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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/12/2018 TO 28/12/2018

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
2018/12/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	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
2018/12/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	2025	07/02/2019			Bond Future	132.4706	132.4706	132.3996	132.3996	(0.054)	0.0000	0.0000	355
2018/12/28	2025	02/05/2019			Bond Future	134.8150	134.8150	134.7426	134.7426	(0.054)	0.0000	0.0000	0
2018/12/28	2025	01/08/2019			Bond Future	137.4300	137.4300	137.3559	137.3559	(0.054)	0.0000	0.0000	0
2018/12/28	2029	07/02/2019			Bond Future	100.3257	100.3257	100.3292	100.3292	0.003	0.0000	0.0000	2,954
2018/12/28	2029	02/05/2019			Bond Future	101.0284	101.0284	101.0316	101.0316	0.003	0.0000	0.0000	0
2018/12/28	2029	01/08/2019			Bond Future	103.0230	103.0230	103.0262	103.0262	0.003	0.0000	0.0000	0
2018/12/28	2030	07/02/2019	8.62	Call	Bond Future	18.1500	0.0182	25.8300	0.0258	42.314	0	0	0
2018/12/28	2030	07/02/2019	10.20	Put	Bond Future	113.5800	0.1136	79.7900	0.0798	(29.750)	0	0	3,960
2018/12/28	2030	07/02/2019			Bond Future	9.4965	90.1975	9.4297	90.6173	(0.704)	0.0000	0.0000	56,795
2018/12/28	2030	07/02/2019	9.68	Put	Bond Future	676.8200	0.6768	532.2800	0.5323	(21.356)	0	0	0
2018/12/28	2030	07/02/2019	9.68	Call	Bond Future	1,815.7100	1.8157	2,090.9100	2.0909	15.157	0	0	3,960
2018/12/28	2030	07/02/2019	9.18	Put	Bond Future	2,388.0400	2.3880	2,067.3100	2.0673	(13.431)	0	0	0
2018/12/28	2030	07/02/2019	9.18	Call	Bond Future	376.5200	0.3765	475.5300	0.4755	26.296	0	0	3,960
2018/12/28	2030	07/02/2019	8.63	Call	Bond Future	19.3800	0.0194	27.5400	0.0275	42.105	0	0	0
2018/12/28	2030	07/02/2019	8.62	Put	Bond Future	5,738.6100	5.7386	5,326.5500	5.3265	(7.180)	0	0	0
2018/12/28	2030	07/02/2019	10.20	Call	Bond Future	4,376.3700	4.3764	4,762.3200	4.7623	8.819	0	0	0
2018/12/28	2030	07/02/2019	8.90	Call	Bond Future	96.5100	0.0965	129.9200	0.1299	34.618	0	0	1,320
2018/12/28	2030	07/02/2019	8.63	Put	Bond Future	5,671.8800	5.6719	5,260.3000	5.2603	(7.257)	0	0	0
2018/12/28	2030	07/02/2019	8.64	Call	Bond Future	20.6900	0.0207	29.3400	0.0293	41.808	0	0	0
2018/12/28	2030	07/02/2019	8.64	Put	Bond Future	5,605.2800	5.6053	5,194.1900	5.1942	(7.334)	0	0	0
2018/12/28	2030	07/02/2019	9.60	Put	Bond Future	858.0000	0.8580	686.5400	0.6865	(19.984)	0	0	0
2018/12/28	2030	07/02/2019	9.60	Call	Bond Future	1,502.6900	1.5027	1,750.9700	1.7510	16.522	0	0	1,320
2018/12/28	2030	07/02/2019	9.40	Put	Bond Future	1,459.7900	1.4598	1,215.6200	1.2156	(16.726)	0	0	0
2018/12/28	2030	07/02/2019	9.40	Call	Bond Future	852.6700	0.8527	1,028.2400	1.0282	20.591	0	0	0
2018/12/28	2030	07/02/2019	8.70	Put	Bond Future	5,208.8300	5.2088	4,801.2600	4.8013	(7.825)	0	0	0
2018/12/28	2030	07/02/2019	8.70	Call	Bond Future	30.3000	0.0303	42.4700	0.0425	40.165	0	0	0
2018/12/28	2030	07/02/2019	8.90	Put	Bond Future	3,938.0000	3.9380	3,551.6700	3.5517	(9.810)	0	0	0
2018/12/28	2030	02/05/2019	8.90	Put	Bond Future	4,664.5700	4.6646	4,320.3500	4.3204	(7.379)	0	0	0
2018/12/28	2030	02/05/2019	9.41	Call	Bond Future	1,545.1600	1.5452	1,730.9400	1.7309	12.023	0	0	0
2018/12/28	2030	02/05/2019			Bond Future	9.5592	91.7736	9.4901	92.2005	(0.723)	0.0000	0.0000	0
2018/12/28	2030	02/05/2019	9.39	Call	Bond Future	1,488.5800	1.4886	1,670.0600	1.6701	12.191	0	0	0
2018/12/28	2030	02/05/2019	9.39	Put	Bond Future	2,538.4000	2.5384	2,292.9800	2.2930	(9.668)	0	0	0
2018/12/28	2030	02/05/2019	10.20	Call	Bond Future	4,562.1800	4.5622	4,891.3700	4.8914	7.216	0	0	0
2018/12/28	2030	02/05/2019	10.20	Put	Bond Future	730.1500	0.7302	632.4400	0.6324	(13.382)	0	0	3,000
2018/12/28	2030	02/05/2019	8.90	Call	Bond Future	479.7300	0.4797	562.4100	0.5624	17.235	0	0	3,000
2018/12/28	2030	02/05/2019	9.41	Put	Bond Future	2,470.0100	2.4700	2,228.8900	2.2289	(9.762)	0	0	0
2018/12/28	2030	02/05/2019	9.40	Call	Bond Future	1,516.8300	1.5168	1,700.4600	1.7005	12.106	0	0	3,000
2018/12/28	2030	02/05/2019	9.40	Put	Bond Future	2,504.1400	2.5041	2,260.8700	2.2609	(9.715)	0	0	0
2018/12/28	2030	01/08/2019	9.91	Put	Bond Future	1,904.3100	1.9043	1,736.4000	1.7364	(8.817)	0	0	0
2018/12/28	2030	01/08/2019			Bond Future	9.6229	89.5588	9.5511	89.9939	(0.746)	0.0000	0.0000	0
2018/12/28	2030	01/08/2019	9.91	Call	Bond Future	3,617.5400	3.6175	3,884.7000	3.8847	7.385	0	0	0
2018/12/28	2030	01/08/2019	9.92	Call	Bond Future	3,655.0500	3.6550	3,923.6200	3.9236	7.348	0	0	0

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2018/12/28	2030	01/08/2019	9.90	Put	Bond Future	1,925.8900	1.9259	1,756.5500	1.7566	(8.793)	0	0	0
2018/12/28	2030	01/08/2019	9.92	Put	Bond Future	1,882.9500	1.8829	1,716.4500	1.7165	(8.843)	0	0	0
2018/12/28	2030	01/08/2019	9.90	Call	Bond Future	3,580.1900	3.5802	3,845.9200	3.8459	7.422	0	0	0
2018/12/28	2032	07/02/2019	8.81	Call	Bond Future	15.6800	0.0157	22.5000	0.0225	43.495	0	0	0
2018/12/28	2032	07/02/2019	8.80	Put	Bond Future	6,509.8400	6.5098	6,062.1800	6.0622	(6.877)	0	0	0
2018/12/28	2032	07/02/2019			Bond Future	9.7129	92.3151	9.6461	92.7692	(0.688)	0.0000	0.0000	43,478
2018/12/28	2032	07/02/2019	8.82	Call	Bond Future	16.7900	0.0168	24.0500	0.0240	43.240	0	0	0
2018/12/28	2032	07/02/2019	8.82	Put	Bond Future	6,362.7500	6.3627	5,915.9400	5.9159	(7.022)	0	0	0
2018/12/28	2032	07/02/2019	8.81	Put	Bond Future	6,436.2200	6.4362	5,988.9700	5.9890	(6.949)	0	0	0
2018/12/28	2032	07/02/2019	8.80	Call	Bond Future	14.6400	0.0146	21.0500	0.0210	43.784	0	0	0
2018/12/28	2032	02/05/2019	9.62	Put	Bond Future	2,718.8100	2.7188	2,457.2400	2.4572	(9.621)	0	0	0
2018/12/28	2032	02/05/2019	9.61	Call	Bond Future	1,643.1500	1.6431	1,841.0900	1.8411	12.046	0	0	0
2018/12/28	2032	02/05/2019			Bond Future	9.7752	89.7713	9.7063	90.2332	(0.705)	0.0000	0.0000	0
2018/12/28	2032	02/05/2019	9.62	Call	Bond Future	1,674.4600	1.6745	1,874.7200	1.8747	11.960	0	0	0
2018/12/28	2032	02/05/2019	9.61	Put	Bond Future	2,755.3900	2.7554	2,491.5000	2.4915	(9.577)	0	0	0
2018/12/28	2032	02/05/2019	9.63	Call	Bond Future	1,706.2900	1.7063	1,908.8600	1.9089	11.872	0	0	0
