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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/01/2019 TO 02/01/2019

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
2019/01/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	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
2019/01/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	2025	07/02/2019			Bond Future	132.4037	132.4037	132.4157	132.4157	0.009	0.0000	0.0000	355
2019/01/02	2025	02/05/2019			Bond Future	134.7464	134.7464	134.7580	134.7580	0.009	0.0000	0.0000	0
2019/01/02	2025	01/08/2019			Bond Future	137.3597	137.3597	137.3709	137.3709	0.008	0.0000	0.0000	0
2019/01/02	2029	07/02/2019			Bond Future	100.3326	100.3326	100.3426	100.3426	0.010	0.0000	0.0000	2,954
2019/01/02	2029	02/05/2019			Bond Future	101.0349	101.0349	101.0446	101.0446	0.010	0.0000	0.0000	0
2019/01/02	2029	01/08/2019			Bond Future	103.0294	103.0294	103.0389	103.0389	0.009	0.0000	0.0000	0
2019/01/02	2030	07/02/2019	8.62	Call	Bond Future	22.6100	0.0226	16.2600	0.0163	(28.085)	0	0	0
2019/01/02	2030	07/02/2019	10.20	Put	Bond Future	61.6800	0.0617	83.3300	0.0833	35.101	0	0	3,960
2019/01/02	2030	07/02/2019			Bond Future	9.4137	90.7181	9.4572	90.4445	0.462	0.0000	0.0000	56,795
2019/01/02	2030	07/02/2019	9.68	Put	Bond Future	467.8000	0.4678	550.1300	0.5501	17.599	0	0	0
2019/01/02	2030	07/02/2019	9.68	Call	Bond Future	2,127.2500	2.1272	1,935.9700	1.9360	(8.992)	0	0	3,960
2019/01/02	2030	07/02/2019	9.18	Put	Bond Future	1,961.0100	1.9610	2,166.1200	2.1661	10.459	0	0	0
2019/01/02	2030	07/02/2019	9.18	Call	Bond Future	470.0500	0.4701	401.5500	0.4016	(14.573)	0	0	3,960
2019/01/02	2030	07/02/2019	8.63	Call	Bond Future	24.1800	0.0242	17.3800	0.0174	(28.122)	0	0	0
2019/01/02	2030	07/02/2019	8.62	Put	Bond Future	5,222.5100	5.2225	5,489.7700	5.4898	5.117	0	0	0
2019/01/02	2030	07/02/2019	10.20	Call	Bond Future	4,845.0300	4.8450	4,593.0700	4.5931	(5.200)	0	0	0
2019/01/02	2030	07/02/2019	8.90	Call	Bond Future	122.6300	0.1226	96.2200	0.0962	(21.536)	0	0	1,320
2019/01/02	2030	07/02/2019	8.63	Put	Bond Future	5,156.1200	5.1561	5,422.9300	5.4229	5.175	0	0	0
2019/01/02	2030	07/02/2019	8.64	Call	Bond Future	25.8400	0.0258	18.5700	0.0186	(28.135)	0	0	0
2019/01/02	2030	07/02/2019	8.64	Put	Bond Future	5,089.8700	5.0899	5,356.2100	5.3562	5.233	0	0	0
2019/01/02	2030	07/02/2019	9.60	Put	Bond Future	612.9800	0.6130	711.0100	0.7110	15.992	0	0	0
2019/01/02	2030	07/02/2019	9.60	Call	Bond Future	1,778.2300	1.7782	1,602.6500	1.6026	(9.874)	0	0	1,320
2019/01/02	2030	07/02/2019	9.40	Put	Bond Future	1,122.1400	1.1221	1,270.2800	1.2703	13.202	0	0	0
2019/01/02	2030	07/02/2019	9.40	Call	Bond Future	1,035.5800	1.0356	910.1100	0.9101	(12.116)	0	0	0
2019/01/02	2030	07/02/2019	8.70	Put	Bond Future	4,696.0700	4.6961	4,958.9900	4.9590	5.599	0	0	0
2019/01/02	2030	07/02/2019	8.70	Call	Bond Future	38.1000	0.0381	27.4100	0.0274	(28.058)	0	0	0
2019/01/02	2030	07/02/2019	8.90	Put	Bond Future	3,443.5600	3.4436	3,690.7600	3.6908	7.179	0	0	0
2019/01/02	2030	02/05/2019	8.90	Put	Bond Future	4,224.0800	4.2241	4,487.1200	4.4871	6.227	0	0	0
2019/01/02	2030	02/05/2019	9.41	Call	Bond Future	1,755.8200	1.7558	1,688.4600	1.6885	(3.836)	0	0	0
2019/01/02	2030	02/05/2019			Bond Future	9.4736	92.3029	9.5186	92.0240	0.475	0.0000	0.0000	0
2019/01/02	2030	02/05/2019	9.39	Call	Bond Future	1,694.0100	1.6940	1,630.4100	1.6304	(3.754)	0	0	0
2019/01/02	2030	02/05/2019	9.39	Put	Bond Future	2,214.5400	2.2145	2,429.8300	2.4298	9.722	0	0	0
