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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/12/2018 TO 27/12/2018

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
2018/12/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	2025	07/02/2019			Bond Future	132.3125	132.3125	132.4706	132.4706	0.119	0.0000	0.0000	355
2018/12/27	2025	02/05/2019			Bond Future	134.6547	134.6547	134.8150	134.8150	0.119	0.0000	0.0000	0
2018/12/27	2025	01/08/2019			Bond Future	137.2668	137.2668	137.4300	137.4300	0.119	0.0000	0.0000	0
2018/12/27	2029	07/02/2019			Bond Future	100.3190	100.3190	100.3257	100.3257	0.007	0.0000	0.0000	2,954
2018/12/27	2029	02/05/2019			Bond Future	101.0218	101.0218	101.0284	101.0284	0.007	0.0000	0.0000	0
2018/12/27	2029	01/08/2019			Bond Future	103.0166	103.0166	103.0230	103.0230	0.006	0.0000	0.0000	0
2018/12/27	2030	07/02/2019	8.62	Call	Bond Future	16.9300	0.0169	18.1500	0.0182	7.206	0	0	0
2018/12/27	2030	07/02/2019	10.20	Put	Bond Future	158.0200	0.1580	113.5800	0.1136	(28.123)	0	0	3,960
2018/12/27	2030	07/02/2019			Bond Future	9.5439	89.9018	9.4965	90.1975	(0.496)	0.0000	0.0000	56,795
2018/12/27	2030	07/02/2019	9.68	Put	Bond Future	822.3300	0.8223	676.8200	0.6768	(17.695)	0	0	0
2018/12/27	2030	07/02/2019	9.68	Call	Bond Future	1,665.4800	1.6655	1,815.7100	1.8157	9.020	0	0	3,960
2018/12/27	2030	07/02/2019	9.18	Put	Bond Future	2,645.7700	2.6458	2,388.0400	2.3880	(9.741)	0	0	0
2018/12/27	2030	07/02/2019	9.18	Call	Bond Future	338.5100	0.3385	376.5200	0.3765	11.229	0	0	3,960
2018/12/27	2030	07/02/2019	8.63	Call	Bond Future	18.0500	0.0181	19.3800	0.0194	7.368	0	0	0
2018/12/27	2030	07/02/2019	8.62	Put	Bond Future	6,033.1300	6.0331	5,738.6100	5.7386	(4.882)	0	0	0
2018/12/27	2030	07/02/2019	10.20	Call	Bond Future	4,125.0700	4.1251	4,376.3700	4.3764	6.092	0	0	0
2018/12/27	2030	07/02/2019	8.90	Call	Bond Future	87.2800	0.0873	96.5100	0.0965	10.575	0	0	1,320
2018/12/27	2030	07/02/2019	8.63	Put	Bond Future	5,966.2900	5.9663	5,671.8800	5.6719	(4.935)	0	0	0
2018/12/27	2030	07/02/2019	8.64	Call	Bond Future	19.2400	0.0192	20.6900	0.0207	7.536	0	0	0
2018/12/27	2030	07/02/2019	8.64	Put	Bond Future	5,899.5700	5.8996	5,605.2800	5.6053	(4.988)	0	0	0
2018/12/27	2030	07/02/2019	9.60	Put	Bond Future	1,023.8700	1.0239	858.0000	0.8580	(16.200)	0	0	0
2018/12/27	2030	07/02/2019	9.60	Call	Bond Future	1,372.8200	1.3728	1,502.6900	1.5027	9.460	0	0	1,320
2018/12/27	2030	07/02/2019	9.40	Put	Bond Future	1,674.6600	1.6747	1,459.7900	1.4598	(12.831)	0	0	0
2018/12/27	2030	07/02/2019	9.40	Call	Bond Future	771.8000	0.7718	852.6700	0.8527	10.478	0	0	0
2018/12/27	2030	07/02/2019	8.70	Put	Bond Future	5,502.2100	5.5022	5,208.8300	5.2088	(5.332)	0	0	0
2018/12/27	2030	07/02/2019	8.70	Call	Bond Future	27.9400	0.0279	30.3000	0.0303	8.447	0	0	0
2018/12/27	2030	07/02/2019	8.90	Put	Bond Future	4,224.5100	4.2245	3,938.0000	3.9380	(6.782)	0	0	0
2018/12/27	2030	02/05/2019	8.90	Put	Bond Future	4,923.7500	4.9238	4,664.5700	4.6646	(5.264)	0	0	0
2018/12/27	2030	02/05/2019	9.41	Call	Bond Future	1,440.2300	1.4402	1,545.1600	1.5452	7.286	0	0	0
2018/12/27	2030	02/05/2019			Bond Future	9.6081	91.4731	9.5592	91.7736	(0.509)	0.0000	0.0000	0
2018/12/27	2030	02/05/2019	9.39	Call	Bond Future	1,386.4800	1.3865	1,488.5800	1.4886	7.364	0	0	0
2018/12/27	2030	02/05/2019	9.39	Put	Bond Future	2,736.8400	2.7368	2,538.4000	2.5384	(7.251)	0	0	0
2018/12/27	2030	02/05/2019	10.20	Call	Bond Future	4,352.2300	4.3522	4,562.1800	4.5622	4.824	0	0	0
2018/12/27	2030	02/05/2019	10.20	Put	Bond Future	820.7400	0.8207	730.1500	0.7302	(11.038)	0	0	3,000
2018/12/27	2030	02/05/2019	8.90	Call	Bond Future	438.3700	0.4384	479.7300	0.4797	9.435	0	0	3,000
2018/12/27	2030	02/05/2019	9.41	Put	Bond Future	2,665.6200	2.6656	2,470.0100	2.4700	(7.338)	0	0	0
2018/12/27	2030	02/05/2019	9.40	Call	Bond Future	1,413.3100	1.4133	1,516.8300	1.5168	7.325	0	0	3,000
2018/12/27	2030	02/05/2019	9.40	Put	Bond Future	2,701.1600	2.7012	2,504.1400	2.5041	(7.294)	0	0	0
2018/12/27	2030	01/08/2019	9.91	Put	Bond Future	2,042.7100	2.0427	1,904.3100	1.9043	(6.775)	0	0	0
2018/12/27	2030	01/08/2019			Bond Future	9.6736	89.2526	9.6229	89.5588	(0.525)	0.0000	0.0000	0
2018/12/27	2030	01/08/2019	9.91	Call	Bond Future	3,449.7800	3.4498	3,617.5400	3.6175	4.863	0	0	0
2018/12/27	2030	01/08/2019	9.92	Call	Bond Future	3,486.2500	3.4863	3,655.0500	3.6550	4.842	0	0	0

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2018/12/27	2030	01/08/2019	9.90	Put	Bond Future	2,065.3300	2.0653	1,925.8900	1.9259	(6.751)	0	0	0
2018/12/27	2030	01/08/2019	9.92	Put	Bond Future	2,020.3100	2.0203	1,882.9500	1.8829	(6.799)	0	0	0
2018/12/27	2030	01/08/2019	9.90	Call	Bond Future	3,413.4700	3.4135	3,580.1900	3.5802	4.884	0	0	0
2018/12/27	2032	07/02/2019	8.81	Call	Bond Future	14.6900	0.0147	15.6800	0.0157	6.739	0	0	0
2018/12/27	2032	07/02/2019	8.80	Put	Bond Future	6,828.9900	6.8290	6,509.8400	6.5098	(4.673)	0	0	0
2018/12/27	2032	07/02/2019			Bond Future	9.7603	91.9950	9.7129	92.3151	(0.485)	0.0000	0.0000	43,478
2018/12/27	2032	07/02/2019	8.82	Call	Bond Future	15.7000	0.0157	16.7900	0.0168	6.943	0	0	0
2018/12/27	2032	07/02/2019	8.82	Put	Bond Future	6,681.7200	6.6817	6,362.7500	6.3627	(4.774)	0	0	0
2018/12/27	2032	07/02/2019	8.81	Put	Bond Future	6,755.2900	6.7553	6,436.2200	6.4362	(4.723)	0	0	0
2018/12/27	2032	07/02/2019	8.80	Call	Bond Future	13.7300	0.0137	14.6400	0.0146	6.628	0	0	0
2018/12/27	2032	02/05/2019	9.62	Put	Bond Future	2,931.0400	2.9310	2,718.8100	2.7188	(7.241)	0	0	0
2018/12/27	2032	02/05/2019	9.61	Call	Bond Future	1,531.6900	1.5317	1,643.1500	1.6431	7.277	0	0	0
2018/12/27	2032	02/05/2019			Bond Future	9.8240	89.4461	9.7752	89.7713	(0.497)	0.0000	0.0000	0
2018/12/27	2032	02/05/2019	9.62	Call	Bond Future	1,561.4700	1.5615	1,674.4600	1.6745	7.236	0	0	0
2018/12/27	2032	02/05/2019	9.61	Put	Bond Future	2,969.1500	2.9692	2,755.3900	2.7554	(7.199)	0	0	0
2018/12/27	2032	02/05/2019	9.63	Call	Bond Future	1,591.7600	1.5918	1,706.2900	1.7063	7.195	0	0	0
2018/12/27	2032	02/05/2019	9.63	Put	Bond Future	2,893.5200	2.8935	2,682.8300	2.6828	(7.281)	0	0	0