2018/12/28	2032	02/05/2019	9.63	Put	Bond Future	2,682.8300	2.6828	2,423.5700	2.4236	(9.664)	0	0	0
2018/12/28	2032	01/08/2019	10.10	Call	Bond Future	3,854.2800	3.8543	4,139.7000	4.1397	7.405	0	0	0
2018/12/28	2032	01/08/2019	10.11	Put	Bond Future	2,120.6100	2.1206	1,936.8400	1.9368	(8.666)	0	0	0
2018/12/28	2032	01/08/2019			Bond Future	9.8365	91.5228	9.7651	91.9936	(0.725)	0.0000	0.0000	0
2018/12/28	2032	01/08/2019	10.10	Put	Bond Future	2,144.8700	2.1449	1,959.5500	1.9596	(8.640)	0	0	0
2018/12/28	2032	01/08/2019	10.11	Call	Bond Future	3,893.9700	3.8940	4,180.9400	4.1809	7.370	0	0	0
2018/12/28	2032	01/08/2019	10.09	Call	Bond Future	3,814.7600	3.8148	4,098.6300	4.0986	7.441	0	0	0
2018/12/28	2032	01/08/2019	10.09	Put	Bond Future	2,169.3700	2.1694	1,982.5000	1.9825	(8.614)	0	0	0
2018/12/28	2033	07/02/2019			Bond Future	102.1920	102.1920	102.1956	102.1956	0.004	0.0000	0.0000	5,890
2018/12/28	2033	02/05/2019			Bond Future	102.8552	102.8552	102.8588	102.8588	0.003	0.0000	0.0000	0
2018/12/28	2033	01/08/2019			Bond Future	104.8859	104.8859	104.8894	104.8894	0.003	0.0000	0.0000	0
2018/12/28	2037	07/02/2019	9.06	Put	Bond Future	7,060.8200	7.0608	6,527.5600	6.5276	(7.552)	0	0	0
2018/12/28	2037	07/02/2019	9.05	Call	Bond Future	19.1600	0.0192	28.2600	0.0283	47.495	0	0	0
2018/12/28	2037	07/02/2019			Bond Future	9.9415	88.3126	9.8697	88.8556	(0.722)	0.0000	0.0000	57,970
2018/12/28	2037	07/02/2019	9.06	Call	Bond Future	20.5600	0.0206	30.2400	0.0302	47.082	0	0	0
2018/12/28	2037	07/02/2019	9.05	Put	Bond Future	7,144.1300	7.1441	6,610.2900	6.6103	(7.472)	0	0	0
2018/12/28	2037	07/02/2019	9.07	Call	Bond Future	22.0400	0.0220	32.3500	0.0323	46.779	0	0	0
2018/12/28	2037	07/02/2019	9.07	Put	Bond Future	6,977.7100	6.9777	6,445.0800	6.4451	(7.633)	0	0	0
2018/12/28	2037	02/05/2019	9.81	Put	Bond Future	3,201.3200	3.2013	2,879.8700	2.8799	(10.041)	0	0	0
2018/12/28	2037	02/05/2019			Bond Future	10.0041	89.8558	9.9302	90.4080	(0.738)	0.0000	0.0000	0
2018/12/28	2037	02/05/2019	9.80	Call	Bond Future	1,704.8400	1.7048	1,932.7800	1.9328	13.370	0	0	0
2018/12/28	2037	02/05/2019	9.80	Put	Bond Future	3,243.6900	3.2437	2,919.4400	2.9194	(9.996)	0	0	0
2018/12/28	2037	02/05/2019	9.81	Call	Bond Future	1,738.8400	1.7388	1,969.5800	1.9696	13.270	0	0	0
2018/12/28	2037	02/05/2019	9.79	Call	Bond Future	1,671.3900	1.6714	1,896.5400	1.8965	13.471	0	0	0
2018/12/28	2037	02/05/2019	9.79	Put	Bond Future	3,286.7100	3.2867	2,959.6700	2.9597	(9.950)	0	0	0
2018/12/28	2037	01/08/2019	10.31	Call	Bond Future	4,216.1800	4.2162	4,555.5200	4.5555	8.049	0	0	0
2018/12/28	2037	01/08/2019			Bond Future	10.0686	87.3533	9.9923	87.9162	(0.757)	0.0000	0.0000	0
2018/12/28	2037	01/08/2019	10.29	Call	Bond Future	4,129.7300	4.1297	4,465.3400	4.4653	8.127	0	0	0
2018/12/28	2037	01/08/2019	10.29	Put	Bond Future	2,526.0300	2.5260	2,298.7300	2.2987	(8.998)	0	0	0

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2018/12/28	2037	01/08/2019	10.31	Put	Bond Future	2,469.8800	2.4699	2,246.3100	2.2463	(9.052)	0	0	0
2018/12/28	2037	01/08/2019	10.30	Call	Bond Future	4,172.8600	4.1729	4,510.3400	4.5103	8.087	0	0	0
2018/12/28	2037	01/08/2019	10.30	Put	Bond Future	2,497.8200	2.4978	2,272.3900	2.2724	(9.025)	0	0	0
2018/12/28	2038	07/02/2019			Bond Future	120.2318	120.2318	120.2360	120.2360	0.003	0.0000	0.0000	9,955
2018/12/28	2038	02/05/2019			Bond Future	122.3597	122.3597	122.3638	122.3638	0.003	0.0000	0.0000	0
2018/12/28	2038	01/08/2019			Bond Future	124.7229	124.7229	124.7269	124.7269	0.003	0.0000	0.0000	0
2018/12/28	2040	07/02/2019	9.13	Call	Bond Future	20.6000	0.0206	29.4900	0.0295	43.155	0	0	0
2018/12/28	2040	07/02/2019	9.11	Put	Bond Future	7,796.2200	7.7962	7,262.6200	7.2626	(6.844)	0	0	0
2018/12/28	2040	07/02/2019			Bond Future	10.0113	91.4929	9.9446	92.0343	(0.666)	0.0000	0.0000	31,965
2018/12/28	2040	07/02/2019	9.13	Put	Bond Future	7,615.0100	7.6150	7,082.4700	7.0825	(6.993)	0	0	0
2018/12/28	2040	07/02/2019	9.11	Call	Bond Future	17.9300	0.0179	25.7600	0.0258	43.670	0	0	0
2018/12/28	2040	07/02/2019	9.12	Put	Bond Future	7,705.5000	7.7055	7,172.4200	7.1724	(6.918)	0	0	0
2018/12/28	2040	07/02/2019	9.12	Call	Bond Future	19.2200	0.0192	27.5700	0.0276	43.444	0	0	0
2018/12/28	2040	02/05/2019	9.60	Call	Bond Future	1,005.3600	1.0054	1,157.2300	1.1572	15.106	0	0	1,150
2018/12/28	2040	02/05/2019	9.89	Call	Bond Future	1,926.2500	1.9263	2,158.4200	2.1584	12.053	0	0	0
2018/12/28	2040	02/05/2019	9.88	Put	Bond Future	3,456.6500	3.4567	3,135.3500	3.1354	(9.295)	0	0	0
2018/12/28	2040	02/05/2019			Bond Future	10.0734	93.0917	10.0049	93.6424	(0.681)	0.0000	0.0000	0
2018/12/28	2040	02/05/2019	10.20	Put	Bond Future	2,209.6100	2.2096	1,973.0800	1.9731	(10.705)	0	0	0
2018/12/28	2040	02/05/2019	10.20	Call	Bond Future	3,211.8700	3.2119	3,526.0600	3.5261	9.782	0	0	1,150
2018/12/28	2040	02/05/2019	9.60	Put	Bond Future	4,918.4700	4.9185	4,519.6200	4.5196	(8.109)	0	0	0
2018/12/28	2040	02/05/2019	9.90	Call	Bond Future	1,963.4400	1.9634	2,198.3800	2.1984	11.966	0	0	0
2018/12/28	2040	02/05/2019	9.90	Put	Bond Future	3,366.4400	3.3664	3,050.6600	3.0507	(9.380)	0	0	0
2018/12/28	2040	02/05/2019	9.89	Put	Bond Future	3,411.2000	3.4112	3,092.6500	3.0926	(9.338)	0	0	0
2018/12/28	2040	02/05/2019	9.88	Call	Bond Future	1,889.6300	1.8896	2,119.0500	2.1191	12.141	0	0	0
2018/12/28	2040	01/08/2019	10.36	Call	Bond Future	4,447.2700	4.4473	4,781.2400	4.7812	7.510	0	0	0
2018/12/28	2040	01/08/2019	10.37	Put	Bond Future	2,689.1300	2.6891	2,463.6400	2.4636	(8.385)	0	0	0
2018/12/28	2040	01/08/2019			Bond Future	10.1376	90.4020	10.0668	90.9633	(0.698)	0.0000	0.0000	0
2018/12/28	2040	01/08/2019	10.36	Put	Bond Future	2,719.2600	2.7193	2,491.9100	2.4919	(8.361)	0	0	0
2018/12/28	2040	01/08/2019	10.37	Call	Bond Future	4,493.5900	4.4936	4,829.4200	4.8294	7.474	0	0	0
2018/12/28	2040	01/08/2019	10.38	Call	Bond Future	4,539.8200	4.5398	4,877.5000	4.8775	7.438	0	0	0
2018/12/28	2040	01/08/2019	10.38	Put	Bond Future	2,659.0300	2.6590	2,435.3900	2.4354	(8.411)	0	0	0
2018/12/28	2044	07/02/2019	9.18	Put	Bond Future	7,575.0300	7.5750	6,995.4500	6.9954	(7.651)	0	0	0