2019/01/02	2030	02/05/2019	10.20	Call	Bond Future	4,955.1900	4.9552	4,798.5100	4.7985	(3.162)	0	0	0
2019/01/02	2030	02/05/2019	10.20	Put	Bond Future	993.8700	0.9939	716.0800	0.7161	20.579	0	0	3,000
2019/01/02	2030	02/05/2019	8.90	Call	Bond Future	568.5300	0.5685	552.6800	0.5527	(2.788)	0	0	3,000
2019/01/02	2030	02/05/2019	9.41	Put	Bond Future	2,151.3800	2.1514	2,362.9100	2.3629	9.832	0	0	0
2019/01/02	2030	02/05/2019	9.40	Call	Bond Future	1,724.8700	1.7249	1,659.2900	1.6593	(3.802)	0	0	3,000
2019/01/02	2030	02/05/2019	9.40	Put	Bond Future	2,182.8900	2.1829	2,396.2000	2.3962	9.772	0	0	0
2019/01/02	2030	01/08/2019	9.91	Put	Bond Future	1,681.5500	1.6816	1,876.7900	1.8768	11.611	0	0	0
2019/01/02	2030	01/08/2019			Bond Future	9.5340	90.0981	9.5808	89.8134	0.491	0.0000	0.0000	0
2019/01/02	2030	01/08/2019	9.91	Call	Bond Future	3,934.0800	3.9341	3,844.5900	3.8446	(2.275)	0	0	0
2019/01/02	2030	01/08/2019	9.92	Call	Bond Future	3,973.3800	3.9734	3,883.7300	3.8837	(2.256)	0	0	0

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2019/01/02	2030	01/08/2019	9.90	Put	Bond Future	1,701.3300	1.7013	1,896.7300	1.8967	11.485	0	0	0
2019/01/02	2030	01/08/2019	9.92	Put	Bond Future	1,661.9800	1.6620	1,857.0600	1.8571	11.738	0	0	0
2019/01/02	2030	01/08/2019	9.90	Call	Bond Future	3,894.9300	3.8949	3,805.6000	3.8056	(2.293)	0	0	0
2019/01/02	2032	07/02/2019	8.81	Call	Bond Future	18.8300	0.0188	15.5000	0.0155	(17.685)	0	0	0
2019/01/02	2032	07/02/2019	8.80	Put	Bond Future	5,984.0700	5.9841	6,275.7400	6.2757	4.874	0	0	0
2019/01/02	2032	07/02/2019			Bond Future	9.6352	92.8438	9.6785	92.5490	0.449	0.0000	0.0000	43,475
2019/01/02	2032	07/02/2019	8.82	Call	Bond Future	20.1900	0.0202	16.5700	0.0166	(17.930)	0	0	0
2019/01/02	2032	07/02/2019	8.82	Put	Bond Future	5,837.4800	5.8375	6,128.5900	6.1286	4.987	0	0	0
2019/01/02	2032	07/02/2019	8.81	Put	Bond Future	5,910.7000	5.9107	6,202.1000	6.2021	4.930	0	0	0
2019/01/02	2032	07/02/2019	8.80	Call	Bond Future	17.5400	0.0175	14.4800	0.0145	(17.446)	0	0	0
2019/01/02	2032	02/05/2019	9.62	Put	Bond Future	2,391.3000	2.3913	2,643.4400	2.6434	10.544	0	0	0
2019/01/02	2032	02/05/2019	9.61	Call	Bond Future	1,850.6400	1.8506	1,804.5200	1.8045	(2.492)	0	0	0
2019/01/02	2032	02/05/2019			Bond Future	9.6950	90.3090	9.7397	90.0084	0.462	0.0000	0.0000	0
2019/01/02	2032	02/05/2019	9.62	Call	Bond Future	1,884.5900	1.8846	1,836.2200	1.8362	(2.567)	0	0	0
2019/01/02	2032	02/05/2019	9.61	Put	Bond Future	2,425.2400	2.4252	2,679.6300	2.6796	10.489	0	0	0
2019/01/02	2032	02/05/2019	9.63	Call	Bond Future	1,919.0500	1.9191	1,868.0100	1.8680	(2.660)	0	0	0
2019/01/02	2032	02/05/2019	9.63	Put	Bond Future	2,357.9500	2.3579	2,607.4200	2.6074	10.580	0	0	0
2019/01/02	2032	01/08/2019	10.10	Call	Bond Future	4,169.2000	4.1692	4,074.7300	4.0747	(2.266)	0	0	0
2019/01/02	2032	01/08/2019	10.11	Put	Bond Future	1,889.5300	1.8895	2,101.7800	2.1018	11.233	0	0	0
2019/01/02	2032	01/08/2019			Bond Future	9.7535	92.0707	9.7999	91.7640	0.475	0.0000	0.0000	0
2019/01/02	2032	01/08/2019	10.10	Put	Bond Future	1,911.9600	1.9120	2,124.1500	2.1241	11.098	0	0	0
2019/01/02	2032	01/08/2019	10.11	Call	Bond Future	4,210.7200	4.2107	4,116.3100	4.1163	(2.242)	0	0	0
2019/01/02	2032	01/08/2019	10.09	Call	Bond Future	4,127.8300	4.1278	4,033.5700	4.0336	(2.284)	0	0	0
2019/01/02	2032	01/08/2019	10.09	Put	Bond Future	1,934.6100	1.9346	2,147.0100	2.1470	10.979	0	0	0