2018/12/27	2032	01/08/2019	10.10	Call	Bond Future	3,675.4700	3.6755	3,854.2800	3.8543	4.865	0	0	0
2018/12/27	2032	01/08/2019	10.11	Put	Bond Future	2,271.9700	2.2720	2,120.6100	2.1206	(6.662)	0	0	0
2018/12/27	2032	01/08/2019			Bond Future	9.8870	91.1915	9.8365	91.5228	(0.511)	0.0000	0.0000	0
2018/12/27	2032	01/08/2019	10.10	Put	Bond Future	2,297.3700	2.2974	2,144.8700	2.1449	(6.638)	0	0	0
2018/12/27	2032	01/08/2019	10.11	Call	Bond Future	3,714.0200	3.7140	3,893.9700	3.8940	4.845	0	0	0
2018/12/27	2032	01/08/2019	10.09	Call	Bond Future	3,637.0800	3.6371	3,814.7600	3.8148	4.885	0	0	0
2018/12/27	2032	01/08/2019	10.09	Put	Bond Future	2,323.0000	2.3230	2,169.3700	2.1694	(6.613)	0	0	0
2018/12/27	2033	07/02/2019			Bond Future	102.4308	102.4308	102.1920	102.1920	(0.233)	0.0000	0.0000	5,890
2018/12/27	2033	02/05/2019			Bond Future	103.0986	103.0986	102.8552	102.8552	(0.236)	0.0000	0.0000	0
2018/12/27	2033	01/08/2019			Bond Future	105.1344	105.1344	104.8859	104.8859	(0.236)	0.0000	0.0000	0
2018/12/27	2037	07/02/2019	9.06	Put	Bond Future	7,414.0500	7.4140	7,060.8200	7.0608	(4.764)	0	0	0
2018/12/27	2037	07/02/2019	9.05	Call	Bond Future	17.9500	0.0180	19.1600	0.0192	6.741	0	0	0
2018/12/27	2037	07/02/2019			Bond Future	9.9887	87.9581	9.9415	88.3126	(0.473)	0.0000	0.0000	57,970
2018/12/27	2037	07/02/2019	9.06	Call	Bond Future	19.2300	0.0192	20.5600	0.0206	6.916	0	0	0
2018/12/27	2037	07/02/2019	9.05	Put	Bond Future	7,497.4800	7.4975	7,144.1300	7.1441	(4.713)	0	0	0
2018/12/27	2037	07/02/2019	9.07	Call	Bond Future	20.5900	0.0206	22.0400	0.0220	7.042	0	0	0
2018/12/27	2037	07/02/2019	9.07	Put	Bond Future	7,330.8200	7.3308	6,977.7100	6.9777	(4.817)	0	0	0
2018/12/27	2037	02/05/2019	9.81	Put	Bond Future	3,442.8000	3.4428	3,201.3200	3.2013	(7.014)	0	0	0
2018/12/27	2037	02/05/2019			Bond Future	10.0526	89.4954	10.0041	89.8558	(0.483)	0.0000	0.0000	0
2018/12/27	2037	02/05/2019	9.80	Call	Bond Future	1,587.5700	1.5876	1,704.8400	1.7048	7.387	0	0	0
2018/12/27	2037	02/05/2019	9.80	Put	Bond Future	3,486.8600	3.4869	3,243.6900	3.2437	(6.974)	0	0	0
2018/12/27	2037	02/05/2019	9.81	Call	Bond Future	1,619.8800	1.6199	1,738.8400	1.7388	7.344	0	0	0
2018/12/27	2037	02/05/2019	9.79	Call	Bond Future	1,555.8200	1.5558	1,671.3900	1.6714	7.428	0	0	0
2018/12/27	2037	02/05/2019	9.79	Put	Bond Future	3,531.5800	3.5316	3,286.7100	3.2867	(6.934)	0	0	0
2018/12/27	2037	01/08/2019	10.31	Call	Bond Future	4,020.1600	4.0202	4,216.1800	4.2162	4.876	0	0	0
2018/12/27	2037	01/08/2019			Bond Future	10.1187	86.9861	10.0686	87.3533	(0.496)	0.0000	0.0000	0
2018/12/27	2037	01/08/2019	10.29	Call	Bond Future	3,936.2200	3.9362	4,129.7300	4.1297	4.916	0	0	0
2018/12/27	2037	01/08/2019	10.29	Put	Bond Future	2,699.7000	2.6997	2,526.0300	2.5260	(6.433)	0	0	0

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2018/12/27	2037	01/08/2019	10.31	Put	Bond Future	2,641.0400	2.6410	2,469.8800	2.4699	(6.481)	0	0	0
2018/12/27	2037	01/08/2019	10.30	Call	Bond Future	3,978.1000	3.9781	4,172.8600	4.1729	4.896	0	0	0
2018/12/27	2037	01/08/2019	10.30	Put	Bond Future	2,670.2400	2.6702	2,497.8200	2.4978	(6.457)	0	0	0
2018/12/27	2038	07/02/2019			Bond Future	120.2234	120.2234	120.2318	120.2318	0.007	0.0000	0.0000	9,955
2018/12/27	2038	02/05/2019			Bond Future	122.3516	122.3516	122.3597	122.3597	0.007	0.0000	0.0000	0
2018/12/27	2038	01/08/2019			Bond Future	124.7149	124.7149	124.7229	124.7229	0.006	0.0000	0.0000	0
2018/12/27	2040	07/02/2019	9.13	Call	Bond Future	19.2700	0.0193	20.6000	0.0206	6.902	0	0	0
2018/12/27	2040	07/02/2019	9.11	Put	Bond Future	8,175.4000	8.1754	7,796.2200	7.7962	(4.638)	0	0	0
2018/12/27	2040	07/02/2019			Bond Future	10.0585	91.1126	10.0113	91.4929	(0.469)	0.0000	0.0000	31,965
2018/12/27	2040	07/02/2019	9.13	Put	Bond Future	7,993.9700	7.9940	7,615.0100	7.6150	(4.741)	0	0	0
2018/12/27	2040	07/02/2019	9.11	Call	Bond Future	16.8200	0.0168	17.9300	0.0179	6.599	0	0	0
2018/12/27	2040	07/02/2019	9.12	Put	Bond Future	8,084.5800	8.0846	7,705.5000	7.7055	(4.689)	0	0	0
2018/12/27	2040	07/02/2019	9.12	Call	Bond Future	18.0100	0.0180	19.2200	0.0192	6.718	0	0	0
2018/12/27	2040	02/05/2019	9.60	Call	Bond Future	925.8800	0.9259	1,005.3600	1.0054	8.584	0	0	1,150
2018/12/27	2040	02/05/2019	9.89	Call	Bond Future	1,796.5100	1.7965	1,926.2500	1.9263	7.222	0	0	0
2018/12/27	2040	02/05/2019	9.88	Put	Bond Future	3,715.3200	3.7153	3,456.6500	3.4567	(6.962)	0	0	0
2018/12/27	2040	02/05/2019			Bond Future	10.1220	92.7051	10.0734	93.0917	(0.480)	0.0000	0.0000	0
2018/12/27	2040	02/05/2019	10.20	Put	Bond Future	2,410.3500	2.4103	2,209.6100	2.2096	(8.328)	0	0	0
2018/12/27	2040	02/05/2019	10.20	Call	Bond Future	3,026.0100	3.0260	3,211.8700	3.2119	6.142	0	0	1,150
2018/12/27	2040	02/05/2019	9.60	Put	Bond Future	5,225.5900	5.2256	4,918.4700	4.9185	(5.877)	0	0	0
2018/12/27	2040	02/05/2019	9.90	Call	Bond Future	1,831.9000	1.8319	1,963.4400	1.9634	7.181	0	0	0
2018/12/27	2040	02/05/2019	9.90	Put	Bond Future	3,621.5000	3.6215	3,366.4400	3.3664	(7.043)	0	0	0
2018/12/27	2040	02/05/2019	9.89	Put	Bond Future	3,668.0600	3.6681	3,411.2000	3.4112	(7.003)	0	0	0
2018/12/27	2040	02/05/2019	9.88	Call	Bond Future	1,761.7000	1.7617	1,889.6300	1.8896	7.262	0	0	0
2018/12/27	2040	01/08/2019	10.36	Call	Bond Future	4,239.4400	4.2394	4,447.2700	4.4473	4.902	0	0	0
2018/12/27	2040	01/08/2019	10.37	Put	Bond Future	2,873.8400	2.8738	2,689.1300	2.6891	(6.427)	0	0	0
2018/12/27	2040	01/08/2019			Bond Future	10.1877	90.0081	10.1376	90.4020	(0.492)	0.0000	0.0000	0
2018/12/27	2040	01/08/2019	10.36	Put	Bond Future	2,905.3100	2.9053	2,719.2600	2.7193	(6.404)	0	0	0
2018/12/27	2040	01/08/2019	10.37	Call	Bond Future	4,284.4200	4.2844	4,493.5900	4.4936	4.882	0	0	0
2018/12/27	2040	01/08/2019	10.38	Call	Bond Future	4,329.3100	4.3293	4,539.8200	4.5398	4.862	0	0	0
2018/12/27	2040	01/08/2019	10.38	Put	Bond Future	2,842.4000	2.8424	2,659.0300	2.6590	(6.451)	0	0	0
2018/12/27	2044	07/02/2019	9.18	Put	Bond Future	7,958.3500	7.9584	7,575.0300	7.5750	(4.817)	0	0	0
2018/12/27	2044	07/02/2019			Bond Future	10.0874	88.1616	10.0402	88.5465	(0.467)	0.0000	0.0000	37,400