2018/12/28	2044	07/02/2019			Bond Future	10.0402	88.5465	9.9685	89.1372	(0.714)	0.0000	0.0000	37,400
2018/12/28	2044	07/02/2019	9.17	Call	Bond Future	21.8400	0.0218	32.2800	0.0323	47.802	0	0	0
2018/12/28	2044	07/02/2019	9.17	Put	Bond Future	7,667.5300	7.6675	7,087.2800	7.0873	(7.568)	0	0	0
2018/12/28	2044	07/02/2019	9.18	Call	Bond Future	23.4000	0.0234	34.5100	0.0345	47.479	0	0	0
2018/12/28	2044	07/02/2019	9.16	Call	Bond Future	20.3800	0.0204	30.1800	0.0302	48.086	0	0	0
2018/12/28	2044	07/02/2019	9.16	Put	Bond Future	7,760.2800	7.7603	7,179.3900	7.1794	(7.485)	0	0	0
2018/12/28	2044	02/05/2019	9.90	Call	Bond Future	1,899.8900	1.8999	2,150.1600	2.1502	13.173	0	0	0
2018/12/28	2044	02/05/2019			Bond Future	10.1002	90.0938	10.0265	90.6947	(0.730)	0.0000	0.0000	0
2018/12/28	2044	02/05/2019	9.90	Put	Bond Future	3,548.3700	3.5484	3,197.7600	3.1978	(9.881)	0	0	0
2018/12/28	2044	02/05/2019	9.91	Call	Bond Future	1,937.0500	1.9371	2,190.3400	2.1903	13.076	0	0	0
2018/12/28	2044	02/05/2019	9.92	Put	Bond Future	3,455.8500	3.4558	3,111.2700	3.1113	(9.971)	0	0	0
2018/12/28	2044	02/05/2019	9.91	Put	Bond Future	3,501.9600	3.5020	3,154.3700	3.1544	(9.926)	0	0	0
2018/12/28	2044	02/05/2019	9.92	Call	Bond Future	1,974.3700	1.9744	2,230.6700	2.2307	12.981	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
2018/12/28	2044	01/08/2019	10.40	Put	Bond Future	2,714.6500	2.7146	2,471.3700	2.4714	(8.962)	0	0	0
2018/12/28	2044	01/08/2019			Bond Future	10.1621	87.4707	10.0861	88.0832	(0.748)	0.0000	0.0000	0
2018/12/28	2044	01/08/2019	10.39	Call	Bond Future	4,539.2900	4.5393	4,906.4300	4.9064	8.088	0	0	0
2018/12/28	2044	01/08/2019	10.39	Put	Bond Future	2,745.2100	2.7452	2,499.9100	2.4999	(8.936)	0	0	0
2018/12/28	2044	01/08/2019	10.40	Call	Bond Future	4,586.0100	4.5860	4,955.1700	4.9552	8.050	0	0	0
2018/12/28	2044	01/08/2019	10.38	Call	Bond Future	4,492.7500	4.4927	4,857.8700	4.8579	8.127	0	0	0
2018/12/28	2044	01/08/2019	10.38	Put	Bond Future	2,776.0800	2.7761	2,528.7600	2.5288	(8.909)	0	0	0
2018/12/28	2046	07/02/2019			Bond Future	114.3778	114.3778	114.3821	114.3821	0.004	0.0000	0.0000	12,458
2018/12/28	2046	02/05/2019			Bond Future	114.7163	114.7163	114.7201	114.7201	0.003	0.0000	0.0000	0
2018/12/28	2046	01/08/2019			Bond Future	116.9811	116.9811	116.9851	116.9851	0.003	0.0000	0.0000	0
2018/12/28	2050	07/02/2019			Bond Future	118.1391	118.1391	118.1435	118.1435	0.004	0.0000	0.0000	10,568
2018/12/28	2050	02/05/2019			Bond Future	120.2300	120.2300	120.2342	120.2342	0.003	0.0000	0.0000	0
2018/12/28	2050	01/08/2019			Bond Future	120.7852	120.7852	120.7894	120.7894	0.003	0.0000	0.0000	0
2018/12/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	AL37	07/02/2019			Index Future	610.5070	610.5070	611.8880	611.8880	0.226	0.0000	0.0000	0
2018/12/28	AL37	02/05/2019			Index Future	621.1740	621.1740	622.5780	622.5780	0.226	0.0000	0.0000	0
2018/12/28	AL37	01/08/2019			Index Future	633.2910	633.2910	634.7220	634.7220	0.226	0.0000	0.0000	0
2018/12/28	AL7T	07/02/2019			Index Future	702.3610	702.3610	705.0600	705.0600	0.384	0.0000	0.0000	0
2018/12/28	AL7T	02/05/2019			Index Future	714.6330	714.6330	717.3790	717.3790	0.384	0.0000	0.0000	0
2018/12/28	AL7T	01/08/2019			Index Future	728.5730	728.5730	731.3720	731.3720	0.384	0.0000	0.0000	0
2018/12/28	ALBI	07/02/2019			Index Future	634.2940	634.2940	637.3710	637.3710	0.485	0.0000	0.0000	908
2018/12/28	ALBI	02/05/2019			Index Future	645.3770	645.3770	648.5060	648.5060	0.485	0.0000	0.0000	0
2018/12/28	ALBI	01/08/2019			Index Future	657.9670	657.9670	661.1560	661.1560	0.485	0.0000	0.0000	0
2018/12/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	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
2018/12/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/12/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	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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2018/12/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/28	ES33	07/02/2019			Bond Future	11.1437	77.1189	11.0713	77.5356	(0.650)	0.0000	0.0000	494
2018/12/28	ES33	02/05/2019			Bond Future	11.2459	74.6752	11.1711	75.0990	(0.665)	0.0000	0.0000	0
2018/12/28	ES33	01/08/2019			Bond Future	11.3517	76.1321	11.2742	76.5641	(0.683)	0.0000	0.0000	0
2018/12/28	ES42	07/02/2019			Bond Future	11.3810	79.1683	11.3086	79.6402	(0.636)	0.0000	0.0000	5,169
2018/12/28	ES42	02/05/2019			Bond Future	11.4834	76.2910	11.4086	76.7709	(0.651)	0.0000	0.0000	0
2018/12/28	ES42	01/08/2019			Bond Future	11.5874	77.7797	11.5100	78.2689	(0.668)	0.0000	0.0000	0
2018/12/28	GOVI	07/02/2019	666.53	Put	GOVI	388,510.0000	38.8510	357,390.0000	35.7390	(8.010)	0	0	0
2018/12/28	GOVI	07/02/2019			GOVI	627.6790	627.6790	630.7910	630.7910	0.496	0.0000	0.0000	449
2018/12/28	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	GOVI	07/02/2019	666.52	Put	GOVI	388,410.0000	38.8410	357,290.0000	35.7290	(8.012)	0	0	0
2018/12/28	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	GOVI	07/02/2019	666.51	Put	GOVI	388,310.0000	38.8310	357,190.0000	35.7190	(8.014)	0	0	0
2018/12/28	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	GOVI	02/05/2019	647.88	Put	GOVI	92,340.0000	9.2340	60,690.0000	6.0690	(34.276)	0	0	0
2018/12/28	GOVI	02/05/2019	647.86	Put	GOVI	92,140.0000	9.2140	60,490.0000	6.0490	(34.350)	0	0	0
2018/12/28	GOVI	02/05/2019			GOVI	638.6460	638.6460	641.8110	641.8110	0.496	0.0000	0.0000	0
2018/12/28	GOVI	02/05/2019	647.87	Put	GOVI	92,240.0000	9.2240	60,590.0000	6.0590	(34.313)	0	0	0
2018/12/28	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	GOVI	01/08/2019	638.68	Call	GOVI	124,240.0000	12.4240	156,500.0000	15.6500	25.966	0	0	0
2018/12/28	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	GOVI	01/08/2019			GOVI	651.1040	651.1040	654.3300	654.3300	0.495	0.0000	0.0000	0
2018/12/28	GOVI	01/08/2019	638.69	Call	GOVI	124,140.0000	12.4140	156,400.0000	15.6400	25.987	0	0	0
2018/12/28	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	GOVI	01/08/2019	638.67	Call	GOVI	124,340.0000	12.4340	156,600.0000	15.6600	25.945	0	0	0