2019/01/02	2033	07/02/2019			Bond Future	102.1993	102.1993	102.2101	102.2101	0.011	0.0000	0.0000	5,890
2019/01/02	2033	02/05/2019			Bond Future	102.8623	102.8623	102.8727	102.8727	0.010	0.0000	0.0000	0
2019/01/02	2033	01/08/2019			Bond Future	104.8928	104.8928	104.9031	104.9031	0.010	0.0000	0.0000	0
2019/01/02	2037	07/02/2019	9.06	Put	Bond Future	6,440.0800	6.4401	6,802.1900	6.8022	5.623	0	0	0
2019/01/02	2037	07/02/2019	9.05	Call	Bond Future	23.7600	0.0238	18.8500	0.0189	(20.665)	0	0	0
2019/01/02	2037	07/02/2019			Bond Future	9.8588	88.9383	9.9072	88.5711	0.491	0.0000	0.0000	57,970
2019/01/02	2037	07/02/2019	9.06	Call	Bond Future	25.5300	0.0255	20.3500	0.0204	(20.290)	0	0	0
2019/01/02	2037	07/02/2019	9.05	Put	Bond Future	6,523.0200	6.5230	6,885.4000	6.8854	5.555	0	0	0
2019/01/02	2037	07/02/2019	9.07	Call	Bond Future	27.4100	0.0274	21.9500	0.0219	(19.920)	0	0	0
2019/01/02	2037	07/02/2019	9.07	Put	Bond Future	6,357.3700	6.3574	6,719.2000	6.7192	5.692	0	0	0
2019/01/02	2037	02/05/2019	9.81	Put	Bond Future	2,805.4400	2.8054	3,132.1300	3.1321	11.645	0	0	0
2019/01/02	2037	02/05/2019			Bond Future	9.9190	90.4921	9.9689	90.1179	0.503	0.0000	0.0000	0
2019/01/02	2037	02/05/2019	9.80	Call	Bond Future	1,942.0700	1.9421	1,897.6700	1.8977	(2.286)	0	0	0
2019/01/02	2037	02/05/2019	9.80	Put	Bond Future	2,844.6700	2.8447	3,174.5100	3.1745	11.595	0	0	0
2019/01/02	2037	02/05/2019	9.81	Call	Bond Future	1,979.2100	1.9792	1,931.6600	1.9317	(2.402)	0	0	0
2019/01/02	2037	02/05/2019	9.79	Call	Bond Future	1,905.5000	1.9055	1,864.0100	1.8640	(2.177)	0	0	0
2019/01/02	2037	02/05/2019	9.79	Put	Bond Future	2,884.5700	2.8846	3,217.3200	3.2173	11.536	0	0	0
2019/01/02	2037	01/08/2019	10.31	Call	Bond Future	4,587.6200	4.5876	4,466.5000	4.4665	(2.640)	0	0	0
2019/01/02	2037	01/08/2019			Bond Future	9.9808	88.0017	10.0324	87.6198	0.517	0.0000	0.0000	0
2019/01/02	2037	01/08/2019	10.29	Call	Bond Future	4,496.8000	4.4968	4,376.2300	4.3762	(2.681)	0	0	0
2019/01/02	2037	01/08/2019	10.29	Put	Bond Future	2,244.6700	2.2447	2,506.0100	2.5060	11.643	0	0	0

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2019/01/02	2037	01/08/2019	10.31	Put	Bond Future	2,192.8900	2.1929	2,453.6800	2.4537	11.893	0	0	0
2019/01/02	2037	01/08/2019	10.30	Call	Bond Future	4,542.1200	4.5421	4,421.2700	4.4213	(2.661)	0	0	0
2019/01/02	2037	01/08/2019	10.30	Put	Bond Future	2,218.6500	2.2187	2,479.7100	2.4797	11.767	0	0	0
2019/01/02	2038	07/02/2019			Bond Future	120.2403	120.2403	120.2528	120.2528	0.010	0.0000	0.0000	9,955
2019/01/02	2038	02/05/2019			Bond Future	122.3677	122.3677	122.3800	122.3800	0.010	0.0000	0.0000	0
2019/01/02	2038	01/08/2019			Bond Future	124.7309	124.7309	124.7427	124.7427	0.010	0.0000	0.0000	0
2019/01/02	2040	07/02/2019	9.13	Call	Bond Future	25.6600	0.0257	21.0600	0.0211	(17.927)	0	0	0
2019/01/02	2040	07/02/2019	9.11	Put	Bond Future	7,128.8200	7.1288	7,519.3900	7.5194	5.479	0	0	0
2019/01/02	2040	07/02/2019			Bond Future	9.9287	92.1647	9.9771	91.7702	0.487	0.0000	0.0000	31,965
2019/01/02	2040	07/02/2019	9.13	Put	Bond Future	6,948.3400	6.9483	7,338.2100	7.3382	5.611	0	0	0
2019/01/02	2040	07/02/2019	9.11	Call	Bond Future	22.2600	0.0223	18.3600	0.0184	(17.520)	0	0	0
2019/01/02	2040	07/02/2019	9.12	Put	Bond Future	7,038.4600	7.0385	7,428.6900	7.4287	5.544	0	0	0
2019/01/02	2040	07/02/2019	9.12	Call	Bond Future	23.9100	0.0239	19.6700	0.0197	(17.733)	0	0	0
2019/01/02	2040	02/05/2019	9.60	Call	Bond Future	1,172.0600	1.1721	1,185.7200	1.1857	1.165	0	0	1,150
