300	0.2496	2.788	0	0	5,000
2018/12/21	R186	07/02/2019	9.23	Put	Bond Future	595.4600	0.5955	613.5100	0.6135	3.031	0	0	0
2018/12/21	R186	07/02/2019	9.23	Call	Bond Future	1,776.1200	1.7761	1,709.2600	1.7093	(3.764)	0	0	3,000
2018/12/21	R186	07/02/2019	8.22	Call	Bond Future	30.2500	0.0302	26.0400	0.0260	(13.917)	0	0	0
2018/12/21	R186	07/02/2019	8.22	Put	Bond Future	4,870.7700	4.8708	4,951.4700	4.9515	1.657	0	0	0
2018/12/21	R186	07/02/2019	8.30	Call	Bond Future	48.1800	0.0482	42.0100	0.0420	(12.806)	0	0	210
2018/12/21	R186	07/02/2019	9.90	Call	Bond Future	5,002.5600	5.0026	4,918.5700	4.9186	(1.679)	0	0	0
2018/12/21	R186	07/02/2019	9.90	Put	Bond Future	57.3600	0.0574	58.2800	0.0583	1.604	0	0	1,000
2018/12/21	R186	07/02/2019	9.27	Put	Bond Future	525.8100	0.5258	541.6900	0.5417	3.020	0	0	0
2018/12/21	R186	07/02/2019	9.27	Call	Bond Future	1,936.2100	1.9362	1,867.1800	1.8672	(3.565)	0	0	1,170
2018/12/21	R186	07/02/2019	8.77	Put	Bond Future	1,965.5000	1.9655	2,017.7600	2.0178	2.659	0	0	0
2018/12/21	R186	07/02/2019	8.77	Call	Bond Future	457.0200	0.4570	424.3700	0.4244	(7.144)	0	0	1,170
2018/12/21	R186	02/05/2019	10.07	Call	Bond Future	5,788.7200	5.7887	5,709.8700	5.7099	(1.362)	0	0	0
2018/12/21	R186	02/05/2019	9.75	Call	Bond Future	4,318.0200	4.3180	4,244.8900	4.2449	(1.694)	0	0	0
2018/12/21	R186	02/05/2019	9.96	Put	Bond Future	450.1000	0.4501	459.5500	0.4595	2.100	0	0	90
2018/12/21	R186	02/05/2019	8.65	Put	Bond Future	3,260.0100	3.2600	3,316.7900	3.3168	1.742	0	0	0
2018/12/21	R186	02/05/2019	9.25	Put	Bond Future	1,401.1000	1.4011	1,430.3200	1.4303	2.086	0	0	0
2018/12/21	R186	02/05/2019	9.02	Call	Bond Future	1,609.8600	1.6099	1,562.3600	1.5624	(2.951)	0	0	0
2018/12/21	R186	02/05/2019	9.01	Put	Bond Future	2,014.0700	2.0141	2,053.6700	2.0537	1.966	0	0	0
2018/12/21	R186	02/05/2019			Bond Future	9.0859	111.5886	9.1011	111.5020	0.168	0.0000	0.0000	3,050
2018/12/21	R186	02/05/2019	8.65	Call	Bond Future	744.7900	0.7448	714.9300	0.7149	(4.009)	0	0	3,250
2018/12/21	R186	02/05/2019	9.03	Call	Bond Future	1,638.3400	1.6383	1,590.3800	1.5904	(2.927)	0	0	0
2018/12/21	R186	02/05/2019	9.03	Put	Bond Future	1,956.5400	1.9565	1,995.2200	1.9952	1.977	0	0	0
2018/12/21	R186	02/05/2019	10.07	Put	Bond Future	378.9300	0.3789	386.7200	0.3867	2.056	0	0	200
2018/12/21	R186	02/05/2019	9.30	Call	Bond Future	2,503.5900	2.5036	2,444.2100	2.4442	(2.372)	0	0	200
2018/12/21	R186	02/05/2019	9.75	Put	Bond Future	627.4900	0.6275	641.0000	0.6410	2.153	0	0	7,000
2018/12/21	R186	02/05/2019	9.96	Call	Bond Future	5,273.1200	5.2731	5,195.9300	5.1959	(1.464)	0	0	0