2018/12/27	2044	07/02/2019	9.17	Call	Bond Future	20.4100	0.0204	21.8400	0.0218	7.006	0	0	0
2018/12/27	2044	07/02/2019	9.17	Put	Bond Future	8,050.9900	8.0510	7,667.5300	7.6675	(4.763)	0	0	0
2018/12/27	2044	07/02/2019	9.18	Call	Bond Future	21.8300	0.0218	23.4000	0.0234	7.192	0	0	0
2018/12/27	2044	07/02/2019	9.16	Call	Bond Future	19.0700	0.0191	20.3800	0.0204	6.869	0	0	0
2018/12/27	2044	07/02/2019	9.16	Put	Bond Future	8,143.8600	8.1439	7,760.2800	7.7603	(4.710)	0	0	0
2018/12/27	2044	02/05/2019	9.90	Call	Bond Future	1,771.4700	1.7715	1,899.8900	1.8999	7.249	0	0	0
2018/12/27	2044	02/05/2019			Bond Future	10.1487	89.7025	10.1002	90.0938	(0.477)	0.0000	0.0000	0
2018/12/27	2044	02/05/2019	9.90	Put	Bond Future	3,811.1800	3.8112	3,548.3700	3.5484	(6.896)	0	0	0
2018/12/27	2044	02/05/2019	9.91	Call	Bond Future	1,806.8000	1.8068	1,937.0500	1.9371	7.209	0	0	0
2018/12/27	2044	02/05/2019	9.92	Put	Bond Future	3,715.0100	3.7150	3,455.8500	3.4558	(6.976)	0	0	0
2018/12/27	2044	02/05/2019	9.91	Put	Bond Future	3,762.9400	3.7629	3,501.9600	3.5020	(6.936)	0	0	0
2018/12/27	2044	02/05/2019	9.92	Call	Bond Future	1,842.3000	1.8423	1,974.3700	1.9744	7.169	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
2018/12/27	2044	01/08/2019	10.40	Put	Bond Future	2,900.5700	2.9006	2,714.6500	2.7146	(6.410)	0	0	0
2018/12/27	2044	01/08/2019			Bond Future	10.2120	87.0721	10.1621	87.4707	(0.489)	0.0000	0.0000	0
2018/12/27	2044	01/08/2019	10.39	Call	Bond Future	4,327.9500	4.3280	4,539.2900	4.5393	4.883	0	0	0
2018/12/27	2044	01/08/2019	10.39	Put	Bond Future	2,932.4800	2.9325	2,745.2100	2.7452	(6.386)	0	0	0
2018/12/27	2044	01/08/2019	10.40	Call	Bond Future	4,373.3200	4.3733	4,586.0100	4.5860	4.863	0	0	0
2018/12/27	2044	01/08/2019	10.38	Call	Bond Future	4,282.7700	4.2828	4,492.7500	4.4927	4.903	0	0	0
2018/12/27	2044	01/08/2019	10.38	Put	Bond Future	2,964.7100	2.9647	2,776.0800	2.7761	(6.363)	0	0	0
2018/12/27	2046	07/02/2019			Bond Future	114.3695	114.3695	114.3778	114.3778	0.007	0.0000	0.0000	12,458
2018/12/27	2046	02/05/2019			Bond Future	114.7082	114.7082	114.7163	114.7163	0.007	0.0000	0.0000	0
2018/12/27	2046	01/08/2019			Bond Future	116.9732	116.9732	116.9811	116.9811	0.007	0.0000	0.0000	0
2018/12/27	2050	07/02/2019			Bond Future	118.1303	118.1303	118.1391	118.1391	0.007	0.0000	0.0000	10,568
2018/12/27	2050	02/05/2019			Bond Future	120.2214	120.2214	120.2300	120.2300	0.007	0.0000	0.0000	0
2018/12/27	2050	01/08/2019			Bond Future	120.7769	120.7769	120.7852	120.7852	0.007	0.0000	0.0000	0
2018/12/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	AL37	07/02/2019			Index Future	609.5050	609.5050	610.5070	610.5070	0.164	0.0000	0.0000	0
2018/12/27	AL37	02/05/2019			Index Future	620.1590	620.1590	621.1740	621.1740	0.164	0.0000	0.0000	0
2018/12/27	AL37	01/08/2019			Index Future	632.2590	632.2590	633.2910	633.2910	0.163	0.0000	0.0000	0
2018/12/27	AL7T	07/02/2019			Index Future	700.4210	700.4210	702.3610	702.3610	0.277	0.0000	0.0000	0
2018/12/27	AL7T	02/05/2019			Index Future	712.6640	712.6640	714.6330	714.6330	0.276	0.0000	0.0000	0
2018/12/27	AL7T	01/08/2019			Index Future	726.5690	726.5690	728.5730	728.5730	0.276	0.0000	0.0000	0
2018/12/27	ALBI	07/02/2019			Index Future	632.1310	632.1310	634.2940	634.2940	0.342	0.0000	0.0000	908
2018/12/27	ALBI	02/05/2019			Index Future	643.1800	643.1800	645.3770	645.3770	0.342	0.0000	0.0000	0
2018/12/27	ALBI	01/08/2019			Index Future	655.7290	655.7290	657.9670	657.9670	0.341	0.0000	0.0000	0
2018/12/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/12/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/12/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/27	ES33	07/02/2019			Bond Future	11.1922	76.8423	11.1437	77.1189	(0.433)	0.0000	0.0000	494
2018/12/27	ES33	02/05/2019			Bond Future	11.2959	74.3940	11.2459	74.6752	(0.443)	0.0000	0.0000	0
2018/12/27	ES33	01/08/2019			Bond Future	11.4035	75.8457	11.3517	76.1321	(0.454)	0.0000	0.0000	0
2018/12/27	ES42	07/02/2019			Bond Future	11.4343	78.8235	11.3810	79.1683	(0.467)	0.0000	0.0000	5,169
2018/12/27	ES42	02/05/2019			Bond Future	11.5385	75.9403	11.4834	76.2910	(0.478)	0.0000	0.0000	0
2018/12/27	ES42	01/08/2019			Bond Future	11.6445	77.4225	11.5874	77.7797	(0.490)	0.0000	0.0000	0
2018/12/27	GOVI	07/02/2019	666.53	Put	GOVI	410,260.0000	41.0260	388,510.0000	38.8510	(5.302)	0	0	0
2018/12/27	GOVI	07/02/2019			GOVI	625.5040	625.5040	627.6790	627.6790	0.348	0.0000	0.0000	449
2018/12/27	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/27	GOVI	07/02/2019	666.52	Put	GOVI	410,160.0000	41.0160	388,410.0000	38.8410	(5.303)	0	0	0
2018/12/27	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/27	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/27	GOVI	07/02/2019	666.51	Put	GOVI	410,060.0000	41.0060	388,310.0000	38.8310	(5.304)	0	0	0
2018/12/27	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/27	GOVI	02/05/2019	647.88	Put	GOVI	114,430.0000	11.4430	92,340.0000	9.2340	(19.304)	0	0	0
2018/12/27	GOVI	02/05/2019	647.86	Put	GOVI	114,230.0000	11.4230	92,140.0000	9.2140	(19.338)	0	0	0
2018/12/27	GOVI	02/05/2019			GOVI	636.4370	636.4370	638.6460	638.6460	0.347	0.0000	0.0000	0
2018/12/27	GOVI	02/05/2019	647.87	Put	GOVI	114,330.0000	11.4330	92,240.0000	9.2240	(19.321)	0	0	0
2018/12/27	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/27	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/27	GOVI	01/08/2019	638.68	Call	GOVI	101,750.0000	10.1750	124,240.0000	12.4240	22.103	0	0	0
2018/12/27	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/27	GOVI	01/08/2019			GOVI	648.8550	648.8550	651.1040	651.1040	0.347	0.0000	0.0000	0
2018/12/27	GOVI	01/08/2019	638.69	Call	GOVI	101,650.0000	10.1650	124,140.0000	12.4140	22.125	0	0	0
2018/12/27	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/27	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/27	GOVI	01/08/2019	638.67	Call	GOVI	101,850.0000	10.1850	124,340.0000	12.4340	22.081	0	0	0
2018/12/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/12/27	IGOV	07/02/2019			Index Future	253.7340	253.7340	253.7570	253.7570	0.009	0.0000	0.0000	518