2019/01/02	2040	02/05/2019	9.89	Call	Bond Future	2,188.2700	2.1883	2,127.7700	2.1278	(2.765)	0	0	0
2019/01/02	2040	02/05/2019	9.88	Put	Bond Future	3,032.2200	3.0322	3,376.6000	3.3766	11.357	0	0	0
2019/01/02	2040	02/05/2019			Bond Future	9.9885	93.7748	10.0383	93.3728	0.499	0.0000	0.0000	0
2019/01/02	2040	02/05/2019	10.20	Put	Bond Future	1,890.0100	1.8900	2,153.4000	2.1534	13.936	0	0	0
2019/01/02	2040	02/05/2019	10.20	Call	Bond Future	3,575.3800	3.5754	3,436.8100	3.4368	(3.876)	0	0	1,150
2019/01/02	2040	02/05/2019	9.60	Put	Bond Future	4,402.0600	4.4021	4,817.6800	4.8177	9.441	0	0	0
2019/01/02	2040	02/05/2019	9.90	Call	Bond Future	2,228.8200	2.2288	2,164.9400	2.1649	(2.866)	0	0	0
2019/01/02	2040	02/05/2019	9.90	Put	Bond Future	2,948.7100	2.9487	3,286.7900	3.2868	11.465	0	0	0
2019/01/02	2040	02/05/2019	9.89	Put	Bond Future	2,990.1100	2.9901	3,331.5700	3.3316	11.420	0	0	0
2019/01/02	2040	02/05/2019	9.88	Call	Bond Future	2,148.3100	2.1483	2,090.7300	2.0907	(2.680)	0	0	0
2019/01/02	2040	01/08/2019	10.36	Call	Bond Future	4,841.7400	4.8417	4,729.0100	4.7290	(2.328)	0	0	0
2019/01/02	2040	01/08/2019	10.37	Put	Bond Future	2,389.8400	2.3898	2,686.6600	2.6867	12.420	0	0	0
2019/01/02	2040	01/08/2019			Bond Future	10.0499	91.0981	10.1014	90.6879	0.513	0.0000	0.0000	0
2019/01/02	2040	01/08/2019	10.36	Put	Bond Future	2,417.6400	2.4176	2,715.0900	2.7151	12.303	0	0	0
2019/01/02	2040	01/08/2019	10.37	Call	Bond Future	4,890.3900	4.8904	4,777.0300	4.7770	(2.318)	0	0	0
2019/01/02	2040	01/08/2019	10.38	Call	Bond Future	4,938.9600	4.9390	4,825.4700	4.8255	(2.298)	0	0	0
2019/01/02	2040	01/08/2019	10.38	Put	Bond Future	2,362.0800	2.3621	2,658.7700	2.6588	12.561	0	0	0
2019/01/02	2044	07/02/2019	9.18	Put	Bond Future	6,859.1100	6.8591	7,254.7200	7.2547	5.768	0	0	0
2019/01/02	2044	07/02/2019			Bond Future	9.9526	89.2693	10.0011	88.8682	0.487	0.0000	0.0000	37,400
2019/01/02	2044	07/02/2019	9.17	Call	Bond Future	28.2000	0.0282	23.1600	0.0232	(17.872)	0	0	0
2019/01/02	2044	07/02/2019	9.17	Put	Bond Future	6,951.1200	6.9511	7,347.1800	7.3472	5.698	0	0	0
2019/01/02	2044	07/02/2019	9.18	Call	Bond Future	30.2500	0.0302	24.7600	0.0248	(18.149)	0	0	0
2019/01/02	2044	07/02/2019	9.16	Call	Bond Future	26.2700	0.0263	21.6300	0.0216	(17.663)	0	0	0
2019/01/02	2044	07/02/2019	9.16	Put	Bond Future	7,043.4000	7.0434	7,439.8600	7.4399	5.629	0	0	0
2019/01/02	2044	02/05/2019	9.90	Call	Bond Future	2,179.6800	2.1797	2,126.1500	2.1262	(2.456)	0	0	0
2019/01/02	2044	02/05/2019			Bond Future	10.0102	90.8288	10.0601	90.4201	0.499	0.0000	0.0000	0
2019/01/02	2044	02/05/2019	9.90	Put	Bond Future	3,093.1300	3.0931	3,448.2700	3.4483	11.482	0	0	0
2019/01/02	2044	02/05/2019	9.91	Call	Bond Future	2,220.4500	2.2204	2,163.5900	2.1636	(2.561)	0	0	0
2019/01/02	2044	02/05/2019	9.92	Put	Bond Future	3,007.8200	3.0078	3,356.4900	3.3565	11.592	0	0	0
2019/01/02	2044	02/05/2019	9.91	Put	Bond Future	3,050.3300	3.0503	3,402.1400	3.4021	11.534	0	0	0
2019/01/02	2044	02/05/2019	9.92	Call	Bond Future	2,261.3700	2.2614	2,201.3700	2.2014	(2.653)	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
2019/01/02	2044	01/08/2019	10.40	Put	Bond Future	2,397.1400	2.3971	2,709.6700	2.7097	13.038	0	0	0
2019/01/02	2044	01/08/2019			Bond Future	10.0692	88.2199	10.1208	87.8028	0.512	0.0000	0.0000	0
2019/01/02	2044	01/08/2019	10.39	Call	Bond Future	4,968.4000	4.9684	4,864.3700	4.8644	(2.094)	0	0	0
2019/01/02	2044	01/08/2019	10.39	Put	Bond Future	2,425.2000	2.4252	2,738.2100	2.7382	12.907	0	0	0