2018/12/21	R186	02/05/2019	9.20	Put	Bond Future	1,514.8800	1.5149	1,546.1500	1.5462	2.064	0	0	0
2018/12/21	R186	02/05/2019	10.02	Put	Bond Future	409.5300	0.4095	418.0400	0.4180	2.078	0	0	3,250
2018/12/21	R186	02/05/2019	9.25	Call	Bond Future	2,328.8500	2.3288	2,271.4300	2.2714	(2.466)	0	0	3,250
2018/12/21	R186	02/05/2019	9.02	Put	Bond Future	1,985.1500	1.9851	2,024.2900	2.0243	1.972	0	0	0
2018/12/21	R186	02/05/2019	9.01	Call	Bond Future	1,581.6600	1.5817	1,534.6200	1.5346	(2.974)	0	0	0
2018/12/21	R186	02/05/2019	8.62	Put	Bond Future	3,382.3400	3.3823	3,440.5400	3.4405	1.721	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
2018/12/21	R186	02/05/2019	8.62	Call	Bond Future	691.2100	0.6912	662.7700	0.6628	(4.115)	0	0	90
2018/12/21	R186	02/05/2019	8.70	Put	Bond Future	3,062.6900	3.0627	3,117.0700	3.1171	1.776	0	0	0
2018/12/21	R186	02/05/2019	8.70	Call	Bond Future	839.8500	0.8398	807.5900	0.8076	(3.841)	0	0	200
2018/12/21	R186	02/05/2019	9.30	Put	Bond Future	1,295.2800	1.2953	1,322.5400	1.3225	2.105	0	0	0
2018/12/21	R186	02/05/2019	9.20	Call	Bond Future	2,161.1100	2.1611	2,105.7400	2.1057	(2.562)	0	0	90
2018/12/21	R186	02/05/2019	8.50	Put	Bond Future	3,900.6300	3.9006	3,964.3500	3.9644	1.634	0	0	0
2018/12/21	R186	02/05/2019	8.50	Call	Bond Future	502.2000	0.5022	479.2800	0.4793	(4.564)	0	0	7,000
2018/12/21	R186	02/05/2019	9.00	Put	Bond Future	2,043.5700	2.0436	2,083.6200	2.0836	1.960	0	0	0
2018/12/21	R186	02/05/2019	9.00	Call	Bond Future	1,554.0000	1.5540	1,507.4100	1.5074	(2.998)	0	0	7,000
2018/12/21	R186	02/05/2019	8.80	Put	Bond Future	2,691.3100	2.6913	2,740.8600	2.7409	1.841	0	0	0
2018/12/21	R186	02/05/2019	8.80	Call	Bond Future	1,050.2100	1.0502	1,013.1200	1.0131	(3.532)	0	0	7,500
2018/12/21	R186	02/05/2019	10.02	Call	Bond Future	5,553.1500	5.5532	5,475.0200	5.4750	(1.407)	0	0	0
2018/12/21	R186	01/08/2019	10.08	Put	Bond Future	856.5300	0.8565	871.2500	0.8713	1.719	0	0	6,000
2018/12/21	R186	01/08/2019	9.54	Call	Bond Future	3,650.4900	3.6505	3,588.1100	3.5881	(1.709)	0	0	0
2018/12/21	R186	01/08/2019			Bond Future	9.1427	108.4648	9.1587	108.3764	0.175	0.0000	0.0000	0
2018/12/21	R186	01/08/2019	9.52	Call	Bond Future	3,574.2300	3.5742	3,512.4000	3.5124	(1.730)	0	0	0
2018/12/21	R186	01/08/2019	9.52	Put	Bond Future	1,515.5100	1.5155	1,542.1500	1.5422	1.758	0	0	0
2018/12/21	R186	01/08/2019	8.30	Put	Bond Future	5,258.7300	5.2587	5,328.7900	5.3288	1.332	0	0	0
2018/12/21	R186	01/08/2019	8.30	Call	Bond Future	468.9200	0.4689	450.5100	0.4505	(3.926)	0	0	6,000