2018/12/27	IGOV	02/05/2019			Index Future	258.2260	258.2260	258.2480	258.2480	0.009	0.0000	0.0000	215
2018/12/27	IGOV	01/08/2019			Index Future	263.3260	263.3260	263.3470	263.3470	0.008	0.0000	0.0000	0
2018/12/27	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/12/27	IS01	20/06/2019			Interest Rate Swap	102.0300	102.0300	102.0300	102.0300	0.000	0.0000	0.0000	0
2018/12/27	IS01	19/09/2019			Interest Rate Swap	99.9200	99.9200	99.9200	99.9200	0.000	0.0000	0.0000	0
2018/12/27	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/12/27	IS02	21/06/2019			Interest Rate Swap	99.7500	99.7500	99.7500	99.7500	0.000	0.0000	0.0000	0

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2018/12/27	IS02	20/09/2019			Interest Rate Swap	101.9200	101.9200	101.9200	101.9200	0.000	0.0000	0.0000	0
2018/12/27	IS02	20/12/2019			Interest Rate Swap	102.9100	102.9100	102.9100	102.9100	0.000	0.0000	0.0000	0
2018/12/27	IS02	23/03/2020			Interest Rate Swap	98.9800	98.9800	98.9800	98.9800	0.000	0.0000	0.0000	0
2018/12/27	IS02	22/06/2020			Interest Rate Swap	102.6100	102.6100	102.6100	102.6100	0.000	0.0000	0.0000	0
2018/12/27	IS02	21/09/2020			Interest Rate Swap	99.6600	99.6600	99.6600	99.6600	0.000	0.0000	0.0000	0
2018/12/27	IS05	17/12/2020			Interest Rate Swap	96.5200	96.5200	96.5200	96.5200	0.000	0.0000	0.0000	0
2018/12/27	IS05	16/03/2021			Interest Rate Swap	95.7500	95.7500	95.7400	95.7400	(0.010)	0.0000	0.0000	0
2018/12/27	IS05	15/06/2021			Interest Rate Swap	94.9300	94.9300	94.9300	94.9300	0.000	0.0000	0.0000	0
2018/12/27	IS05	21/09/2021			Interest Rate Swap	95.0900	95.0900	95.0900	95.0900	0.000	0.0000	0.0000	0
2018/12/27	IS05	21/12/2021			Interest Rate Swap	97.2800	97.2800	97.2700	97.2700	(0.010)	0.0000	0.0000	51
2018/12/27	IS05	15/03/2022			Interest Rate Swap	97.4100	97.4100	97.4100	97.4100	0.000	0.0000	0.0000	0
2018/12/27	IS05	21/06/2022			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/12/27	IS05	20/09/2022			Interest Rate Swap	102.5100	102.5100	102.5100	102.5100	0.000	0.0000	0.0000	0
2018/12/27	IS05	20/12/2022			Interest Rate Swap	103.7500	103.7500	103.7500	103.7500	0.000	0.0000	0.0000	0
2018/12/27	IS05	22/03/2023			Interest Rate Swap	97.1200	97.1200	97.1200	97.1200	0.000	0.0000	0.0000	0
2018/12/27	IS05	20/06/2023			Interest Rate Swap	103.1600	103.1600	103.1600	103.1600	0.000	0.0000	0.0000	0
2018/12/27	IS05	19/09/2023			Interest Rate Swap	98.6600	98.6600	98.6600	98.6600	0.000	0.0000	0.0000	0
2018/12/27	IS10	17/12/2025			Interest Rate Swap	95.3600	95.3600	95.3400	95.3400	(0.021)	0.0000	0.0000	0
2018/12/27	IS10	16/03/2026			Interest Rate Swap	92.3700	92.3700	92.3600	92.3600	(0.011)	0.0000	0.0000	0
2018/12/27	IS10	15/06/2026			Interest Rate Swap	91.1400	91.1400	91.1200	91.1200	(0.022)	0.0000	0.0000	0
2018/12/27	IS10	21/09/2026			Interest Rate Swap	93.3200	93.3200	93.3000	93.3000	(0.021)	0.0000	0.0000	0
2018/12/27	IS10	21/12/2026			Interest Rate Swap	97.1300	97.1300	97.1100	97.1100	(0.021)	0.0000	0.0000	0
2018/12/27	IS10	15/03/2027			Interest Rate Swap	95.7200	95.7200	95.7100	95.7100	(0.010)	0.0000	0.0000	0
2018/12/27	IS10	21/06/2027			Interest Rate Swap	97.8100	97.8100	97.8000	97.8000	(0.010)	0.0000	0.0000	0
2018/12/27	IS10	20/09/2027			Interest Rate Swap	103.2800	103.2800	103.2600	103.2600	(0.019)	0.0000	0.0000	0
2018/12/27	IS10	20/12/2027			Interest Rate Swap	103.6500	103.6500	103.6400	103.6400	(0.010)	0.0000	0.0000	0
2018/12/27	IS10	22/03/2028			Interest Rate Swap	97.2000	97.2000	97.1800	97.1800	(0.021)	0.0000	0.0000	0
2018/12/27	IS10	20/06/2028			Interest Rate Swap	104.3800	104.3800	104.3700	104.3700	(0.010)	0.0000	0.0000	0
2018/12/27	IS10	19/09/2028			Interest Rate Swap	97.9800	97.9800	97.9700	97.9700	(0.010)	0.0000	0.0000	0
2018/12/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/12/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/12/27	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/27	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/12/27	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/12/27	R023	07/02/2019	10.59	Call	Bond Future	7,483.6800	7.4837	7,644.0600	7.6441	2.143	0	0	0
2018/12/27	R023	07/02/2019			Bond Future	8.2434	101.8580	8.1955	102.0183	(0.581)	0.0000	0.0000	62,040
2018/12/27	R023	07/02/2019	10.57	Call	Bond Future	7,422.9100	7.4229	7,583.2900	7.5833	2.161	0	0	0
2018/12/27	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/27	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/27	R023	07/02/2019	10.58	Call	Bond Future	7,453.3000	7.4533	7,613.6800	7.6137	2.152	0	0	0
2018/12/27	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/27	R023	02/05/2019	8.45	Call	Bond Future	1,144.0600	1.1441	1,235.3900	1.2354	7.983	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
2018/12/27	R023	02/05/2019	8.44	Put	Bond Future	617.3500	0.6173	544.9400	0.5449	(11.729)	0	0	0
2018/12/27	R023	02/05/2019			Bond Future	8.2804	99.7084	8.2293	99.8712	(0.617)	0.0000	0.0000	0
2018/12/27	R023	02/05/2019	8.46	Call	Bond Future	1,164.5900	1.1646	1,256.8200	1.2568	7.920	0	0	0
2018/12/27	R023	02/05/2019	8.46	Put	Bond Future	594.9900	0.5950	524.4100	0.5244	(11.862)	0	0	0
2018/12/27	R023	02/05/2019	8.45	Put	Bond Future	606.0800	0.6061	534.6000	0.5346	(11.794)	0	0	0
2018/12/27	R023	02/05/2019	8.44	Call	Bond Future	1,123.7100	1.1237	1,214.1100	1.2141	8.045	0	0	0
2018/12/27	R023	01/08/2019	8.95	Call	Bond Future	2,411.1300	2.4111	2,528.2500	2.5282	4.857	0	0	0
2018/12/27	R023	01/08/2019			Bond Future	8.3055	101.6539	8.2504	101.8196	(0.664)	0.0000	0.0000	0
2018/12/27	R023	01/08/2019	8.93	Call	Bond Future	2,363.1400	2.3631	2,479.3700	2.4794	4.918	0	0	0
2018/12/27	R023	01/08/2019	8.93	Put	Bond Future	509.0500	0.5091	459.5800	0.4596	(9.718)	0	0	0
2018/12/27	R023	01/08/2019	8.95	Put	Bond Future	498.3800	0.4984	449.8000	0.4498	(9.748)	0	0	0
2018/12/27	R023	01/08/2019	8.94	Call	Bond Future	2,386.9700	2.3870	2,503.6600	2.5037	4.889	0	0	0
2018/12/27	R023	01/08/2019	8.94	Put	Bond Future	503.5500	0.5035	454.5400	0.4545	(9.733)	0	0	0
2018/12/27	R035	07/02/2019	8.98	Call	Bond Future	14.5900	0.0146	15.6400	0.0156	7.197	0	0	0