2019/01/02	2044	01/08/2019	10.40	Call	Bond Future	5,017.6200	5.0176	4,913.1100	4.9131	(2.083)	0	0	0
2019/01/02	2044	01/08/2019	10.38	Call	Bond Future	4,919.3400	4.9193	4,815.5300	4.8155	(2.110)	0	0	0
2019/01/02	2044	01/08/2019	10.38	Put	Bond Future	2,453.5500	2.4535	2,766.7800	2.7668	12.766	0	0	0
2019/01/02	2046	07/02/2019			Bond Future	114.3861	114.3861	114.3987	114.3987	0.011	0.0000	0.0000	12,458
2019/01/02	2046	02/05/2019			Bond Future	114.7242	114.7242	114.7362	114.7362	0.010	0.0000	0.0000	0
2019/01/02	2046	01/08/2019			Bond Future	116.9890	116.9890	117.0008	117.0008	0.010	0.0000	0.0000	0
2019/01/02	2050	07/02/2019			Bond Future	118.1479	118.1479	118.1608	118.1608	0.011	0.0000	0.0000	10,568
2019/01/02	2050	02/05/2019			Bond Future	120.2384	120.2384	120.2509	120.2509	0.010	0.0000	0.0000	0
2019/01/02	2050	01/08/2019			Bond Future	120.7936	120.7936	120.8060	120.8060	0.010	0.0000	0.0000	0
2019/01/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	AL37	07/02/2019			Index Future	612.0460	612.0460	611.0370	611.0370	(0.165)	0.0000	0.0000	0
2019/01/02	AL37	02/05/2019			Index Future	622.7360	622.7360	621.7060	621.7060	(0.165)	0.0000	0.0000	0
2019/01/02	AL37	01/08/2019			Index Future	634.8800	634.8800	633.8290	633.8290	(0.166)	0.0000	0.0000	0
2019/01/02	AL7T	07/02/2019			Index Future	705.5040	705.5040	703.5870	703.5870	(0.272)	0.0000	0.0000	0
2019/01/02	AL7T	02/05/2019			Index Future	717.8260	717.8260	715.8730	715.8730	(0.272)	0.0000	0.0000	0
2019/01/02	AL7T	01/08/2019			Index Future	731.8250	731.8250	729.8320	729.8320	(0.272)	0.0000	0.0000	0
2019/01/02	ALBI	07/02/2019			Index Future	638.0010	638.0010	635.8730	635.8730	(0.334)	0.0000	0.0000	907
2019/01/02	ALBI	02/05/2019			Index Future	649.1440	649.1440	646.9770	646.9770	(0.334)	0.0000	0.0000	0
2019/01/02	ALBI	01/08/2019			Index Future	661.8030	661.8030	659.5920	659.5920	(0.334)	0.0000	0.0000	0
2019/01/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	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
2019/01/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	CS23	25/01/2023			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
2019/01/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/02	ES33	07/02/2019			Bond Future	11.0649	77.5725	11.1067	77.3316	0.378	0.0000	0.0000	494
2019/01/02	ES33	02/05/2019			Bond Future	11.1645	75.1363	11.2078	74.8907	0.387	0.0000	0.0000	0
2019/01/02	ES33	01/08/2019			Bond Future	11.2675	76.6020	11.3123	76.3514	0.398	0.0000	0.0000	0
2019/01/02	ES42	07/02/2019			Bond Future	11.2972	79.7149	11.3392	79.4401	0.372	0.0000	0.0000	5,169
2019/01/02	ES42	02/05/2019			Bond Future	11.3969	76.8468	11.4403	76.5667	0.381	0.0000	0.0000	0
2019/01/02	ES42	01/08/2019			Bond Future	11.4979	78.3461	11.5429	78.0603	0.392	0.0000	0.0000	0
2019/01/02	GOVI	07/02/2019	666.53	Put	GOVI	350,890.0000	35.0890	372,470.0000	37.2470	6.150	0	0	0
2019/01/02	GOVI	07/02/2019			GOVI	631.4410	631.4410	629.2830	629.2830	(0.342)	0.0000	0.0000	450
2019/01/02	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	GOVI	07/02/2019	666.52	Put	GOVI	350,790.0000	35.0790	372,370.0000	37.2370	6.152	0	0	0
2019/01/02	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	GOVI	07/02/2019	666.51	Put	GOVI	350,690.0000	35.0690	372,270.0000	37.2270	6.154	0	0	0
2019/01/02	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	GOVI	02/05/2019	647.88	Put	GOVI	54,100.0000	5.4100	76,090.0000	7.6090	40.647	0	0	0