2018/12/21	R186	01/08/2019	9.05	Put	Bond Future	2,541.6300	2.5416	2,583.3300	2.5833	1.641	0	0	0
2018/12/21	R186	01/08/2019	9.05	Call	Bond Future	2,028.0300	2.0280	1,981.2600	1.9813	(2.306)	0	0	6,000
2018/12/21	R186	01/08/2019	10.08	Call	Bond Future	5,876.8000	5.8768	5,803.0500	5.8030	(1.255)	0	0	0
2018/12/21	R186	01/08/2019	9.54	Put	Bond Future	1,484.0900	1.4841	1,510.1800	1.5102	1.758	0	0	0
2018/12/21	R186	01/08/2019	9.53	Call	Bond Future	3,612.2900	3.6123	3,550.1900	3.5502	(1.719)	0	0	0
2018/12/21	R186	01/08/2019	9.53	Put	Bond Future	1,499.7100	1.4997	1,526.0800	1.5261	1.758	0	0	0
2018/12/21	R197	07/02/2019			Bond Future	299.1272	299.1272	299.3954	299.3954	0.090	0.0000	0.0000	2,355
2018/12/21	R197	02/05/2019			Bond Future	304.4243	304.4243	304.6968	304.6968	0.090	0.0000	0.0000	0
2018/12/21	R197	01/08/2019			Bond Future	302.8779	302.8779	303.1553	303.1553	0.092	0.0000	0.0000	0
2018/12/21	R202	07/02/2019			Bond Future	230.8834	230.8834	230.8916	230.8916	0.004	0.0000	0.0000	8,805
2018/12/21	R202	02/05/2019			Bond Future	234.9721	234.9721	234.9800	234.9800	0.003	0.0000	0.0000	0
2018/12/21	R202	01/08/2019			Bond Future	235.5978	235.5978	235.6056	235.6056	0.003	0.0000	0.0000	0
2018/12/21	R207	07/02/2019	6.52	Call	Bond Future	618.4600	0.6185	609.3200	0.6093	(1.478)	0	0	0
2018/12/21	R207	07/02/2019	6.51	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/12/21	R207	07/02/2019			Bond Future	5.8262	101.8152	5.8364	101.8060	0.175	0.0000	0.0000	15,739
2018/12/21	R207	07/02/2019	6.53	Call	Bond Future	627.3200	0.6273	618.1800	0.6182	(1.457)	0	0	0
2018/12/21	R207	07/02/2019	6.53	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/12/21	R207	07/02/2019	6.52	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/12/21	R207	07/02/2019	6.51	Call	Bond Future	609.5900	0.6096	600.4500	0.6005	(1.499)	0	0	0
2018/12/21	R207	02/05/2019	7.63	Call	Bond Future	1,619.2900	1.6193	1,609.7900	1.6098	(0.587)	0	0	0
2018/12/21	R207	02/05/2019			Bond Future	5.2146	103.5953	5.2286	103.5858	0.268	0.0000	0.0000	0
2018/12/21	R207	02/05/2019	7.61	Call	Bond Future	1,606.0600	1.6061	1,596.5600	1.5966	(0.592)	0	0	0
2018/12/21	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/21	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/21	R207	02/05/2019	7.62	Call	Bond Future	1,612.6800	1.6127	1,603.1800	1.6032	(0.589)	0	0	0
2018/12/21	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/21	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/21	R207	01/08/2019	7.33	Call	Bond Future	1,615.0600	1.6151	1,605.2100	1.6052	(0.610)	0	0	0