2018/12/27	R035	07/02/2019			Bond Future	9.9213	95.7205	9.8739	96.0748	(0.478)	0.0000	0.0000	71,434
2018/12/27	R035	07/02/2019	8.96	Call	Bond Future	12.6800	0.0127	13.5600	0.0136	6.940	0	0	0
2018/12/27	R035	07/02/2019	8.96	Put	Bond Future	7,613.3100	7.6133	7,259.9100	7.2599	(4.642)	0	0	0
2018/12/27	R035	07/02/2019	8.98	Put	Bond Future	7,447.7700	7.4478	7,094.5400	7.0945	(4.743)	0	0	0
2018/12/27	R035	07/02/2019	8.97	Call	Bond Future	13.6100	0.0136	14.5700	0.0146	7.054	0	0	0
2018/12/27	R035	07/02/2019	8.97	Put	Bond Future	7,530.4600	7.5305	7,177.1400	7.1771	(4.692)	0	0	0
2018/12/27	R035	02/05/2019	9.74	Put	Bond Future	3,472.2500	3.4723	3,231.1800	3.2312	(6.943)	0	0	0
2018/12/27	R035	02/05/2019			Bond Future	9.9830	92.8933	9.9343	93.2534	(0.489)	0.0000	0.0000	0
2018/12/27	R035	02/05/2019	9.74	Call	Bond Future	1,657.5100	1.6575	1,776.4900	1.7765	7.178	0	0	0
2018/12/27	R035	02/05/2019	9.75	Call	Bond Future	1,688.8200	1.6888	1,809.4500	1.8094	7.143	0	0	0
2018/12/27	R035	02/05/2019	9.75	Put	Bond Future	3,427.8400	3.4278	3,188.4200	3.1884	(6.985)	0	0	0
2018/12/27	R035	02/05/2019	9.73	Call	Bond Future	1,626.5300	1.6265	1,743.8700	1.7439	7.214	0	0	0
2018/12/27	R035	02/05/2019	9.73	Put	Bond Future	3,517.0800	3.5171	3,274.3700	3.2744	(6.901)	0	0	0
2018/12/27	R035	01/08/2019	10.23	Call	Bond Future	3,870.4500	3.8705	4,066.3700	4.0664	5.062	0	0	0
2018/12/27	R035	01/08/2019	10.22	Put	Bond Future	2,572.2700	2.5723	2,400.1200	2.4001	(6.693)	0	0	0
2018/12/27	R035	01/08/2019			Bond Future	10.0451	94.7059	9.9948	95.0726	(0.501)	0.0000	0.0000	0
2018/12/27	R035	01/08/2019	10.24	Call	Bond Future	3,912.1800	3.9122	4,109.4000	4.1094	5.041	0	0	0
2018/12/27	R035	01/08/2019	10.24	Put	Bond Future	2,513.7700	2.5138	2,344.2200	2.3442	(6.745)	0	0	0
2018/12/27	R035	01/08/2019	10.23	Put	Bond Future	2,543.0200	2.5430	2,372.1700	2.3722	(6.718)	0	0	0
2018/12/27	R035	01/08/2019	10.22	Call	Bond Future	3,828.6300	3.8286	4,023.2500	4.0232	5.083	0	0	0
2018/12/27	R186	07/02/2019	8.21	Put	Bond Future	4,906.3200	4.9063	4,630.9300	4.6309	(5.613)	0	0	0
2018/12/27	R186	07/02/2019	8.20	Call	Bond Future	20.9900	0.0210	23.1000	0.0231	10.052	0	0	0
2018/12/27	R186	07/02/2019	8.50	Call	Bond Future	118.8400	0.1188	134.1300	0.1341	12.866	0	0	1,000
2018/12/27	R186	07/02/2019	9.10	Put	Bond Future	821.6100	0.8216	675.4000	0.6754	(17.796)	0	0	1,000
2018/12/27	R186	07/02/2019	9.92	Put	Bond Future	41.7700	0.0418	26.6700	0.0267	(36.150)	0	0	1,170
2018/12/27	R186	07/02/2019	9.50	Call	Bond Future	2,949.3100	2.9493	3,169.9000	3.1699	7.479	0	0	0
2018/12/27	R186	07/02/2019			Bond Future	9.0230	109.6896	8.9755	109.9673	(0.526)	0.0000	0.0000	74,967
2018/12/27	R186	07/02/2019	9.20	Put	Bond Future	604.3500	0.6044	483.7100	0.4837	(19.962)	0	0	0
2018/12/27	R186	07/02/2019	9.20	Call	Bond Future	1,630.6600	1.6307	1,787.7000	1.7877	9.630	0	0	3,000
2018/12/27	R186	07/02/2019	9.30	Call	Bond Future	2,035.6900	2.0357	2,216.6900	2.2167	8.891	0	0	0
2018/12/27	R186	07/02/2019	9.30	Put	Bond Future	435.0100	0.4350	338.3300	0.3383	(22.225)	0	0	7,500
2018/12/27	R186	07/02/2019	9.38	Put	Bond Future	329.5700	0.3296	250.2100	0.2502	(24.080)	0	0	0

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2018/12/27	R186	07/02/2019	9.38	Call	Bond Future	2,386.8600	2.3869	2,585.1800	2.5852	8.309	0	0	6,000
2018/12/27	R186	07/02/2019	8.21	Call	Bond Future	22.4000	0.0224	24.6900	0.0247	10.223	0	0	0
2018/12/27	R186	07/02/2019	8.20	Put	Bond Future	4,966.7400	4.9667	4,691.1700	4.6912	(5.548)	0	0	0
2018/12/27	R186	07/02/2019	8.30	Put	Bond Future	4,368.6400	4.3686	4,095.4100	4.0954	(6.254)	0	0	0
2018/12/27	R186	07/02/2019	8.50	Put	Bond Future	3,228.4500	3.2285	2,966.0600	2.9661	(8.127)	0	0	0
2018/12/27	R186	07/02/2019	9.10	Call	Bond Future	1,269.4900	1.2695	1,400.9600	1.4010	10.356	0	0	0
2018/12/27	R186	07/02/2019	9.92	Call	Bond Future	5,115.0400	5.1150	5,377.6200	5.3776	5.133	0	0	0
2018/12/27	R186	07/02/2019	9.50	Put	Bond Future	211.9100	0.2119	154.8200	0.1548	(26.941)	0	0	5,000
2018/12/27	R186	07/02/2019	9.23	Put	Bond Future	548.5900	0.5486	435.3800	0.4354	(20.637)	0	0	0
2018/12/27	R186	07/02/2019	9.23	Call	Bond Future	1,747.6400	1.7476	1,912.1100	1.9121	9.411	0	0	3,000
2018/12/27	R186	07/02/2019	8.22	Call	Bond Future	23.9000	0.0239	26.3600	0.0264	10.293	0	0	0
2018/12/27	R186	07/02/2019	8.22	Put	Bond Future	4,846.0300	4.8460	4,570.8100	4.5708	(5.679)	0	0	0
2018/12/27	R186	07/02/2019	8.30	Call	Bond Future	39.2700	0.0393	43.7200	0.0437	11.332	0	0	210
2018/12/27	R186	07/02/2019	9.90	Call	Bond Future	5,008.8700	5.0089	5,270.3700	5.2704	5.221	0	0	0
2018/12/27	R186	07/02/2019	9.90	Put	Bond Future	45.2800	0.0453	29.1000	0.0291	(35.733)	0	0	1,000
2018/12/27	R186	07/02/2019	9.27	Put	Bond Future	481.0100	0.4810	377.4000	0.3774	(21.540)	0	0	0
2018/12/27	R186	07/02/2019	9.27	Call	Bond Future	1,909.8000	1.9098	2,083.8700	2.0839	9.115	0	0	1,170
2018/12/27	R186	07/02/2019	8.77	Put	Bond Future	1,915.7300	1.9157	1,690.9900	1.6910	(11.731)	0	0	0
2018/12/27	R186	07/02/2019	8.77	Call	Bond Future	425.6400	0.4256	478.5800	0.4786	12.438	0	0	1,170
2018/12/27	R186	02/05/2019	10.07	Call	Bond Future	5,786.6700	5.7867	6,020.1000	6.0201	4.034	0	0	0
2018/12/27	R186	02/05/2019	9.75	Call	Bond Future	4,310.1000	4.3101	4,518.7500	4.5188	4.841	0	0	0
2018/12/27	R186	02/05/2019	9.96	Put	Bond Future	428.3000	0.4283	372.1000	0.3721	(13.122)	0	0	90
2018/12/27	R186	02/05/2019	8.65	Put	Bond Future	3,225.3800	3.2254	3,009.4400	3.0094	(6.695)	0	0	0
2018/12/27	R186	02/05/2019	9.25	Put	Bond Future	1,366.6800	1.3667	1,234.3400	1.2343	(9.683)	0	0	0
2018/12/27	R186	02/05/2019	9.02	Call	Bond Future	1,591.2700	1.5913	1,708.4200	1.7084	7.362	0	0	0
2018/12/27	R186	02/05/2019	9.01	Put	Bond Future	1,977.6500	1.9776	1,811.2100	1.8112	(8.416)	0	0	0
2018/12/27	R186	02/05/2019			Bond Future	9.0827	111.6065	9.0332	111.8886	(0.545)	0.0000	0.0000	3,050
2018/12/27	R186	02/05/2019	8.65	Call	Bond Future	727.9600	0.7280	794.1700	0.7942	9.095	0	0	3,250
2018/12/27	R186	02/05/2019	9.03	Call	Bond Future	1,619.7900	1.6198	1,738.3800	1.7384	7.321	0	0	0
2018/12/27	R186	02/05/2019	9.03	Put	Bond Future	1,920.1900	1.9202	1,756.6300	1.7566	(8.518)	0	0	0