2019/01/02	GOVI	02/05/2019	647.86	Put	GOVI	53,900.0000	5.3900	75,890.0000	7.5890	40.798	0	0	0
2019/01/02	GOVI	02/05/2019			GOVI	642.4700	642.4700	640.2710	640.2710	(0.342)	0.0000	0.0000	0
2019/01/02	GOVI	02/05/2019	647.87	Put	GOVI	54,000.0000	5.4000	75,990.0000	7.5990	40.722	0	0	0
2019/01/02	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	GOVI	01/08/2019	638.68	Call	GOVI	163,190.0000	16.3190	140,760.0000	14.0760	(13.745)	0	0	0
2019/01/02	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	GOVI	01/08/2019			GOVI	654.9990	654.9990	652.7560	652.7560	(0.342)	0.0000	0.0000	0
2019/01/02	GOVI	01/08/2019	638.69	Call	GOVI	163,090.0000	16.3090	140,660.0000	14.0660	(13.753)	0	0	0
2019/01/02	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	GOVI	01/08/2019	638.67	Call	GOVI	163,290.0000	16.3290	140,860.0000	14.0860	(13.736)	0	0	0
2019/01/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/02	IGOV	07/02/2019			Index Future	253.7760	253.7760	253.7920	253.7920	0.006	0.0000	0.0000	518
2019/01/02	IGOV	02/05/2019			Index Future	258.2650	258.2650	258.2810	258.2810	0.006	0.0000	0.0000	215
2019/01/02	IGOV	01/08/2019			Index Future	263.3630	263.3630	263.3780	263.3780	0.006	0.0000	0.0000	0
2019/01/02	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/02	IS01	20/06/2019			Interest Rate Swap	102.0300	102.0300	102.0300	102.0300	0.000	0.0000	0.0000	0
2019/01/02	IS01	19/09/2019			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2019/01/02	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/02	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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2019/01/02	IS02	20/09/2019			Interest Rate Swap	101.9100	101.9100	101.9100	101.9100	0.000	0.0000	0.0000	0
2019/01/02	IS02	20/12/2019			Interest Rate Swap	102.8900	102.8900	102.8900	102.8900	0.000	0.0000	0.0000	0
2019/01/02	IS02	23/03/2020			Interest Rate Swap	98.9400	98.9400	98.9400	98.9400	0.000	0.0000	0.0000	0
2019/01/02	IS02	22/06/2020			Interest Rate Swap	102.5500	102.5500	102.5500	102.5500	0.000	0.0000	0.0000	0
2019/01/02	IS02	21/09/2020			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/02	IS05	17/12/2020			Interest Rate Swap	96.4100	96.4100	96.4300	96.4300	0.021	0.0000	0.0000	0
2019/01/02	IS05	16/03/2021			Interest Rate Swap	95.6100	95.6100	95.6400	95.6400	0.031	0.0000	0.0000	0
2019/01/02	IS05	15/06/2021			Interest Rate Swap	94.7700	94.7700	94.8100	94.8100	0.042	0.0000	0.0000	0
2019/01/02	IS05	21/09/2021			Interest Rate Swap	94.9100	94.9100	94.9500	94.9500	0.042	0.0000	0.0000	0
2019/01/02	IS05	21/12/2021			Interest Rate Swap	97.0700	97.0700	97.1200	97.1200	0.052	0.0000	0.0000	51
2019/01/02	IS05	15/03/2022			Interest Rate Swap	97.1800	97.1800	97.2400	97.2400	0.062	0.0000	0.0000	0
2019/01/02	IS05	21/06/2022			Interest Rate Swap	98.3400	98.3400	98.4000	98.4000	0.061	0.0000	0.0000	0
2019/01/02	IS05	20/09/2022			Interest Rate Swap	102.2300	102.2300	102.3000	102.3000	0.068	0.0000	0.0000	0
2019/01/02	IS05	20/12/2022			Interest Rate Swap	103.4500	103.4500	103.5300	103.5300	0.077	0.0000	0.0000	0
2019/01/02	IS05	22/03/2023			Interest Rate Swap	96.8000	96.8000	96.8800	96.8800	0.083	0.0000	0.0000	0
2019/01/02	IS05	20/06/2023			Interest Rate Swap	102.8300	102.8300	102.9100	102.9100	0.078	0.0000	0.0000	0
2019/01/02	IS05	19/09/2023			Interest Rate Swap	98.3100	98.3100	98.3900	98.3900	0.081	0.0000	0.0000	0
2019/01/02	IS10	17/12/2025			Interest Rate Swap	94.9100	94.9100	95.0300	95.0300	0.126	0.0000	0.0000	0