2018/12/21	R207	01/08/2019			Bond Future	3.6455	101.9750	3.6676	101.9652	0.606	0.0000	0.0000	0
2018/12/21	R207	01/08/2019	7.34	Call	Bond Future	1,619.3800	1.6194	1,609.5300	1.6095	(0.608)	0	0	0
2018/12/21	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/21	R207	01/08/2019	7.35	Call	Bond Future	1,623.6900	1.6237	1,613.8400	1.6138	(0.607)	0	0	0
2018/12/21	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/21	R208	07/02/2019	7.07	Call	Bond Future	164.6800	0.1647	147.7000	0.1477	(10.311)	0	0	0
2018/12/21	R208	07/02/2019	7.08	Put	Bond Future	160.1500	0.1602	174.3500	0.1743	8.867	0	0	0
2018/12/21	R208	07/02/2019	7.06	Put	Bond Future	179.6100	0.1796	194.9900	0.1950	8.563	0	0	0
2018/12/21	R208	07/02/2019			Bond Future	7.0726	101.8647	7.0890	101.8329	0.232	0.0000	0.0000	17,335
2018/12/21	R208	07/02/2019	7.07	Put	Bond Future	169.7700	0.1698	184.5600	0.1846	8.712	0	0	0
2018/12/21	R208	07/02/2019	7.08	Call	Bond Future	174.4400	0.1744	156.8700	0.1569	(10.072)	0	0	0
2018/12/21	R208	07/02/2019	7.06	Call	Bond Future	155.1300	0.1551	138.7400	0.1387	(10.565)	0	0	0
2018/12/21	R208	02/05/2019	8.03	Put	Bond Future	33.8300	0.0338	35.4000	0.0354	4.641	0	0	0
2018/12/21	R208	02/05/2019	8.02	Call	Bond Future	1,803.9100	1.8039	1,772.9900	1.7730	(1.714)	0	0	0
2018/12/21	R208	02/05/2019			Bond Future	6.9948	100.2448	7.0134	100.2122	0.266	0.0000	0.0000	0
2018/12/21	R208	02/05/2019	8.03	Call	Bond Future	1,820.3700	1.8204	1,789.4200	1.7894	(1.700)	0	0	0
2018/12/21	R208	02/05/2019	8.02	Put	Bond Future	34.4300	0.0344	36.0300	0.0360	4.647	0	0	0
2018/12/21	R208	02/05/2019	8.04	Call	Bond Future	1,836.8300	1.8368	1,805.8500	1.8059	(1.687)	0	0	0
2018/12/21	R208	02/05/2019	8.04	Put	Bond Future	33.2400	0.0332	34.7800	0.0348	4.633	0	0	0
2018/12/21	R208	01/08/2019	8.16	Call	Bond Future	2,045.5200	2.0455	2,014.4800	2.0145	(1.517)	0	0	0
2018/12/21	R208	01/08/2019	8.17	Put	Bond Future	52.8100	0.0528	55.0300	0.0550	4.204	0	0	0
2018/12/21	R208	01/08/2019			Bond Future	6.8460	102.2013	6.8676	102.1680	0.317	0.0000	0.0000	0
2018/12/21	R208	01/08/2019	8.16	Put	Bond Future	54.0500	0.0541	56.3200	0.0563	4.200	0	0	0
2018/12/21	R208	01/08/2019	8.17	Call	Bond Future	2,059.2300	2.0592	2,028.1400	2.0281	(1.510)	0	0	0
2018/12/21	R208	01/08/2019	8.15	Call	Bond Future	2,031.8300	2.0318	2,000.8400	2.0008	(1.525)	0	0	0
2018/12/21	R208	01/08/2019	8.15	Put	Bond Future	55.3100	0.0553	57.6300	0.0576	4.195	0	0	0
2018/12/21	R209	07/02/2019	10.20	Put	Bond Future	500.7300	0.5007	521.2700	0.5213	4.102	0	0	4,000