2018/12/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/12/28	IGOV	07/02/2019			Index Future	253.7570	253.7570	253.7520	253.7520	(0.002)	0.0000	0.0000	518
2018/12/28	IGOV	02/05/2019			Index Future	258.2480	258.2480	258.2420	258.2420	(0.002)	0.0000	0.0000	215
2018/12/28	IGOV	01/08/2019			Index Future	263.3470	263.3470	263.3410	263.3410	(0.002)	0.0000	0.0000	0
2018/12/28	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/12/28	IS01	20/06/2019			Interest Rate Swap	102.0300	102.0300	102.0200	102.0200	(0.010)	0.0000	0.0000	0
2018/12/28	IS01	19/09/2019			Interest Rate Swap	99.9200	99.9200	99.9200	99.9200	0.000	0.0000	0.0000	0
2018/12/28	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/12/28	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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2018/12/28	IS02	20/09/2019			Interest Rate Swap	101.9200	101.9200	101.9100	101.9100	(0.010)	0.0000	0.0000	0
2018/12/28	IS02	20/12/2019			Interest Rate Swap	102.9100	102.9100	102.9000	102.9000	(0.010)	0.0000	0.0000	0
2018/12/28	IS02	23/03/2020			Interest Rate Swap	98.9800	98.9800	98.9600	98.9600	(0.020)	0.0000	0.0000	0
2018/12/28	IS02	22/06/2020			Interest Rate Swap	102.6100	102.6100	102.5800	102.5800	(0.029)	0.0000	0.0000	0
2018/12/28	IS02	21/09/2020			Interest Rate Swap	99.6600	99.6600	99.6300	99.6300	(0.030)	0.0000	0.0000	0
2018/12/28	IS05	17/12/2020			Interest Rate Swap	96.5200	96.5200	96.4900	96.4900	(0.031)	0.0000	0.0000	0
2018/12/28	IS05	16/03/2021			Interest Rate Swap	95.7400	95.7400	95.7100	95.7100	(0.031)	0.0000	0.0000	0
2018/12/28	IS05	15/06/2021			Interest Rate Swap	94.9300	94.9300	94.8700	94.8700	(0.063)	0.0000	0.0000	0
2018/12/28	IS05	21/09/2021			Interest Rate Swap	95.0900	95.0900	95.0000	95.0000	(0.095)	0.0000	0.0000	0
2018/12/28	IS05	21/12/2021			Interest Rate Swap	97.2700	97.2700	97.1600	97.1600	(0.113)	0.0000	0.0000	51
2018/12/28	IS05	15/03/2022			Interest Rate Swap	97.4100	97.4100	97.2700	97.2700	(0.144)	0.0000	0.0000	0
2018/12/28	IS05	21/06/2022			Interest Rate Swap	98.5900	98.5900	98.4200	98.4200	(0.172)	0.0000	0.0000	0
2018/12/28	IS05	20/09/2022			Interest Rate Swap	102.5100	102.5100	102.3200	102.3200	(0.185)	0.0000	0.0000	0
2018/12/28	IS05	20/12/2022			Interest Rate Swap	103.7500	103.7500	103.5400	103.5400	(0.202)	0.0000	0.0000	0
2018/12/28	IS05	22/03/2023			Interest Rate Swap	97.1200	97.1200	96.9000	96.9000	(0.227)	0.0000	0.0000	0
2018/12/28	IS05	20/06/2023			Interest Rate Swap	103.1600	103.1600	102.9400	102.9400	(0.213)	0.0000	0.0000	0
2018/12/28	IS05	19/09/2023			Interest Rate Swap	98.6600	98.6600	98.4400	98.4400	(0.223)	0.0000	0.0000	0
2018/12/28	IS10	17/12/2025			Interest Rate Swap	95.3400	95.3400	95.1200	95.1200	(0.231)	0.0000	0.0000	0
2018/12/28	IS10	16/03/2026			Interest Rate Swap	92.3600	92.3600	92.1200	92.1200	(0.260)	0.0000	0.0000	0
2018/12/28	IS10	15/06/2026			Interest Rate Swap	91.1200	91.1200	90.8600	90.8600	(0.285)	0.0000	0.0000	0
2018/12/28	IS10	21/09/2026			Interest Rate Swap	93.3000	93.3000	93.0200	93.0200	(0.300)	0.0000	0.0000	0
2018/12/28	IS10	21/12/2026			Interest Rate Swap	97.1100	97.1100	96.8200	96.8200	(0.299)	0.0000	0.0000	0
2018/12/28	IS10	15/03/2027			Interest Rate Swap	95.7100	95.7100	95.4000	95.4000	(0.324)	0.0000	0.0000	0
2018/12/28	IS10	21/06/2027			Interest Rate Swap	97.8000	97.8000	97.4800	97.4800	(0.327)	0.0000	0.0000	0
2018/12/28	IS10	20/09/2027			Interest Rate Swap	103.2600	103.2600	102.9500	102.9500	(0.300)	0.0000	0.0000	0
2018/12/28	IS10	20/12/2027			Interest Rate Swap	103.6400	103.6400	103.3200	103.3200	(0.309)	0.0000	0.0000	0
2018/12/28	IS10	22/03/2028			Interest Rate Swap	97.1800	97.1800	96.8500	96.8500	(0.340)	0.0000	0.0000	0
2018/12/28	IS10	20/06/2028			Interest Rate Swap	104.3700	104.3700	104.0400	104.0400	(0.316)	0.0000	0.0000	0
2018/12/28	IS10	19/09/2028			Interest Rate Swap	97.9700	97.9700	97.6100	97.6100	(0.367)	0.0000	0.0000	0
2018/12/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/12/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/12/28	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/28	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/12/28	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/12/28	R023	07/02/2019	10.59	Call	Bond Future	7,644.0600	7.6441	7,871.6200	7.8716	2.977	0	0	0
2018/12/28	R023	07/02/2019			Bond Future	8.1955	102.0183	8.1278	102.2459	(0.827)	0.0000	0.0000	62,040
2018/12/28	R023	07/02/2019	10.57	Call	Bond Future	7,583.2900	7.5833	7,810.8500	7.8109	3.001	0	0	0
2018/12/28	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	R023	07/02/2019	10.58	Call	Bond Future	7,613.6800	7.6137	7,841.2400	7.8412	2.989	0	0	0
2018/12/28	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	R023	02/05/2019	8.45	Call	Bond Future	1,235.3900	1.2354	1,383.8600	1.3839	12.018	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
2018/12/28	R023	02/05/2019	8.44	Put	Bond Future	544.9400	0.5449	460.8200	0.4608	(15.437)	0	0	0
2018/12/28	R023	02/05/2019			Bond Future	8.2293	99.8712	8.1569	100.1025	(0.880)	0.0000	0.0000	0
2018/12/28	R023	02/05/2019	8.46	Call	Bond Future	1,256.8200	1.2568	1,406.5300	1.4065	11.912	0	0	0
2018/12/28	R023	02/05/2019	8.46	Put	Bond Future	524.4100	0.5244	442.7700	0.4428	(15.568)	0	0	0
2018/12/28	R023	02/05/2019	8.45	Put	Bond Future	534.6000	0.5346	451.7200	0.4517	(15.503)	0	0	0
2018/12/28	R023	02/05/2019	8.44	Call	Bond Future	1,214.1100	1.2141	1,361.3400	1.3613	12.127	0	0	0
2018/12/28	R023	01/08/2019	8.95	Call	Bond Future	2,528.2500	2.5282	2,707.3100	2.7073	7.082	0	0	0
2018/12/28	R023	01/08/2019			Bond Future	8.2504	101.8196	8.1722	102.0552	(0.948)	0.0000	0.0000	0
2018/12/28	R023	01/08/2019	8.93	Call	Bond Future	2,479.3700	2.4794	2,657.2800	2.6573	7.176	0	0	0
2018/12/28	R023	01/08/2019	8.93	Put	Bond Future	459.5800	0.4596	401.8000	0.4018	(12.572)	0	0	0
2018/12/28	R023	01/08/2019	8.95	Put	Bond Future	449.8000	0.4498	393.1700	0.3932	(12.590)	0	0	0
2018/12/28	R023	01/08/2019	8.94	Call	Bond Future	2,503.6600	2.5037	2,682.1500	2.6821	7.129	0	0	0
2018/12/28	R023	01/08/2019	8.94	Put	Bond Future	454.5400	0.4545	397.3400	0.3973	(12.584)	0	0	0