2019/01/02	IS10	16/03/2026			Interest Rate Swap	91.9000	91.9000	92.0200	92.0200	0.131	0.0000	0.0000	0
2019/01/02	IS10	15/06/2026			Interest Rate Swap	90.6400	90.6400	90.7600	90.7600	0.132	0.0000	0.0000	0
2019/01/02	IS10	21/09/2026			Interest Rate Swap	92.8000	92.8000	92.9200	92.9200	0.129	0.0000	0.0000	0
2019/01/02	IS10	21/12/2026			Interest Rate Swap	96.5900	96.5900	96.7200	96.7200	0.135	0.0000	0.0000	0
2019/01/02	IS10	15/03/2027			Interest Rate Swap	95.1700	95.1700	95.3000	95.3000	0.137	0.0000	0.0000	0
2019/01/02	IS10	21/06/2027			Interest Rate Swap	97.2500	97.2500	97.3800	97.3800	0.134	0.0000	0.0000	0
2019/01/02	IS10	20/09/2027			Interest Rate Swap	102.7200	102.7200	102.8500	102.8500	0.127	0.0000	0.0000	0
2019/01/02	IS10	20/12/2027			Interest Rate Swap	103.0900	103.0900	103.2200	103.2200	0.126	0.0000	0.0000	0
2019/01/02	IS10	22/03/2028			Interest Rate Swap	96.6100	96.6100	96.7400	96.7400	0.135	0.0000	0.0000	0
2019/01/02	IS10	20/06/2028			Interest Rate Swap	103.8100	103.8100	103.9400	103.9400	0.125	0.0000	0.0000	0
2019/01/02	IS10	19/09/2028			Interest Rate Swap	97.3800	97.3800	97.5200	97.5200	0.144	0.0000	0.0000	0
2019/01/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/02	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/02	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/02	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/02	R023	07/02/2019	10.59	Call	Bond Future	7,890.9600	7.8910	7,723.9500	7.7239	(2.116)	0	0	0
2019/01/02	R023	07/02/2019			Bond Future	8.1220	102.2652	8.1717	102.0982	0.612	0.0000	0.0000	62,040
2019/01/02	R023	07/02/2019	10.57	Call	Bond Future	7,830.1900	7.8302	7,663.1800	7.6632	(2.133)	0	0	0
2019/01/02	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	R023	07/02/2019	10.58	Call	Bond Future	7,860.5800	7.8606	7,693.5700	7.6936	(2.125)	0	0	0
2019/01/02	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	R023	02/05/2019	8.45	Call	Bond Future	1,387.9300	1.3879	1,227.9800	1.2280	(11.524)	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
2019/01/02	R023	02/05/2019	8.44	Put	Bond Future	445.3000		0.4453	456.0700	0.4561	2.419	0	0	0
2019/01/02	R023	02/05/2019			Bond Future	8.1509		100.1220	8.2042	99.9515	0.654	0.0000	0.0000	0
2019/01/02	R023	02/05/2019	8.46	Call	Bond Future	1,410.7400		1.4107	1,250.5900	1.2506	(11.352)	0	0	0
2019/01/02	R023	02/05/2019	8.46	Put	Bond Future	427.5300		0.4275	437.8800	0.4379	2.421	0	0	0
2019/01/02	R023	02/05/2019	8.45	Put	Bond Future	436.3400		0.4363	446.8900	0.4469	2.418	0	0	0
2019/01/02	R023	02/05/2019	8.44	Call	Bond Future	1,365.2700		1.3653	1,205.5400	1.2055	(11.700)	0	0	0
2019/01/02	R023	01/08/2019	8.95	Call	Bond Future	2,716.4200		2.7164	2,595.3700	2.5954	(4.456)	0	0	0
2019/01/02	R023	01/08/2019			Bond Future	8.1656		102.0750	8.2234	101.9007	0.708	0.0000	0.0000	0
2019/01/02	R023	01/08/2019	8.93	Call	Bond Future	2,666.2600		2.6663	2,545.9800	2.5460	(4.511)	0	0	0
2019/01/02	R023	01/08/2019	8.93	Put	Bond Future	391.0600		0.3911	445.0600	0.4451	13.809	0	0	0
2019/01/02	R023	01/08/2019	8.95	Put	Bond Future	382.5600		0.3826	435.7900	0.4358	13.914	0	0	0
2019/01/02	R023	01/08/2019	8.94	Call	Bond Future	2,691.2000		2.6912	2,570.6500	2.5706	(4.479)	0	0	0
2019/01/02	R023	01/08/2019	8.94	Put	Bond Future	386.6700		0.3867	440.4000	0.4404	13.896	0	0	0
2019/01/02	R035	07/02/2019	8.98	Call	Bond Future	18.9500		0.0190	17.3500	0.0174	(8.443)	0	0	0