2018/12/27	R186	02/05/2019	10.07	Put	Bond Future	359.0800	0.3591	310.3600	0.3104	(13.568)	0	0	200
2018/12/27	R186	02/05/2019	9.30	Call	Bond Future	2,487.6500	2.4876	2,644.2900	2.6443	6.297	0	0	200
2018/12/27	R186	02/05/2019	9.75	Put	Bond Future	601.7700	0.6018	528.2700	0.5283	(12.214)	0	0	7,000
2018/12/27	R186	02/05/2019	9.96	Call	Bond Future	5,269.1200	5.2691	5,495.0700	5.4951	4.288	0	0	0
2018/12/27	R186	02/05/2019	9.20	Put	Bond Future	1,479.8600	1.4799	1,340.5400	1.3405	(9.414)	0	0	0
2018/12/27	R186	02/05/2019	10.02	Put	Bond Future	388.8100	0.3888	336.8300	0.3368	(13.369)	0	0	3,250
2018/12/27	R186	02/05/2019	9.25	Call	Bond Future	2,312.2300	2.3122	2,462.0400	2.4620	6.479	0	0	3,250
2018/12/27	R186	02/05/2019	9.02	Put	Bond Future	1,948.7600	1.9488	1,783.7600	1.7838	(8.467)	0	0	0
2018/12/27	R186	02/05/2019	9.01	Call	Bond Future	1,563.0400	1.5630	1,678.7500	1.6788	7.403	0	0	0
2018/12/27	R186	02/05/2019	8.62	Put	Bond Future	3,348.1100	3.3481	3,128.4100	3.1284	(6.562)	0	0	0
2018/12/27	R186	02/05/2019	8.62	Call	Bond Future	674.7800	0.6748	737.2300	0.7372	9.255	0	0	90
2018/12/27	R186	02/05/2019	8.70	Put	Bond Future	3,027.4700	3.0275	2,817.9500	2.8180	(6.921)	0	0	0
2018/12/27	R186	02/05/2019	8.70	Call	Bond Future	822.4300	0.8224	895.0600	0.8951	8.831	0	0	200
2018/12/27	R186	02/05/2019	9.30	Put	Bond Future	1,261.5400	1.2615	1,136.0300	1.1360	(9.949)	0	0	0
2018/12/27	R186	02/05/2019	9.20	Call	Bond Future	2,143.8900	2.1439	2,286.7200	2.2867	6.662	0	0	90
2018/12/27	R186	02/05/2019	8.50	Put	Bond Future	3,868.2700	3.8683	3,634.5000	3.6345	(6.043)	0	0	0
2018/12/27	R186	02/05/2019	8.50	Call	Bond Future	487.6400	0.4876	536.0200	0.5360	9.921	0	0	7,000
2018/12/27	R186	02/05/2019	9.00	Put	Bond Future	2,007.1100	2.0071	1,839.2400	1.8392	(8.364)	0	0	0

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2018/12/27	R186	02/05/2019	9.00	Call	Bond Future	1,535.3400	1.5353	1,649.6200	1.6496	7.443	0	0	7,000
2018/12/27	R186	02/05/2019	8.80	Put	Bond Future	2,655.2200	2.6552	2,459.1300	2.4591	(7.385)	0	0	0
2018/12/27	R186	02/05/2019	8.80	Call	Bond Future	1,031.9200	1.0319	1,117.9800	1.1180	8.340	0	0	7,500
2018/12/27	R186	02/05/2019	10.02	Call	Bond Future	5,550.2300	5.5502	5,780.4000	5.7804	4.147	0	0	0
2018/12/27	R186	01/08/2019	10.08	Put	Bond Future	835.0700	0.8351	762.9300	0.7629	(8.639)	0	0	6,000
2018/12/27	R186	01/08/2019	9.54	Call	Bond Future	3,641.6500	3.6417	3,816.6000	3.8166	4.804	0	0	0
2018/12/27	R186	01/08/2019			Bond Future	9.1395	108.4824	9.0876	108.7698	(0.568)	0.0000	0.0000	0
2018/12/27	R186	01/08/2019	9.52	Call	Bond Future	3,565.2300	3.5652	3,738.3700	3.7384	4.856	0	0	0
2018/12/27	R186	01/08/2019	9.52	Put	Bond Future	1,488.9400	1.4889	1,374.7100	1.3747	(7.672)	0	0	0
2018/12/27	R186	01/08/2019	8.30	Put	Bond Future	5,232.7000	5.2327	4,989.2000	4.9892	(4.653)	0	0	0
2018/12/27	R186	01/08/2019	8.30	Call	Bond Future	460.4600	0.4605	504.3300	0.5043	9.527	0	0	6,000
2018/12/27	R186	01/08/2019	9.05	Put	Bond Future	2,512.0800	2.5121	2,348.8000	2.3488	(6.500)	0	0	0
2018/12/27	R186	01/08/2019	9.05	Call	Bond Future	2,016.0500	2.0160	2,140.1400	2.1401	6.155	0	0	6,000
2018/12/27	R186	01/08/2019	10.08	Call	Bond Future	5,872.9100	5.8729	6,088.1400	6.0881	3.665	0	0	0
2018/12/27	R186	01/08/2019	9.54	Put	Bond Future	1,457.6800	1.4577	1,345.2600	1.3453	(7.712)	0	0	0
2018/12/27	R186	01/08/2019	9.53	Call	Bond Future	3,603.3800	3.6034	3,777.4200	3.7774	4.830	0	0	0
2018/12/27	R186	01/08/2019	9.53	Put	Bond Future	1,473.2300	1.4732	1,359.9000	1.3599	(7.693)	0	0	0
2018/12/27	R197	07/02/2019			Bond Future	299.4177	299.4177	299.4325	299.4325	0.005	0.0000	0.0000	2,355
2018/12/27	R197	02/05/2019			Bond Future	304.7178	304.7178	304.7318	304.7318	0.005	0.0000	0.0000	0
2018/12/27	R197	01/08/2019			Bond Future	303.1756	303.1756	303.1891	303.1891	0.004	0.0000	0.0000	0
2018/12/27	R202	07/02/2019			Bond Future	230.9158	230.9158	230.9319	230.9319	0.007	0.0000	0.0000	8,805
2018/12/27	R202	02/05/2019			Bond Future	235.0033	235.0033	235.0189	235.0189	0.007	0.0000	0.0000	0
2018/12/27	R202	01/08/2019			Bond Future	235.6286	235.6286	235.6439	235.6439	0.006	0.0000	0.0000	0
2018/12/27	R207	07/02/2019	6.52	Call	Bond Future	607.3600	0.6074	644.5500	0.6445	6.123	0	0	0
2018/12/27	R207	07/02/2019	6.51	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/12/27	R207	07/02/2019			Bond Future	5.8386	101.8041	5.7970	101.8413	(0.711)	0.0000	0.0000	15,739
2018/12/27	R207	07/02/2019	6.53	Call	Bond Future	616.2300	0.6162	653.4200	0.6534	6.035	0	0	0
2018/12/27	R207	07/02/2019	6.53	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/12/27	R207	07/02/2019	6.52	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/12/27	R207	07/02/2019	6.51	Call	Bond Future	598.4900	0.5985	635.6900	0.6357	6.216	0	0	0
2018/12/27	R207	02/05/2019	7.63	Call	Bond Future	1,607.1900	1.6072	1,644.6400	1.6446	2.330	0	0	0
2018/12/27	R207	02/05/2019			Bond Future	5.2324	103.5833	5.1773	103.6207	(1.053)	0.0000	0.0000	0
2018/12/27	R207	02/05/2019	7.61	Call	Bond Future	1,593.9600	1.5940	1,631.4100	1.6314	2.349	0	0	0
2018/12/27	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/27	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/27	R207	02/05/2019	7.62	Call	Bond Future	1,600.5800	1.6006	1,638.0300	1.6380	2.340	0	0	0
2018/12/27	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/27	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/27	R207	01/08/2019	7.33	Call	Bond Future	1,602.1400	1.6021	1,640.0300	1.6400	2.365	0	0	0
2018/12/27	R207	01/08/2019			Bond Future	3.6745	101.9621	3.5895	102.0000	(2.315)	0.0000	0.0000	0
2018/12/27	R207	01/08/2019	7.34	Call	Bond Future	1,606.4600	1.6065	1,644.3500	1.6444	2.359	0	0	0
2018/12/27	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/27	R207	01/08/2019	7.35	Call	Bond Future	1,610.7700	1.6108	1,648.6600	1.6487	2.352	0	0	0
2018/12/27	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/27	R208	07/02/2019	7.07	Call	Bond Future	151.0500	0.1511	193.4600	0.1935	28.077	0	0	0
2018/12/27	R208	07/02/2019	7.08	Put	Bond Future	159.8900	0.1599	113.4800	0.1135	(29.026)	0	0	0