2018/12/28	R035	07/02/2019	8.98	Call	Bond Future	15.6400	0.0156	22.7000	0.0227	45.141	0	0	0
2018/12/28	R035	07/02/2019			Bond Future	9.8739	96.0748	9.8071	96.5775	(0.677)	0.0000	0.0000	71,434
2018/12/28	R035	07/02/2019	8.96	Call	Bond Future	13.5600	0.0136	19.7500	0.0198	45.649	0	0	0
2018/12/28	R035	07/02/2019	8.96	Put	Bond Future	7,259.9100	7.2599	6,763.4400	6.7634	(6.839)	0	0	0
2018/12/28	R035	07/02/2019	8.98	Put	Bond Future	7,094.5400	7.0945	6,598.9400	6.5989	(6.986)	0	0	0
2018/12/28	R035	07/02/2019	8.97	Call	Bond Future	14.5700	0.0146	21.1800	0.0212	45.367	0	0	0
2018/12/28	R035	07/02/2019	8.97	Put	Bond Future	7,177.1400	7.1771	6,681.0900	6.6811	(6.912)	0	0	0
2018/12/28	R035	02/05/2019	9.74	Put	Bond Future	3,231.1800	3.2312	2,932.7000	2.9327	(9.237)	0	0	0
2018/12/28	R035	02/05/2019			Bond Future	9.9343	93.2534	9.8655	93.7647	(0.693)	0.0000	0.0000	0
2018/12/28	R035	02/05/2019	9.74	Call	Bond Future	1,776.4900	1.7765	1,989.3300	1.9893	11.981	0	0	0
2018/12/28	R035	02/05/2019	9.75	Call	Bond Future	1,809.4500	1.8094	2,024.8000	2.0248	11.901	0	0	0
2018/12/28	R035	02/05/2019	9.75	Put	Bond Future	3,188.4200	3.1884	2,892.4500	2.8925	(9.283)	0	0	0
2018/12/28	R035	02/05/2019	9.73	Call	Bond Future	1,743.8700	1.7439	1,954.2000	1.9542	12.061	0	0	0
2018/12/28	R035	02/05/2019	9.73	Put	Bond Future	3,274.3700	3.2744	2,973.3800	2.9734	(9.192)	0	0	0
2018/12/28	R035	01/08/2019	10.23	Call	Bond Future	4,066.3700	4.0664	4,379.2600	4.3793	7.695	0	0	0
2018/12/28	R035	01/08/2019	10.22	Put	Bond Future	2,400.1200	2.4001	2,190.0700	2.1901	(8.752)	0	0	0
2018/12/28	R035	01/08/2019			Bond Future	9.9948	95.0726	9.9237	95.5938	(0.711)	0.0000	0.0000	0
2018/12/28	R035	01/08/2019	10.24	Call	Bond Future	4,109.4000	4.1094	4,424.0700	4.4241	7.657	0	0	0
2018/12/28	R035	01/08/2019	10.24	Put	Bond Future	2,344.2200	2.3442	2,137.7400	2.1377	(8.808)	0	0	0
2018/12/28	R035	01/08/2019	10.23	Put	Bond Future	2,372.1700	2.3722	2,163.9100	2.1639	(8.779)	0	0	0
2018/12/28	R035	01/08/2019	10.22	Call	Bond Future	4,023.2500	4.0232	4,334.3500	4.3344	7.733	0	0	0
2018/12/28	R186	07/02/2019	8.21	Put	Bond Future	4,630.9300	4.6309	4,248.0600	4.2481	(8.268)	0	0	0
2018/12/28	R186	07/02/2019	8.20	Call	Bond Future	23.1000	0.0231	33.3400	0.0333	44.329	0	0	0
2018/12/28	R186	07/02/2019	8.50	Call	Bond Future	134.1300	0.1341	180.9400	0.1809	34.899	0	0	1,000
2018/12/28	R186	07/02/2019	9.10	Put	Bond Future	675.4000	0.6754	526.0100	0.5260	(22.119)	0	0	1,000
2018/12/28	R186	07/02/2019	9.92	Put	Bond Future	26.6700	0.0267	16.8900	0.0169	(36.670)	0	0	1,170
2018/12/28	R186	07/02/2019	9.50	Call	Bond Future	3,169.9000	3.1699	3,517.1300	3.5171	10.954	0	0	0
2018/12/28	R186	07/02/2019			Bond Future	8.9755	109.9673	8.9085	110.3610	(0.747)	0.0000	0.0000	74,462
2018/12/28	R186	07/02/2019	9.20	Put	Bond Future	483.7100	0.4837	367.0400	0.3670	(24.120)	0	0	0
2018/12/28	R186	07/02/2019	9.20	Call	Bond Future	1,787.7000	1.7877	2,064.7600	2.0648	15.498	0	0	3,000
2018/12/28	R186	07/02/2019	9.30	Call	Bond Future	2,216.6900	2.2167	2,522.0700	2.5221	13.776	0	0	0
2018/12/28	R186	07/02/2019	9.30	Put	Bond Future	338.3300	0.3383	249.9800	0.2500	(26.114)	0	0	7,500
2018/12/28	R186	07/02/2019	9.38	Put	Bond Future	250.2100	0.2502	180.9200	0.1809	(27.693)	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
2018/12/28	R186	07/02/2019	9.38	Call	Bond Future	2,585.1800		2.5852	2,909.6200	2.9096	12.550	0	0	6,000
2018/12/28	R186	07/02/2019	8.21	Call	Bond Future	24.6900		0.0247	35.5500	0.0356	43.985	0	0	0
2018/12/28	R186	07/02/2019	8.20	Put	Bond Future	4,691.1700		4.6912	4,307.6800	4.3077	(8.175)	0	0	0
2018/12/28	R186	07/02/2019	8.30	Put	Bond Future	4,095.4100		4.0954	3,719.6600	3.7197	(9.175)	0	0	0
2018/12/28	R186	07/02/2019	8.50	Put	Bond Future	2,966.0600		2.9661	2,619.1400	2.6191	(11.696)	0	0	0
2018/12/28	R186	07/02/2019	9.10	Call	Bond Future	1,400.9600		1.4010	1,645.3000	1.6453	17.441	0	0	0
2018/12/28	R186	07/02/2019	9.92	Call	Bond Future	5,377.6200		5.3776	5,761.5700	5.7616	7.140	0	0	0
2018/12/28	R186	07/02/2019	9.50	Put	Bond Future	154.8200		0.1548	108.3200	0.1083	(30.035)	0	0	5,000
2018/12/28	R186	07/02/2019	9.23	Put	Bond Future	435.3800		0.4354	327.7300	0.3277	(24.726)	0	0	0
2018/12/28	R186	07/02/2019	9.23	Call	Bond Future	1,912.1100		1.9121	2,198.1900	2.1982	14.961	0	0	3,000
2018/12/28	R186	07/02/2019	8.22	Call	Bond Future	26.3600		0.0264	37.8800	0.0379	43.703	0	0	0
2018/12/28	R186	07/02/2019	8.22	Put	Bond Future	4,570.8100		4.5708	4,188.6000	4.1886	(8.362)	0	0	0
2018/12/28	R186	07/02/2019	8.30	Call	Bond Future	43.7200		0.0437	61.7000	0.0617	41.125	0	0	210
2018/12/28	R186	07/02/2019	9.90	Call	Bond Future	5,270.3700		5.2704	5,653.5100	5.6535	7.270	0	0	0
2018/12/28	R186	07/02/2019	9.90	Put	Bond Future	29.1000		0.0291	18.5100	0.0185	(36.392)	0	0	1,000
2018/12/28	R186	07/02/2019	9.27	Put	Bond Future	377.4000		0.3774	281.0700	0.2811	(25.525)	0	0	0
2018/12/28	R186	07/02/2019	9.27	Call	Bond Future	2,083.8700		2.0839	2,381.2700	2.3813	14.272	0	0	1,170
2018/12/28	R186	07/02/2019	8.77	Put	Bond Future	1,690.9900		1.6910	1,420.8900	1.4209	(15.973)	0	0	0
2018/12/28	R186	07/02/2019	8.77	Call	Bond Future	478.5800		0.4786	602.2100	0.6022	25.833	0	0	1,170
2018/12/28	R186	02/05/2019	10.07	Call	Bond Future	6,020.1000		6.0201	6,371.4000	6.3714	5.835	0	0	0
2018/12/28	R186	02/05/2019	9.75	Call	Bond Future	4,518.7500		4.5188	4,841.0600	4.8411	7.133	0	0	0
2018/12/28	R186	02/05/2019	9.96	Put	Bond Future	372.1000		0.3721	314.4800	0.3145	(15.485)	0	0	90
2018/12/28	R186	02/05/2019	8.65	Put	Bond Future	3,009.4400		3.0094	2,732.0600	2.7321	(9.217)	0	0	0
2018/12/28	R186	02/05/2019	9.25	Put	Bond Future	1,234.3400		1.2343	1,080.7200	1.0807	(12.446)	0	0	0
2018/12/28	R186	02/05/2019	9.02	Call	Bond Future	1,708.4200		1.7084	1,909.3300	1.9093	11.760	0	0	0
2018/12/28	R186	02/05/2019	9.01	Put	Bond Future	1,811.2100		1.8112	1,609.6700	1.6097	(11.127)	0	0	0
2018/12/28	R186	02/05/2019			Bond Future	9.0332		111.8886	8.9632	112.2890	(0.775)	0.0000	0.0000	3,050
2018/12/28	R186	02/05/2019	8.65	Call	Bond Future	794.1700		0.7942	917.1600	0.9172	15.487	0	0	3,250