2018/12/21	R209	07/02/2019	8.97	Put	Bond Future	5,983.7500	5.9838	6,103.2300	6.1032	1.997	0	0	0
2018/12/21	R209	07/02/2019			Bond Future	9.8538	72.7715	9.8734	72.6474	0.199	0.0000	0.0000	117,749
2018/12/21	R209	07/02/2019	8.96	Call	Bond Future	26.5100	0.0265	22.0700	0.0221	(16.748)	0	0	0
2018/12/21	R209	07/02/2019	8.96	Put	Bond Future	6,053.6400	6.0536	6,173.3400	6.1733	1.977	0	0	0
2018/12/21	R209	07/02/2019	10.20	Call	Bond Future	2,648.9700	2.6490	2,545.3700	2.5454	(3.911)	0	0	0
2018/12/21	R209	07/02/2019	8.97	Call	Bond Future	28.1400	0.0281	23.4800	0.0235	(16.560)	0	0	0
2018/12/21	R209	07/02/2019	9.04	Put	Bond Future	5,499.9700	5.5000	5,617.5400	5.6175	2.138	0	0	0
2018/12/21	R209	07/02/2019	9.04	Call	Bond Future	42.2900	0.0423	35.7200	0.0357	(15.536)	0	0	4,000
2018/12/21	R209	07/02/2019	9.54	Put	Bond Future	2,503.8100	2.5038	2,586.5500	2.5865	3.305	0	0	0
2018/12/21	R209	07/02/2019	9.54	Call	Bond Future	469.5100	0.4695	428.1100	0.4281	(8.818)	0	0	4,000
2018/12/21	R209	07/02/2019	8.95	Call	Bond Future	24.9500	0.0250	20.7400	0.0207	(16.874)	0	0	0
2018/12/21	R209	07/02/2019	8.95	Put	Bond Future	6,123.7000	6.1237	6,243.6300	6.2436	1.958	0	0	0
2018/12/21	R209	02/05/2019	9.70	Put	Bond Future	2,864.3500	2.8644	2,931.0500	2.9311	2.329	0	0	0
2018/12/21	R209	02/05/2019			Bond Future	9.9094	70.8948	9.9295	70.7684	0.203	0.0000	0.0000	0
2018/12/21	R209	02/05/2019	9.69	Call	Bond Future	1,502.7600	1.5028	1,443.6900	1.4437	(3.931)	0	0	0
2018/12/21	R209	02/05/2019	9.69	Put	Bond Future	2,901.4600	2.9015	2,968.7900	2.9688	2.321	0	0	0
2018/12/21	R209	02/05/2019	9.70	Call	Bond Future	1,530.2900	1.5303	1,470.5900	1.4706	(3.901)	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
2018/12/21	R209	02/05/2019	10.50	Call	Bond Future	4,488.0900	4.4881	4,386.8500	4.3869	(2.256)	0	0	0
2018/12/21	R209	02/05/2019	10.71	Call	Bond Future	5,455.4000	5.4554	5,347.6000	5.3476	(1.976)	0	0	0
2018/12/21	R209	02/05/2019	9.68	Call	Bond Future	1,475.5000	1.4755	1,417.0800	1.4171	(3.959)	0	0	0
2018/12/21	R209	02/05/2019	9.68	Put	Bond Future	2,938.9300	2.9389	3,006.9100	3.0069	2.313	0	0	0
2018/12/21	R209	02/05/2019	9.95	Put	Bond Future	2,041.2600	2.0413	2,092.6100	2.0926	2.516	0	0	0
2018/12/21	R209	02/05/2019	9.95	Call	Bond Future	2,295.9100	2.2959	2,220.8600	2.2209	(3.269)	0	0	760
2018/12/21	R209	02/05/2019	10.50	Put	Bond Future	916.3400	0.9163	941.5000	0.9415	2.746	0	0	11,560
2018/12/21	R209	02/05/2019	9.35	Put	Bond Future	4,377.9100	4.3779	4,467.1500	4.4671	2.038	0	0	0
2018/12/21	R209	02/05/2019	9.35	Call	Bond Future	729.6100	0.7296	692.4500	0.6925	(5.093)	0	0	760