2018/12/27	R208	07/02/2019	7.06	Put	Bond Future	179.8800	0.1799	129.9100	0.1299	(27.780)	0	0	0
2018/12/27	R208	07/02/2019			Bond Future	7.0797	101.8511	7.0329	101.9417	(0.660)	0.0000	0.0000	17,335
2018/12/27	R208	07/02/2019	7.07	Put	Bond Future	169.7700	0.1698	121.5700	0.1216	(28.391)	0	0	0
2018/12/27	R208	07/02/2019	7.08	Call	Bond Future	160.5500	0.1605	204.7500	0.2048	27.530	0	0	0
2018/12/27	R208	07/02/2019	7.06	Call	Bond Future	141.7700	0.1418	182.4100	0.1824	28.666	0	0	0
2018/12/27	R208	02/05/2019	8.03	Put	Bond Future	32.5000	0.0325	25.6200	0.0256	(21.169)	0	0	0
2018/12/27	R208	02/05/2019	8.02	Call	Bond Future	1,787.9000	1.7879	1,872.7000	1.8727	4.743	0	0	0
2018/12/27	R208	02/05/2019			Bond Future	7.0032	100.2301	6.9506	100.3219	(0.750)	0.0000	0.0000	0
2018/12/27	R208	02/05/2019	8.03	Call	Bond Future	1,804.3700	1.8044	1,889.2800	1.8893	4.706	0	0	0
2018/12/27	R208	02/05/2019	8.02	Put	Bond Future	33.0900	0.0331	26.1000	0.0261	(21.124)	0	0	0
2018/12/27	R208	02/05/2019	8.04	Call	Bond Future	1,820.8400	1.8208	1,905.8700	1.9059	4.670	0	0	0
2018/12/27	R208	02/05/2019	8.04	Put	Bond Future	31.9200	0.0319	25.1600	0.0252	(21.178)	0	0	0
2018/12/27	R208	01/08/2019	8.16	Call	Bond Future	2,029.3100	2.0293	2,114.1200	2.1141	4.179	0	0	0
2018/12/27	R208	01/08/2019	8.17	Put	Bond Future	52.1200	0.0521	43.8000	0.0438	(15.963)	0	0	0
2018/12/27	R208	01/08/2019			Bond Future	6.8561	102.1858	6.7953	102.2791	(0.885)	0.0000	0.0000	0
2018/12/27	R208	01/08/2019	8.16	Put	Bond Future	53.3500	0.0534	44.8700	0.0449	(15.895)	0	0	0
2018/12/27	R208	01/08/2019	8.17	Call	Bond Future	2,043.0300	2.0430	2,128.0000	2.1280	4.159	0	0	0
2018/12/27	R208	01/08/2019	8.15	Call	Bond Future	2,015.6200	2.0156	2,100.2700	2.1003	4.200	0	0	0
2018/12/27	R208	01/08/2019	8.15	Put	Bond Future	54.6100	0.0546	45.9700	0.0460	(15.821)	0	0	0
2018/12/27	R209	07/02/2019	10.20	Put	Bond Future	460.7000	0.4607	361.8000	0.3618	(21.467)	0	0	4,000
2018/12/27	R209	07/02/2019	8.97	Put	Bond Future	5,990.4700	5.9905	5,692.3200	5.6923	(4.977)	0	0	0
2018/12/27	R209	07/02/2019			Bond Future	9.8560	72.7578	9.8089	73.0576	(0.478)	0.0000	0.0000	117,572
2018/12/27	R209	07/02/2019	8.96	Call	Bond Future	19.8300	0.0198	21.2900	0.0213	7.363	0	0	0
2018/12/27	R209	07/02/2019	8.96	Put	Bond Future	6,060.6700	6.0607	5,762.3900	5.7624	(4.922)	0	0	0
2018/12/27	R209	07/02/2019	10.20	Call	Bond Future	2,595.2300	2.5952	2,796.0700	2.7961	7.739	0	0	0
2018/12/27	R209	07/02/2019	8.97	Call	Bond Future	21.1500	0.0212	22.7400	0.0227	7.518	0	0	0
2018/12/27	R209	07/02/2019	9.54	Put	Bond Future	2,473.3400	2.4733	2,220.2100	2.2202	(10.234)	0	0	0
2018/12/27	R209	07/02/2019	9.54	Call	Bond Future	425.3300	0.4253	471.9400	0.4719	10.959	0	0	4,000
2018/12/27	R209	07/02/2019	9.04	Put	Bond Future	5,504.1200	5.5041	5,207.1900	5.2072	(5.395)	0	0	0
2018/12/27	R209	07/02/2019	9.04	Call	Bond Future	32.7300	0.0327	35.5400	0.0355	8.585	0	0	4,000
2018/12/27	R209	07/02/2019	8.95	Call	Bond Future	18.5800	0.0186	19.9300	0.0199	7.266	0	0	0
2018/12/27	R209	07/02/2019	8.95	Put	Bond Future	6,131.0400	6.1310	5,832.6500	5.8326	(4.867)	0	0	0
2018/12/27	R209	02/05/2019	9.70	Put	Bond Future	2,841.5500	2.8415	2,642.1600	2.6422	(7.017)	0	0	0
2018/12/27	R209	02/05/2019			Bond Future	9.9117	70.8804	9.8633	71.1850	(0.488)	0.0000	0.0000	0
2018/12/27	R209	02/05/2019	9.69	Call	Bond Future	1,465.7100	1.4657	1,569.5000	1.5695	7.081	0	0	0
2018/12/27	R209	02/05/2019	9.69	Put	Bond Future	2,878.8600	2.8789	2,678.0500	2.6781	(6.975)	0	0	0
2018/12/27	R209	02/05/2019	9.70	Call	Bond Future	1,493.0400	1.4930	1,598.2500	1.5982	7.047	0	0	0
2018/12/27	R209	02/05/2019	10.50	Call	Bond Future	4,449.1100	4.4491	4,659.5900	4.6596	4.731	0	0	0
2018/12/27	R209	02/05/2019	10.71	Call	Bond Future	5,418.6400	5.4186	5,648.7100	5.6487	4.246	0	0	0
2018/12/27	R209	02/05/2019	9.68	Call	Bond Future	1,438.6500	1.4387	1,541.0400	1.5410	7.117	0	0	0
2018/12/27	R209	02/05/2019	9.68	Put	Bond Future	2,916.5300	2.9165	2,714.3200	2.7143	(6.933)	0	0	0
2018/12/27	R209	02/05/2019	9.95	Put	Bond Future	2,015.2300	2.0152	1,851.5300	1.8515	(8.123)	0	0	0
2018/12/27	R209	02/05/2019	9.95	Call	Bond Future	2,255.4300	2.2554	2,396.3300	2.3963	6.247	0	0	760
2018/12/27	R209	02/05/2019	10.50	Put	Bond Future	891.8100	0.8918	797.6900	0.7977	(10.554)	0	0	11,560
2018/12/27	R209	02/05/2019	9.35	Put	Bond Future	4,364.5800	4.3646	4,119.0000	4.1190	(5.627)	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
2018/12/27	R209	02/05/2019	9.35	Call	Bond Future	701.8300	0.7018	760.8500	0.7608	8.409	0	0	760
2018/12/27	R209	02/05/2019	10.71	Put	Bond Future	656.1900	0.6562	581.6600	0.5817	(11.358)	0	0	760
2018/12/27	R209	01/08/2019	10.15	Put	Bond Future	2,263.5800	2.2636	2,118.1200	2.1181	(6.426)	0	0	0
2018/12/27	R209	01/08/2019	10.17	Call	Bond Future	3,463.4400	3.4634	3,630.4700	3.6305	4.823	0	0	0
2018/12/27	R209	01/08/2019			Bond Future	9.9665	72.2635	9.9168	72.5739	(0.499)	0.0000	0.0000	0
2018/12/27	R209	01/08/2019	10.15	Call	Bond Future	3,391.0600	3.3911	3,555.9900	3.5560	4.864	0	0	0
2018/12/27	R209	01/08/2019	10.17	Put	Bond Future	2,214.6700	2.2147	2,071.3100	2.0713	(6.473)	0	0	0
2018/12/27	R209	01/08/2019	10.16	Put	Bond Future	2,239.1200	2.2391	2,094.7100	2.0947	(6.449)	0	0	0
2018/12/27	R209	01/08/2019	10.16	Call	Bond Future	3,427.2800	3.4273	3,593.2600	3.5933	4.843	0	0	0
2018/12/27	R210	07/02/2019			Bond Future	185.9400	185.9400	185.9526	185.9526	0.007	0.0000	0.0000	2,448
2018/12/27	R210	02/05/2019			Bond Future	186.6757	186.6757	186.6878	186.6878	0.006	0.0000	0.0000	0
2018/12/27	R210	01/08/2019			Bond Future	190.3618	190.3618	190.3736	190.3736	0.006	0.0000	0.0000	0
2018/12/27	R212	07/02/2019			Bond Future	155.7913	155.7913	155.7987	155.7987	0.005	0.0000	0.0000	4,976
2018/12/27	R212	02/05/2019			Bond Future	158.5491	158.5491	158.5561	158.5561	0.004	0.0000	0.0000	0
2018/12/27	R212	01/08/2019			Bond Future	161.6086	161.6086	161.6153	161.6153	0.004	0.0000	0.0000	0
2018/12/27	R213	07/02/2019	8.68	Call	Bond Future	11.8600	0.0119	12.6400	0.0126	6.577	0	0	0
2018/12/27	R213	07/02/2019			Bond Future	9.6448	84.5802	9.5975	84.8707	(0.491)	0.0000	0.0000	32,702