2018/12/28	R186	02/05/2019	9.03	Call	Bond Future	1,738.3800		1.7384	1,941.3600	1.9414	11.676	0	0	0
2018/12/28	R186	02/05/2019	9.03	Put	Bond Future	1,756.6300		1.7566	1,559.2400	1.5592	(11.237)	0	0	0
2018/12/28	R186	02/05/2019	10.07	Put	Bond Future	310.3600		0.3104	261.2900	0.2613	(15.811)	0	0	200
2018/12/28	R186	02/05/2019	9.30	Call	Bond Future	2,644.2900		2.6443	2,900.2600	2.9003	9.680	0	0	200
2018/12/28	R186	02/05/2019	9.75	Put	Bond Future	528.2700		0.5283	450.2100	0.4502	(14.777)	0	0	7,000
2018/12/28	R186	02/05/2019	9.96	Call	Bond Future	5,495.0700		5.4951	5,837.8200	5.8378	6.237	0	0	0
2018/12/28	R186	02/05/2019	9.20	Put	Bond Future	1,340.5400		1.3405	1,177.3700	1.1774	(12.172)	0	0	0
2018/12/28	R186	02/05/2019	10.02	Put	Bond Future	336.8300		0.3368	284.0500	0.2841	(15.670)	0	0	3,250
2018/12/28	R186	02/05/2019	9.25	Call	Bond Future	2,462.0400		2.4620	2,708.7900	2.7088	10.022	0	0	3,250
2018/12/28	R186	02/05/2019	9.02	Put	Bond Future	1,783.7600		1.7838	1,584.3000	1.5843	(11.182)	0	0	0
2018/12/28	R186	02/05/2019	9.01	Call	Bond Future	1,678.7500		1.6788	1,877.5800	1.8776	11.844	0	0	0
2018/12/28	R186	02/05/2019	8.62	Put	Bond Future	3,128.4100		3.1284	2,844.9200	2.8449	(9.062)	0	0	0
2018/12/28	R186	02/05/2019	8.62	Call	Bond Future	737.2300		0.7372	854.1100	0.8541	15.854	0	0	90
2018/12/28	R186	02/05/2019	8.70	Put	Bond Future	2,817.9500		2.8180	2,550.9300	2.5509	(9.476)	0	0	0
2018/12/28	R186	02/05/2019	8.70	Call	Bond Future	895.0600		0.8951	1,028.4100	1.0284	14.898	0	0	200
2018/12/28	R186	02/05/2019	9.30	Put	Bond Future	1,136.0300		1.1360	991.6300	0.9916	(12.711)	0	0	0
2018/12/28	R186	02/05/2019	9.20	Call	Bond Future	2,286.7200		2.2867	2,523.9200	2.5239	10.373	0	0	90
2018/12/28	R186	02/05/2019	8.50	Put	Bond Future	3,634.5000		3.6345	3,327.5200	3.3275	(8.446)	0	0	0
2018/12/28	R186	02/05/2019	8.50	Call	Bond Future	536.0200		0.5360	629.4100	0.6294	17.423	0	0	7,000
2018/12/28	R186	02/05/2019	9.00	Put	Bond Future	1,839.2400		1.8392	1,635.6200	1.6356	(11.071)	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
2018/12/28	R186	02/05/2019	9.00	Call	Bond Future	1,649.6200	1.6496	1,846.3700	1.8464	11.927	0	0	7,000
2018/12/28	R186	02/05/2019	8.80	Put	Bond Future	2,459.1300	2.4591	2,213.1600	2.2132	(10.002)	0	0	0
2018/12/28	R186	02/05/2019	8.80	Call	Bond Future	1,117.9800	1.1180	1,272.3800	1.2724	13.811	0	0	7,500
2018/12/28	R186	02/05/2019	10.02	Call	Bond Future	5,780.4000	5.7804	6,127.9900	6.1280	6.013	0	0	0
2018/12/28	R186	01/08/2019	10.08	Put	Bond Future	762.9300	0.7629	681.1900	0.6812	(10.714)	0	0	6,000
2018/12/28	R186	01/08/2019	9.54	Call	Bond Future	3,816.6000	3.8166	4,090.3400	4.0903	7.172	0	0	0
2018/12/28	R186	01/08/2019			Bond Future	9.0876	108.7698	9.0142	109.1778	(0.808)	0.0000	0.0000	0
2018/12/28	R186	01/08/2019	9.52	Call	Bond Future	3,738.3700	3.7384	4,009.6500	4.0096	7.257	0	0	0
2018/12/28	R186	01/08/2019	9.52	Put	Bond Future	1,374.7100	1.3747	1,237.9500	1.2380	(9.948)	0	0	0
2018/12/28	R186	01/08/2019	8.30	Put	Bond Future	4,989.2000	4.9892	4,660.4600	4.6605	(6.589)	0	0	0
2018/12/28	R186	01/08/2019	8.30	Call	Bond Future	504.3300	0.5043	583.6300	0.5836	15.724	0	0	6,000
2018/12/28	R186	01/08/2019	9.05	Put	Bond Future	2,348.8000	2.3488	2,143.6700	2.1437	(8.733)	0	0	0
2018/12/28	R186	01/08/2019	9.05	Call	Bond Future	2,140.1400	2.1401	2,343.0500	2.3431	9.481	0	0	6,000
2018/12/28	R186	01/08/2019	10.08	Call	Bond Future	6,088.1400	6.0881	6,414.4400	6.4144	5.360	0	0	0
2018/12/28	R186	01/08/2019	9.54	Put	Bond Future	1,345.2600	1.3453	1,210.9600	1.2110	(9.983)	0	0	0
2018/12/28	R186	01/08/2019	9.53	Call	Bond Future	3,777.4200	3.7774	4,049.9400	4.0499	7.214	0	0	0
2018/12/28	R186	01/08/2019	9.53	Put	Bond Future	1,359.9000	1.3599	1,224.3800	1.2244	(9.965)	0	0	0
2018/12/28	R197	07/02/2019			Bond Future	299.4325	299.4325	299.4399	299.4399	0.002	0.0000	0.0000	2,355
2018/12/28	R197	02/05/2019			Bond Future	304.7318	304.7318	304.7386	304.7386	0.002	0.0000	0.0000	0
2018/12/28	R197	01/08/2019			Bond Future	303.1891	303.1891	303.1958	303.1958	0.002	0.0000	0.0000	0
2018/12/28	R202	07/02/2019			Bond Future	230.9319	230.9319	230.9399	230.9399	0.003	0.0000	0.0000	8,805
2018/12/28	R202	02/05/2019			Bond Future	235.0189	235.0189	235.0269	235.0269	0.003	0.0000	0.0000	0
2018/12/28	R202	01/08/2019			Bond Future	235.6439	235.6439	235.6515	235.6515	0.003	0.0000	0.0000	0
2018/12/28	R207	07/02/2019	6.52	Call	Bond Future	644.5500	0.6445	685.5900	0.6856	6.367	0	0	0
2018/12/28	R207	07/02/2019	6.51	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/12/28	R207	07/02/2019			Bond Future	5.7970	101.8413	5.7513	101.8823	(0.790)	0.0000	0.0000	15,739
2018/12/28	R207	07/02/2019	6.53	Call	Bond Future	653.4200	0.6534	694.4600	0.6945	6.281	0	0	0
2018/12/28	R207	07/02/2019	6.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	R207	07/02/2019	6.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	R207	07/02/2019	6.51	Call	Bond Future	635.6900	0.6357	676.7200	0.6767	6.454	0	0	0
2018/12/28	R207	02/05/2019	7.63	Call	Bond Future	1,644.6400	1.6446	1,686.1900	1.6862	2.526	0	0	0
2018/12/28	R207	02/05/2019			Bond Future	5.1773	103.6207	5.1162	103.6623	(1.180)	0.0000	0.0000	0
2018/12/28	R207	02/05/2019	7.61	Call	Bond Future	1,631.4100	1.6314	1,672.9600	1.6730	2.547	0	0	0
2018/12/28	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	R207	02/05/2019	7.62	Call	Bond Future	1,638.0300	1.6380	1,679.5800	1.6796	2.537	0	0	0
2018/12/28	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	R207	01/08/2019	7.33	Call	Bond Future	1,640.0300	1.6400	1,682.2400	1.6822	2.574	0	0	0
2018/12/28	R207	01/08/2019			Bond Future	3.5895	102.0000	3.4948	102.0422	(2.638)	0.0000	0.0000	0
2018/12/28	R207	01/08/2019	7.34	Call	Bond Future	1,644.3500	1.6444	1,686.5600	1.6866	2.567	0	0	0
2018/12/28	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/28	R207	01/08/2019	7.35	Call	Bond Future	1,648.6600	1.6487	1,690.8700	1.6909	2.560	0	0	0
2018/12/28	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
2018/12/28	R208	07/02/2019	7.07	Call	Bond Future	193.4600	0.1935	269.2000	0.2692	39.150	0	0	0
2018/12/28	R208	07/02/2019	7.08	Put	Bond Future	113.4800	0.1135	69.5000	0.0695	(38.756)	0	0	0