2018/12/21	R209	02/05/2019	10.71	Put	Bond Future	678.5000	0.6785	697.1000	0.6971	2.741	0	0	760
2018/12/21	R209	01/08/2019	10.15	Put	Bond Future	2,282.1700	2.2822	2,330.1400	2.3301	2.102	0	0	0
2018/12/21	R209	01/08/2019	10.17	Call	Bond Future	3,497.2700	3.4973	3,415.3500	3.4154	(2.342)	0	0	0
2018/12/21	R209	01/08/2019			Bond Future	9.9641	72.2787	9.9849	72.1497	0.208	0.0000	0.0000	0
2018/12/21	R209	01/08/2019	10.15	Call	Bond Future	3,424.8300	3.4248	3,343.7600	3.3438	(2.367)	0	0	0
2018/12/21	R209	01/08/2019	10.17	Put	Bond Future	2,233.3200	2.2333	2,280.4400	2.2804	2.110	0	0	0
2018/12/21	R209	01/08/2019	10.16	Put	Bond Future	2,257.7400	2.2577	2,305.2900	2.3053	2.106	0	0	0
2018/12/21	R209	01/08/2019	10.16	Call	Bond Future	3,461.0800	3.4611	3,379.5900	3.3796	(2.354)	0	0	0
2018/12/21	R210	07/02/2019			Bond Future	185.9149	185.9149	185.9213	185.9213	0.003	0.0000	0.0000	2,448
2018/12/21	R210	02/05/2019			Bond Future	186.6516	186.6516	186.6576	186.6576	0.003	0.0000	0.0000	0
2018/12/21	R210	01/08/2019			Bond Future	190.3381	190.3381	190.3440	190.3440	0.003	0.0000	0.0000	0
2018/12/21	R212	07/02/2019			Bond Future	155.7763	155.7763	155.7800	155.7800	0.002	0.0000	0.0000	4,976
2018/12/21	R212	02/05/2019			Bond Future	158.5350	158.5350	158.5385	158.5385	0.002	0.0000	0.0000	0
2018/12/21	R212	01/08/2019			Bond Future	161.5950	161.5950	161.5984	161.5984	0.002	0.0000	0.0000	0
2018/12/21	R213	07/02/2019	8.68	Call	Bond Future	16.3300	0.0163	13.4100	0.0134	(17.881)	0	0	0
2018/12/21	R213	07/02/2019			Bond Future	9.6430	84.5913	9.6625	84.4718	0.203	0.0000	0.0000	32,702
2018/12/21	R213	07/02/2019	8.68	Put	Bond Future	6,210.4800	6.2105	6,326.9700	6.3270	1.876	0	0	0
2018/12/21	R213	07/02/2019	8.69	Call	Bond Future	17.3800	0.0174	14.3100	0.0143	(17.664)	0	0	0
2018/12/21	R213	07/02/2019	8.70	Put	Bond Future	6,077.6800	6.0777	6,193.8500	6.1938	1.911	0	0	0
2018/12/21	R213	07/02/2019	8.69	Put	Bond Future	6,144.0100	6.1440	6,260.3500	6.2603	1.894	0	0	0
2018/12/21	R213	07/02/2019	8.70	Call	Bond Future	18.5000	0.0185	15.2600	0.0153	(17.514)	0	0	0
2018/12/21	R213	02/05/2019	9.49	Call	Bond Future	1,442.1400	1.4421	1,385.3400	1.3853	(3.939)	0	0	0
2018/12/21	R213	02/05/2019	9.48	Put	Bond Future	2,766.4800	2.7665	2,831.9800	2.8320	2.368	0	0	0
2018/12/21	R213	02/05/2019			Bond Future	9.7013	82.5209	9.7215	82.3992	0.208	0.0000	0.0000	0
2018/12/21	R213	02/05/2019	9.50	Call	Bond Future	1,468.7100	1.4687	1,411.2900	1.4113	(3.910)	0	0	0
2018/12/21	R213	02/05/2019	9.50	Put	Bond Future	2,696.2300	2.6962	2,760.4900	2.7605	2.383	0	0	0