2018/12/27	R213	07/02/2019	8.68	Put	Bond Future	6,217.0300	6.2170	5,927.3100	5.9273	(4.660)	0	0	0
2018/12/27	R213	07/02/2019	8.69	Call	Bond Future	12.6800	0.0127	13.5500	0.0136	6.861	0	0	0
2018/12/27	R213	07/02/2019	8.70	Put	Bond Future	6,083.7600	6.0838	5,794.2100	5.7942	(4.759)	0	0	0
2018/12/27	R213	07/02/2019	8.69	Put	Bond Future	6,150.3300	6.1503	5,860.7000	5.8607	(4.709)	0	0	0
2018/12/27	R213	07/02/2019	8.70	Call	Bond Future	13.5600	0.0136	14.5100	0.0145	7.006	0	0	0
2018/12/27	R213	02/05/2019	9.49	Call	Bond Future	1,407.6700	1.4077	1,508.9200	1.5089	7.193	0	0	0
2018/12/27	R213	02/05/2019	9.48	Put	Bond Future	2,744.0200	2.7440	2,548.7000	2.5487	(7.118)	0	0	0
2018/12/27	R213	02/05/2019			Bond Future	9.7033	82.5090	9.6545	82.8042	(0.503)	0.0000	0.0000	0
2018/12/27	R213	02/05/2019	9.50	Call	Bond Future	1,434.0600	1.4341	1,536.6900	1.5367	7.157	0	0	0
2018/12/27	R213	02/05/2019	9.50	Put	Bond Future	2,673.4100	2.6734	2,480.8400	2.4808	(7.203)	0	0	0
2018/12/27	R213	02/05/2019	9.49	Put	Bond Future	2,708.6400	2.7086	2,514.6900	2.5147	(7.160)	0	0	0
2018/12/27	R213	02/05/2019	9.48	Call	Bond Future	1,381.3600	1.3814	1,481.2400	1.4812	7.231	0	0	0
2018/12/27	R213	01/08/2019	9.99	Put	Bond Future	1,974.4100	1.9744	1,838.7100	1.8387	(6.873)	0	0	0
2018/12/27	R213	01/08/2019	9.98	Call	Bond Future	3,282.6400	3.2826	3,446.6300	3.4466	4.996	0	0	0
2018/12/27	R213	01/08/2019			Bond Future	9.7614	84.1189	9.7109	84.4197	(0.517)	0.0000	0.0000	0
2018/12/27	R213	01/08/2019	9.99	Call	Bond Future	3,318.2800	3.3183	3,483.3200	3.4833	4.974	0	0	0
2018/12/27	R213	01/08/2019	9.98	Put	Bond Future	1,996.9200	1.9969	1,860.1700	1.8602	(6.848)	0	0	0
2018/12/27	R213	01/08/2019	10.00	Call	Bond Future	3,354.3300	3.3543	3,520.4100	3.5204	4.951	0	0	0
2018/12/27	R213	01/08/2019	10.00	Put	Bond Future	1,952.3700	1.9524	1,817.7100	1.8177	(6.897)	0	0	0
2018/12/27	R214	07/02/2019	9.05	Put	Bond Future	7,045.9300	7.0459	6,703.1900	6.7032	(4.864)	0	0	0
2018/12/27	R214	07/02/2019			Bond Future	10.0425	71.7492	9.9903	72.0930	(0.520)	0.0000	0.0000	31,531
2018/12/27	R214	07/02/2019	9.04	Call	Bond Future	10.2100	0.0102	11.1300	0.0111	9.011	0	0	0
2018/12/27	R214	07/02/2019	9.04	Put	Bond Future	7,121.7900	7.1218	6,778.9600	6.7790	(4.814)	0	0	0
2018/12/27	R214	07/02/2019	9.05	Call	Bond Future	10.9500	0.0109	11.9600	0.0120	9.224	0	0	0
2018/12/27	R214	07/02/2019	9.03	Call	Bond Future	9.5200	0.0095	10.3500	0.0103	8.718	0	0	0
2018/12/27	R214	07/02/2019	9.03	Put	Bond Future	7,197.8200	7.1978	6,854.9000	6.8549	(4.764)	0	0	0
2018/12/27	R214	02/05/2019	9.87	Call	Bond Future	1,513.8800	1.5139	1,635.3600	1.6354	8.024	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
2018/12/27	R214	02/05/2019	9.85	Call	Bond Future	1,458.1300		1.4581	1,576.3800	1.5764	8.110	0	0	0
2018/12/27	R214	02/05/2019			Bond Future	10.0978		69.7073	10.0442	70.0568	(0.531)	0.0000	0.0000	0
2018/12/27	R214	02/05/2019	9.85	Put	Bond Future	3,098.5500		3.0986	2,867.3200	2.8673	(7.463)	0	0	0
2018/12/27	R214	02/05/2019	9.87	Put	Bond Future	3,019.5700		3.0196	2,791.5700	2.7916	(7.551)	0	0	0
2018/12/27	R214	02/05/2019	9.86	Call	Bond Future	1,485.7800		1.4858	1,605.6500	1.6056	8.068	0	0	0
2018/12/27	R214	02/05/2019	9.86	Put	Bond Future	3,058.7800		3.0588	2,829.1700	2.8292	(7.507)	0	0	0
2018/12/27	R214	01/08/2019	10.34	Put	Bond Future	2,343.4400		2.3434	2,179.6000	2.1796	(6.991)	0	0	0
2018/12/27	R214	01/08/2019			Bond Future	10.1533		71.0674	10.0982	71.4235	(0.543)	0.0000	0.0000	0
2018/12/27	R214	01/08/2019	10.33	Call	Bond Future	3,491.0100		3.4910	3,682.0200	3.6820	5.471	0	0	0
2018/12/27	R214	01/08/2019	10.33	Put	Bond Future	2,369.2600		2.3693	2,204.2300	2.2042	(6.965)	0	0	0
2018/12/27	R214	01/08/2019	10.34	Call	Bond Future	3,527.7900		3.5278	3,719.9900	3.7200	5.448	0	0	0
2018/12/27	R214	01/08/2019	10.32	Call	Bond Future	3,454.1800		3.4542	3,643.9800	3.6440	5.495	0	0	0
2018/12/27	R214	01/08/2019	10.32	Put	Bond Future	2,395.1200		2.3951	2,228.8800	2.2289	(6.941)	0	0	0
2018/12/27	R248	07/02/2019	9.06	Put	Bond Future	9,142.0800		9.1421	8,746.9300	8.7469	(4.322)	0	0	0
2018/12/27	R248	07/02/2019			Bond Future	10.0628		91.6866	10.0157	92.0822	(0.469)	0.0000	0.0000	107,561
2018/12/27	R248	07/02/2019	9.06	Call	Bond Future	8.9200		0.0089	9.4300	0.0094	5.717	0	0	0
2018/12/27	R248	07/02/2019	9.05	Put	Bond Future	9,240.7100		9.2407	8,845.5000	8.8455	(4.277)	0	0	0
2018/12/27	R248	07/02/2019	9.07	Call	Bond Future	9.6300		0.0096	10.2000	0.0102	5.919	0	0	0
2018/12/27	R248	07/02/2019	9.07	Put	Bond Future	9,043.6700		9.0437	8,648.5800	8.6486	(4.369)	0	0	0
2018/12/27	R248	07/02/2019	9.05	Call	Bond Future	8.2600		0.0083	8.7100	0.0087	5.448	0	0	0
2018/12/27	R248	02/05/2019	9.90	Put	Bond Future	3,737.9400		3.7379	3,473.4600	3.4735	(7.076)	0	0	0
2018/12/27	R248	02/05/2019			Bond Future	10.1187		88.8522	10.0702	89.2544	(0.479)	0.0000	0.0000	0
2018/12/27	R248	02/05/2019	9.90	Call	Bond Future	1,896.5400		1.8965	2,034.2200	2.0342	7.260	0	0	0
2018/12/27	R248	02/05/2019	9.91	Call	Bond Future	1,932.7100		1.9327	2,072.3000	2.0723	7.223	0	0	0
2018/12/27	R248	02/05/2019	9.89	Put	Bond Future	3,787.9700		3.7880	3,521.5800	3.5216	(7.033)	0	0	0
2018/12/27	R248	02/05/2019	9.91	Put	Bond Future	3,688.4300		3.6884	3,425.8600	3.4259	(7.119)	0	0	0
2018/12/27	R248	02/05/2019	9.89	Call	Bond Future	1,860.7400		1.8607	1,996.5100	1.9965	7.297	0	0	0
2018/12/27	R248	01/08/2019	10.35	Call	Bond Future	4,327.5500		4.3275	4,545.6600	4.5457	5.040	0	0	0
2018/12/27	R248	01/08/2019	10.34	Put	Bond Future	2,948.7400		2.9487	2,755.6900	2.7557	(6.547)	0	0	0
2018/12/27	R248	01/08/2019			Bond Future	10.1749		90.5859	10.1250	90.9957	(0.490)	0.0000	0.0000	0
2018/12/27	R248	01/08/2019	10.36	Call	Bond Future	4,374.0800		4.3741	4,593.6200	4.5936	5.019	0	0	0
2018/12/27	R248	01/08/2019	10.36	Put	Bond Future	2,882.6600		2.8827	2,692.4800	2.6925	(6.597)	0	0	0
2018/12/27	R248	01/08/2019	10.35	Put	Bond Future	2,915.5400		2.9155	2,723.9300	2.7239	(6.572)	0	0	0
2018/12/27	R248	01/08/2019	10.34	Call	Bond Future	4,281.2200		4.2812	4,497.8900	4.4979	5.061	0	0	0
Total														970107