2018/12/28	R208	07/02/2019	7.06	Put	Bond Future	129.9100	0.1299	81.3000	0.0813	(37.418)	0	0	0
2018/12/28	R208	07/02/2019			Bond Future	7.0329	101.9417	6.9701	102.0637	(0.893)	0.0000	0.0000	17,335
2018/12/28	R208	07/02/2019	7.07	Put	Bond Future	121.5700	0.1216	75.2900	0.0753	(38.069)	0	0	0
2018/12/28	R208	07/02/2019	7.08	Call	Bond Future	204.7500	0.2048	282.7900	0.2828	38.115	0	0	0
2018/12/28	R208	07/02/2019	7.06	Call	Bond Future	182.4100	0.1824	255.8200	0.2558	40.245	0	0	0
2018/12/28	R208	02/05/2019	8.03	Put	Bond Future	25.6200	0.0256	19.4100	0.0194	(24.239)	0	0	0
2018/12/28	R208	02/05/2019	8.02	Call	Bond Future	1,872.7000	1.8727	1,990.3600	1.9904	6.283	0	0	0
2018/12/28	R208	02/05/2019			Bond Future	6.9506	100.3219	6.8798	100.4459	(1.020)	0.0000	0.0000	0
2018/12/28	R208	02/05/2019	8.03	Call	Bond Future	1,889.2800	1.8893	2,007.0600	2.0071	6.234	0	0	0
2018/12/28	R208	02/05/2019	8.02	Put	Bond Future	26.1000	0.0261	19.7700	0.0198	(24.253)	0	0	0
2018/12/28	R208	02/05/2019	8.04	Call	Bond Future	1,905.8700	1.9059	2,023.7600	2.0238	6.186	0	0	0
2018/12/28	R208	02/05/2019	8.04	Put	Bond Future	25.1600	0.0252	19.0600	0.0191	(24.245)	0	0	0
2018/12/28	R208	01/08/2019	8.16	Call	Bond Future	2,114.1200	2.1141	2,231.8100	2.2318	5.567	0	0	0
2018/12/28	R208	01/08/2019	8.17	Put	Bond Future	43.8000	0.0438	35.4000	0.0354	(19.178)	0	0	0
2018/12/28	R208	01/08/2019			Bond Future	6.7953	102.2791	6.7133	102.4054	(1.207)	0.0000	0.0000	0
2018/12/28	R208	01/08/2019	8.16	Put	Bond Future	44.8700	0.0449	36.3000	0.0363	(19.100)	0	0	0
2018/12/28	R208	01/08/2019	8.17	Call	Bond Future	2,128.0000	2.1280	2,245.8600	2.2459	5.539	0	0	0
2018/12/28	R208	01/08/2019	8.15	Call	Bond Future	2,100.2700	2.1003	2,217.7700	2.2178	5.595	0	0	0
2018/12/28	R208	01/08/2019	8.15	Put	Bond Future	45.9700	0.0460	37.2100	0.0372	(19.056)	0	0	0
2018/12/28	R209	07/02/2019	10.20	Put	Bond Future	361.8000	0.3618	267.8000	0.2678	(25.981)	0	0	4,000
2018/12/28	R209	07/02/2019	8.97	Put	Bond Future	5,692.3200	5.6923	5,243.0500	5.2430	(7.893)	0	0	0
2018/12/28	R209	07/02/2019			Bond Future	9.8089	73.0576	9.7372	73.5173	(0.730)	0.0000	0.0000	117,572
2018/12/28	R209	07/02/2019	8.96	Call	Bond Future	21.2900	0.0213	31.1500	0.0312	46.313	0	0	0
2018/12/28	R209	07/02/2019	8.96	Put	Bond Future	5,762.3900	5.7624	5,312.5300	5.3125	(7.807)	0	0	0
2018/12/28	R209	07/02/2019	10.20	Call	Bond Future	2,796.0700	2.7961	3,161.7900	3.1618	13.080	0	0	0
2018/12/28	R209	07/02/2019	8.97	Call	Bond Future	22.7400	0.0227	33.1900	0.0332	45.954	0	0	0
2018/12/28	R209	07/02/2019	9.54	Put	Bond Future	2,220.2100	2.2202	1,888.1800	1.8882	(14.955)	0	0	0
2018/12/28	R209	07/02/2019	9.54	Call	Bond Future	471.9400	0.4719	599.6300	0.5996	27.056	0	0	4,000
2018/12/28	R209	07/02/2019	9.04	Put	Bond Future	5,207.1900	5.2072	4,763.0100	4.7630	(8.530)	0	0	0
2018/12/28	R209	07/02/2019	9.04	Call	Bond Future	35.5400	0.0355	51.0800	0.0511	43.725	0	0	4,000
2018/12/28	R209	07/02/2019	8.95	Call	Bond Future	19.9300	0.0199	29.2100	0.0292	46.563	0	0	0
2018/12/28	R209	07/02/2019	8.95	Put	Bond Future	5,832.6500	5.8326	5,382.2100	5.3822	(7.723)	0	0	0
2018/12/28	R209	02/05/2019	9.70	Put	Bond Future	2,642.1600	2.6422	2,377.9700	2.3780	(9.999)	0	0	0
2018/12/28	R209	02/05/2019			Bond Future	9.8633	71.1850	9.7897	71.6526	(0.746)	0.0000	0.0000	0
2018/12/28	R209	02/05/2019	9.69	Call	Bond Future	1,569.5000	1.5695	1,770.6700	1.7707	12.817	0	0	0
2018/12/28	R209	02/05/2019	9.69	Put	Bond Future	2,678.0500	2.6781	2,411.5600	2.4116	(9.951)	0	0	0
2018/12/28	R209	02/05/2019	9.70	Call	Bond Future	1,598.2500	1.5982	1,801.7200	1.8017	12.731	0	0	0
2018/12/28	R209	02/05/2019	10.50	Call	Bond Future	4,659.5900	4.6596	5,018.4800	5.0185	7.702	0	0	0
2018/12/28	R209	02/05/2019	10.71	Call	Bond Future	5,648.7100	5.6487	6,033.1800	6.0332	6.806	0	0	0
2018/12/28	R209	02/05/2019	9.68	Call	Bond Future	1,541.0400	1.5410	1,739.8900	1.7399	12.904	0	0	0
2018/12/28	R209	02/05/2019	9.68	Put	Bond Future	2,714.3200	2.7143	2,445.5100	2.4455	(9.903)	0	0	0
2018/12/28	R209	02/05/2019	9.95	Put	Bond Future	1,851.5300	1.8515	1,643.5700	1.6436	(11.232)	0	0	0
2018/12/28	R209	02/05/2019	9.95	Call	Bond Future	2,396.3300	2.3963	2,656.0300	2.6560	10.837	0	0	760
2018/12/28	R209	02/05/2019	10.50	Put	Bond Future	797.6900	0.7977	688.9200	0.6889	(13.636)	0	0	11,560
2018/12/28	R209	02/05/2019	9.35	Put	Bond Future	4,119.0000	4.1190	3,775.2300	3.7752	(8.346)	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
2018/12/28	R209	02/05/2019	9.35	Call	Bond Future	760.8500	0.7608	884.7400	0.8847	16.283	0	0	760
2018/12/28	R209	02/05/2019	10.71	Put	Bond Future	581.6600	0.5817	498.4700	0.4985	(14.302)	0	0	760
2018/12/28	R209	01/08/2019	10.15	Put	Bond Future	2,118.1200	2.1181	1,927.7600	1.9278	(8.987)	0	0	0
2018/12/28	R209	01/08/2019	10.17	Call	Bond Future	3,630.4700	3.6305	3,919.8500	3.9199	7.971	0	0	0
2018/12/28	R209	01/08/2019			Bond Future	9.9168	72.5739	9.8410	73.0505	(0.764)	0.0000	0.0000	0
2018/12/28	R209	01/08/2019	10.15	Call	Bond Future	3,555.9900	3.5560	3,842.2300	3.8422	8.050	0	0	0
2018/12/28	R209	01/08/2019	10.17	Put	Bond Future	2,071.3100	2.0713	1,884.0900	1.8841	(9.039)	0	0	0
2018/12/28	R209	01/08/2019	10.16	Put	Bond Future	2,094.7100	2.0947	1,905.9200	1.9059	(9.013)	0	0	0
2018/12/28	R209	01/08/2019	10.16	Call	Bond Future	3,593.2600	3.5933	3,881.0700	3.8811	8.010	0	0	0
2018/12/28	R210	07/02/2019			Bond Future	185.9526	185.9526	185.9588	185.9588	0.003	0.0000	0.0000	2,448
2018/12/28	R210	02/05/2019			Bond Future	186.6878	186.6878	186.6938	186.6938	0.003	0.0000	0.0000	0
2018/12/28	R210	01/08/2019			Bond Future	190.3736	190.3736	190.3795	190.3795	0.003	0.0000	0.0000	0
2018/12/28	R212	07/02/2019			Bond Future	155.7987	155.7987	155.8024	155.8024	0.002	0.0000	0.0000	4,976
2018/12/28	R212	02/05/2019			Bond Future	158.5561	158.5561	158.5595	158.5595	0.002	0.0000	0.0000	0
2018/12/28	R212	01/08/2019			Bond Future	161.6153	161.6153	161.6186	161.6186	0.002	0.0000	0.0000	0
2018/12/28	R213	07/02/2019	8.68	Call	Bond Future	12.6400	0.0126	18.2300	0.0182	44.225	0	0	0
2018/12/28	R213	07/02/2019			Bond Future	9.5975	84.8707	9.5307	85.2829	(0.696)	0.0000	0.0000	32,702