2018/12/21	R213	02/05/2019	9.49	Put	Bond Future	2,731.2800	2.7313	2,796.1600	2.7962	2.375	0	0	0
2018/12/21	R213	02/05/2019	9.48	Call	Bond Future	1,415.6500	1.4156	1,359.4700	1.3595	(3.968)	0	0	0
2018/12/21	R213	01/08/2019	9.99	Put	Bond Future	1,992.3000	1.9923	2,037.0400	2.0370	2.246	0	0	0
2018/12/21	R213	01/08/2019	9.98	Call	Bond Future	3,313.0500	3.3131	3,234.0200	3.2340	(2.385)	0	0	0
2018/12/21	R213	01/08/2019			Bond Future	9.7592	84.1315	9.7802	84.0073	0.214	0.0000	0.0000	0
2018/12/21	R213	01/08/2019	9.99	Call	Bond Future	3,348.7100	3.3487	3,269.2600	3.2693	(2.373)	0	0	0
2018/12/21	R213	01/08/2019	9.98	Put	Bond Future	2,014.7900	2.0148	2,059.9500	2.0600	2.241	0	0	0
2018/12/21	R213	01/08/2019	10.00	Call	Bond Future	3,384.7800	3.3848	3,304.9100	3.3049	(2.360)	0	0	0
2018/12/21	R213	01/08/2019	10.00	Put	Bond Future	1,970.2800	1.9703	2,014.6000	2.0146	2.249	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
2018/12/21	R214	07/02/2019	9.05	Put	Bond Future	7,004.2500	7.0042	7,162.2800	7.1623	2.256	0	0	0
2018/12/21	R214	07/02/2019			Bond Future	10.0354	71.7957	10.0600	71.6344	0.245	0.0000	0.0000	31,531
2018/12/21	R214	07/02/2019	9.04	Call	Bond Future	14.7800	0.0148	11.7100	0.0117	(20.771)	0	0	0
2018/12/21	R214	07/02/2019	9.04	Put	Bond Future	7,079.8500	7.0799	7,238.0700	7.2381	2.235	0	0	0
2018/12/21	R214	07/02/2019	9.05	Call	Bond Future	15.7800	0.0158	12.5200	0.0125	(20.659)	0	0	0
2018/12/21	R214	07/02/2019	9.03	Call	Bond Future	13.8500	0.0139	10.9400	0.0109	(21.011)	0	0	0
2018/12/21	R214	07/02/2019	9.03	Put	Bond Future	7,155.6400	7.1556	7,314.0200	7.3140	2.213	0	0	0
2018/12/21	R214	02/05/2019	9.87	Call	Bond Future	1,565.9000	1.5659	1,491.1800	1.4912	(4.772)	0	0	0
2018/12/21	R214	02/05/2019	9.85	Call	Bond Future	1,509.4100	1.5094	1,436.3400	1.4363	(4.841)	0	0	0
2018/12/21	R214	02/05/2019			Bond Future	10.0904	69.7552	10.1157	69.5909	0.251	0.0000	0.0000	0
2018/12/21	R214	02/05/2019	9.85	Put	Bond Future	3,101.9300	3.1019	3,193.1400	3.1931	2.940	0	0	0
2018/12/21	R214	02/05/2019	9.87	Put	Bond Future	3,023.6900	3.0237	3,113.2500	3.1132	2.962	0	0	0
2018/12/21	R214	02/05/2019	9.86	Call	Bond Future	1,537.4300	1.5374	1,463.5400	1.4635	(4.806)	0	0	0
2018/12/21	R214	02/05/2019	9.86	Put	Bond Future	3,062.5300	3.0625	3,152.9200	3.1529	2.951	0	0	0
2018/12/21	R214	01/08/2019	10.34	Put	Bond Future	2,348.9200	2.3489	2,412.3700	2.4124	2.701	0	0	0
2018/12/21	R214	01/08/2019			Bond Future	10.1457	71.1166	10.1717	70.9491	0.257	0.0000	0.0000	0
2018/12/21	R214	01/08/2019	10.33	Call	Bond Future	3,545.5400	3.5455	3,442.0200	3.4420	(2.920)	0	0	0
2018/12/21	R214	01/08/2019	10.33	Put	Bond Future	2,374.6100	2.3746	2,438.6100	2.4386	2.695	0	0	0
2018/12/21	R214	01/08/2019	10.34	Call	Bond Future	3,582.4500	3.5825	3,478.3800	3.4784	(2.905)	0	0	0
2018/12/21	R214	01/08/2019	10.32	Call	Bond Future	3,508.5600	3.5086	3,405.6000	3.4056	(2.935)	0	0	0
2018/12/21	R214	01/08/2019	10.32	Put	Bond Future	2,400.3200	2.4003	2,464.8800	2.4649	2.690	0	0	0
2018/12/21	R248	07/02/2019	9.06	Put	Bond Future	9,129.4300	9.1294	9,289.9100	9.2899	1.758	0	0	0
2018/12/21	R248	07/02/2019			Bond Future	10.0609	91.7031	10.0804	91.5401	0.194	0.0000	0.0000	107,561
2018/12/21	R248	07/02/2019	9.06	Call	Bond Future	12.8100	0.0128	10.3200	0.0103	(19.438)	0	0	0
2018/12/21	R248	07/02/2019	9.05	Put	Bond Future	9,227.8400	9.2278	9,388.4700	9.3885	1.741	0	0	0
2018/12/21	R248	07/02/2019	9.07	Call	Bond Future	13.7600	0.0138	11.1100	0.0111	(19.259)	0	0	0
2018/12/21	R248	07/02/2019	9.07	Put	Bond Future	9,031.2600	9.0313	9,191.5800	9.1916	1.775	0	0	0
2018/12/21	R248	07/02/2019	9.05	Call	Bond Future	11.9300	0.0119	9.5900	0.0096	(19.614)	0	0	0
2018/12/21	R248	02/05/2019	9.90	Put	Bond Future	3,767.9300	3.7679	3,856.5500	3.8565	2.352	0	0	0
2018/12/21	R248	02/05/2019			Bond Future	10.1166	88.8698	10.1367	88.7037	0.199	0.0000	0.0000	0
2018/12/21	R248	02/05/2019	9.90	Call	Bond Future	1,944.0600	1.9441	1,866.6500	1.8666	(3.982)	0	0	0
2018/12/21	R248	02/05/2019	9.91	Call	Bond Future	1,980.4900	1.9805	1,902.2100	1.9022	(3.953)	0	0	0
2018/12/21	R248	02/05/2019	9.89	Put	Bond Future	3,817.7000	3.8177	3,907.1800	3.9072	2.344	0	0	0
2018/12/21	R248	02/05/2019	9.91	Put	Bond Future	3,718.6800	3.7187	3,806.4300	3.8064	2.360	0	0	0
2018/12/21	R248	02/05/2019	9.89	Call	Bond Future	1,908.0000	1.9080	1,831.4500	1.8315	(4.012)	0	0	0
2018/12/21	R248	01/08/2019	10.35	Call	Bond Future	4,370.2200	4.3702	4,264.1600	4.2642	(2.427)	0	0	0
2018/12/21	R248	01/08/2019	10.34	Put	Bond Future	2,972.9600	2.9730	3,036.9200	3.0369	2.151	0	0	0
2018/12/21	R248	01/08/2019			Bond Future	10.1726	90.6044	10.1934	90.4349	0.204	0.0000	0.0000	0
2018/12/21	R248	01/08/2019	10.36	Call	Bond Future	4,416.7900	4.4168	4,310.1500	4.3101	(2.414)	0	0	0
2018/12/21	R248	01/08/2019	10.36	Put	Bond Future	2,906.9600	2.9070	2,969.7600	2.9698	2.160	0	0	0
2018/12/21	R248	01/08/2019	10.35	Put	Bond Future	2,939.8000	2.9398	3,003.1800	3.0032	2.156	0	0	0
2018/12/21	R248	01/08/2019	10.34	Call	Bond Future	4,323.8500	4.3238	4,218.3700	4.2184	(2.439)	0	0	0

Total

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