2018/12/28	R213	07/02/2019	8.68	Put	Bond Future	5,927.3100	5.9273	5,520.7000	5.5207	(6.860)	0	0	0
2018/12/28	R213	07/02/2019	8.69	Call	Bond Future	13.5500	0.0136	19.4900	0.0195	43.838	0	0	0
2018/12/28	R213	07/02/2019	8.70	Put	Bond Future	5,794.2100	5.7942	5,388.3400	5.3883	(7.005)	0	0	0
2018/12/28	R213	07/02/2019	8.69	Put	Bond Future	5,860.7000	5.8607	5,454.4400	5.4544	(6.932)	0	0	0
2018/12/28	R213	07/02/2019	8.70	Call	Bond Future	14.5100	0.0145	20.8400	0.0208	43.625	0	0	0
2018/12/28	R213	02/05/2019	9.49	Call	Bond Future	1,508.9200	1.5089	1,688.8700	1.6889	11.926	0	0	0
2018/12/28	R213	02/05/2019	9.48	Put	Bond Future	2,548.7000	2.5487	2,307.3000	2.3073	(9.471)	0	0	0
2018/12/28	R213	02/05/2019			Bond Future	9.6545	82.8042	9.5856	83.2235	(0.714)	0.0000	0.0000	0
2018/12/28	R213	02/05/2019	9.50	Call	Bond Future	1,536.6900	1.5367	1,718.7200	1.7187	11.846	0	0	0
2018/12/28	R213	02/05/2019	9.50	Put	Bond Future	2,480.8400	2.4808	2,243.6000	2.2436	(9.563)	0	0	0
2018/12/28	R213	02/05/2019	9.49	Put	Bond Future	2,514.6900	2.5147	2,275.3700	2.2754	(9.517)	0	0	0
2018/12/28	R213	02/05/2019	9.48	Call	Bond Future	1,481.2400	1.4812	1,659.1100	1.6591	12.008	0	0	0
2018/12/28	R213	01/08/2019	9.99	Put	Bond Future	1,838.7100	1.8387	1,673.9500	1.6740	(8.961)	0	0	0
2018/12/28	R213	01/08/2019	9.98	Call	Bond Future	3,446.6300	3.4466	3,707.7600	3.7078	7.576	0	0	0
2018/12/28	R213	01/08/2019			Bond Future	9.7109	84.4197	9.6396	84.8470	(0.734)	0.0000	0.0000	0
2018/12/28	R213	01/08/2019	9.99	Call	Bond Future	3,483.3200	3.4833	3,745.8800	3.7459	7.538	0	0	0
2018/12/28	R213	01/08/2019	9.98	Put	Bond Future	1,860.1700	1.8602	1,693.9800	1.6940	(8.934)	0	0	0
2018/12/28	R213	01/08/2019	10.00	Call	Bond Future	3,520.4100	3.5204	3,784.3900	3.7844	7.499	0	0	0
2018/12/28	R213	01/08/2019	10.00	Put	Bond Future	1,817.7100	1.8177	1,654.3700	1.6544	(8.986)	0	0	0
2018/12/28	R214	07/02/2019	9.05	Put	Bond Future	6,703.1900	6.7032	6,232.6400	6.2326	(7.020)	0	0	0
2018/12/28	R214	07/02/2019			Bond Future	9.9903	72.0930	9.9186	72.5693	(0.717)	0.0000	0.0000	31,531
2018/12/28	R214	07/02/2019	9.04	Call	Bond Future	11.1300	0.0111	16.5800	0.0166	48.967	0	0	0
2018/12/28	R214	07/02/2019	9.04	Put	Bond Future	6,778.9600	6.7790	6,308.0400	6.3080	(6.947)	0	0	0
2018/12/28	R214	07/02/2019	9.05	Call	Bond Future	11.9600	0.0120	17.7800	0.0178	48.662	0	0	0
2018/12/28	R214	07/02/2019	9.03	Call	Bond Future	10.3500	0.0103	15.4600	0.0155	49.372	0	0	0
2018/12/28	R214	07/02/2019	9.03	Put	Bond Future	6,854.9000	6.8549	6,383.6400	6.3836	(6.875)	0	0	0
2018/12/28	R214	02/05/2019	9.87	Call	Bond Future	1,635.3600	1.6354	1,844.0700	1.8441	12.762	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
2018/12/28	R214	02/05/2019	9.85	Call	Bond Future	1,576.3800	1.5764	1,780.3000	1.7803	12.936	0	0	0
2018/12/28	R214	02/05/2019			Bond Future	10.0442	70.0568	9.9706	70.5413	(0.732)	0.0000	0.0000	0
2018/12/28	R214	02/05/2019	9.85	Put	Bond Future	2,867.3200	2.8673	2,586.7000	2.5867	(9.787)	0	0	0
2018/12/28	R214	02/05/2019	9.87	Put	Bond Future	2,791.5700	2.7916	2,515.7400	2.5157	(9.881)	0	0	0
2018/12/28	R214	02/05/2019	9.86	Call	Bond Future	1,605.6500	1.6056	1,811.9600	1.8120	12.849	0	0	0
2018/12/28	R214	02/05/2019	9.86	Put	Bond Future	2,829.1700	2.8292	2,550.9400	2.5509	(9.834)	0	0	0
2018/12/28	R214	01/08/2019	10.34	Put	Bond Future	2,179.6000	2.1796	1,984.0500	1.9841	(8.972)	0	0	0
2018/12/28	R214	01/08/2019			Bond Future	10.0982	71.4235	10.0225	71.9174	(0.750)	0.0000	0.0000	0
2018/12/28	R214	01/08/2019	10.33	Call	Bond Future	3,682.0200	3.6820	3,978.7700	3.9788	8.059	0	0	0
2018/12/28	R214	01/08/2019	10.33	Put	Bond Future	2,204.2300	2.2042	2,007.0400	2.0070	(8.946)	0	0	0
2018/12/28	R214	01/08/2019	10.34	Call	Bond Future	3,719.9900	3.7200	4,018.3800	4.0184	8.021	0	0	0
2018/12/28	R214	01/08/2019	10.32	Call	Bond Future	3,643.9800	3.6440	3,939.1000	3.9391	8.099	0	0	0
2018/12/28	R214	01/08/2019	10.32	Put	Bond Future	2,228.8800	2.2289	2,030.0600	2.0301	(8.920)	0	0	0
2018/12/28	R248	07/02/2019	9.06	Put	Bond Future	8,746.9300	8.7469	8,187.2800	8.1873	(6.398)	0	0	0
2018/12/28	R248	07/02/2019			Bond Future	10.0157	92.0822	9.9490	92.6464	(0.665)	0.0000	0.0000	107,561
2018/12/28	R248	07/02/2019	9.06	Call	Bond Future	9.4300	0.0094	13.9700	0.0140	48.144	0	0	0
2018/12/28	R248	07/02/2019	9.05	Put	Bond Future	8,845.5000	8.8455	8,285.5300	8.2855	(6.331)	0	0	0
2018/12/28	R248	07/02/2019	9.07	Call	Bond Future	10.2000	0.0102	15.0800	0.0151	47.843	0	0	0
2018/12/28	R248	07/02/2019	9.07	Put	Bond Future	8,648.5800	8.6486	8,089.2700	8.0893	(6.467)	0	0	0
2018/12/28	R248	07/02/2019	9.05	Call	Bond Future	8.7100	0.0087	12.9300	0.0129	48.450	0	0	0
2018/12/28	R248	02/05/2019	9.90	Put	Bond Future	3,473.4600	3.4735	3,145.5200	3.1455	(9.441)	0	0	0
2018/12/28	R248	02/05/2019			Bond Future	10.0702	89.2544	10.0018	89.8283	(0.680)	0.0000	0.0000	0
2018/12/28	R248	02/05/2019	9.90	Call	Bond Future	2,034.2200	2.0342	2,280.2000	2.2802	12.092	0	0	0
2018/12/28	R248	02/05/2019	9.91	Call	Bond Future	2,072.3000	2.0723	2,321.1700	2.3212	12.009	0	0	0
2018/12/28	R248	02/05/2019	9.89	Put	Bond Future	3,521.5800	3.5216	3,190.7500	3.1907	(9.394)	0	0	0
2018/12/28	R248	02/05/2019	9.91	Put	Bond Future	3,425.8600	3.4259	3,100.8100	3.1008	(9.488)	0	0	0
2018/12/28	R248	02/05/2019	9.89	Call	Bond Future	1,996.5100	1.9965	2,239.6000	2.2396	12.176	0	0	0
2018/12/28	R248	01/08/2019	10.35	Call	Bond Future	4,545.6600	4.5457	4,896.0500	4.8961	7.708	0	0	0
2018/12/28	R248	01/08/2019	10.34	Put	Bond Future	2,755.6900	2.7557	2,519.0700	2.5191	(8.587)	0	0	0
2018/12/28	R248	01/08/2019			Bond Future	10.1250	90.9957	10.0545	91.5807	(0.696)	0.0000	0.0000	0
2018/12/28	R248	01/08/2019	10.36	Call	Bond Future	4,593.6200	4.5936	4,946.0000	4.9460	7.671	0	0	0
2018/12/28	R248	01/08/2019	10.36	Put	Bond Future	2,692.4800	2.6925	2,459.8400	2.4598	(8.640)	0	0	0
2018/12/28	R248	01/08/2019	10.35	Put	Bond Future	2,723.9300	2.7239	2,489.3000	2.4893	(8.614)	0	0	0
2018/12/28	R248	01/08/2019	10.34	Call	Bond Future	4,497.8900	4.4979	4,846.2900	4.8463	7.746	0	0	0
Total													969602