2019/01/02	R035	07/02/2019			Bond Future	9.7962		96.6603	9.8394	96.3345	0.441	0.0000	0.0000	71,434
2019/01/02	R035	07/02/2019	8.96	Call	Bond Future	16.3600		0.0164	15.1200	0.0151	(7.579)	0	0	0
2019/01/02	R035	07/02/2019	8.96	Put	Bond Future	6,677.1900		6.6772	7,001.7700	7.0018	4.861	0	0	0
2019/01/02	R035	07/02/2019	8.98	Put	Bond Future	6,512.3300		6.5123	6,836.5500	6.8365	4.979	0	0	0
2019/01/02	R035	07/02/2019	8.97	Call	Bond Future	17.6100		0.0176	16.2000	0.0162	(8.007)	0	0	0
2019/01/02	R035	07/02/2019	8.97	Put	Bond Future	6,594.6600		6.5947	6,919.0700	6.9191	4.919	0	0	0
2019/01/02	R035	02/05/2019	9.74	Put	Bond Future	2,857.7300		2.8577	3,147.4200	3.1474	10.137	0	0	0
2019/01/02	R035	02/05/2019			Bond Future	9.8542		93.8488	9.8988	93.5167	0.452	0.0000	0.0000	0
2019/01/02	R035	02/05/2019	9.74	Call	Bond Future	1,998.4400		1.9984	1,956.1100	1.9561	(2.118)	0	0	0
2019/01/02	R035	02/05/2019	9.75	Call	Bond Future	2,034.2500		2.0343	1,990.2200	1.9902	(2.164)	0	0	0
2019/01/02	R035	02/05/2019	9.75	Put	Bond Future	2,817.8200		2.8178	3,105.8100	3.1058	10.220	0	0	0
2019/01/02	R035	02/05/2019	9.73	Call	Bond Future	1,962.9600		1.9630	1,922.3300	1.9223	(2.070)	0	0	0
2019/01/02	R035	02/05/2019	9.73	Put	Bond Future	2,898.0600		2.8981	3,189.4500	3.1894	10.055	0	0	0
2019/01/02	R035	01/08/2019	10.23	Call	Bond Future	4,412.0600		4.4121	4,369.0000	4.3690	(0.976)	0	0	0
2019/01/02	R035	01/08/2019	10.22	Put	Bond Future	2,136.9000		2.1369	2,433.7800	2.4338	13.893	0	0	0
2019/01/02	R035	01/08/2019			Bond Future	9.9121		95.6794	9.9582	95.3405	0.465	0.0000	0.0000	0
2019/01/02	R035	01/08/2019	10.24	Call	Bond Future	4,457.2100		4.4572	4,413.1100	4.4131	(0.989)	0	0	0
2019/01/02	R035	01/08/2019	10.24	Put	Bond Future	2,085.2400		2.0852	2,380.0600	2.3801	14.138	0	0	0
2019/01/02	R035	01/08/2019	10.23	Put	Bond Future	2,111.0700		2.1111	2,406.9300	2.4069	14.015	0	0	0
2019/01/02	R035	01/08/2019	10.22	Call	Bond Future	4,366.8200		4.3668	4,324.7800	4.3248	(0.963)	0	0	0
2019/01/02	R186	07/02/2019	8.21	Put	Bond Future	4,208.1600		4.2082	4,486.0400	4.4860	6.603	0	0	0
2019/01/02	R186	07/02/2019	8.20	Call	Bond Future	27.9400		0.0279	19.9900	0.0200	(28.454)	0	0	0
2019/01/02	R186	07/02/2019	8.50	Call	Bond Future	165.9900		0.1660	135.0600	0.1351	(18.634)	0	0	1,000
2019/01/02	R186	07/02/2019	9.10	Put	Bond Future	482.2400		0.4822	593.4400	0.5934	23.059	0	0	1,000
2019/01/02	R186	07/02/2019	9.92	Put	Bond Future	12.4600		0.0125	20.0900	0.0201	61.236	0	0	1,170
2019/01/02	R186	07/02/2019	9.50	Call	Bond Future	3,533.5300		3.5335	3,287.5600	3.2876	(6.961)	0	0	0
2019/01/02	R186	07/02/2019			Bond Future	8.9026		110.3953	8.9514	110.1089	0.547	0.0000	0.0000	74,522
2019/01/02	R186	07/02/2019	9.20	Put	Bond Future	329.9300		0.3299	418.1400	0.4181	26.736	0	0	0
2019/01/02	R186	07/02/2019	9.20	Call	Bond Future	2,061.9000		2.0619	1,863.7200	1.8637	(9.612)	0	0	3,000
2019/01/02	R186	07/02/2019	9.30	Call	Bond Future	2,526.1100		2.5261	2,308.7100	2.3087	(8.606)	0	0	0
2019/01/02	R186	07/02/2019	9.30	Put	Bond Future	219.7700		0.2198	288.7600	0.2888	31.392	0	0	7,500
2019/01/02	R186	07/02/2019	9.38	Put	Bond Future	156.0100		0.1560	212.3400	0.2123	36.107	0	0	0

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2019/01/02	R186	07/02/2019	9.38	Call	Bond Future	2,918.9600		2.9190	2,688.9000	2.6889	(7.882)	0	0	6,000
2019/01/02	R186	07/02/2019	8.21	Call	Bond Future	29.9000		0.0299	21.3900	0.0214	(28.462)	0	0	0
2019/01/02	R186	07/02/2019	8.20	Put	Bond Future	4,268.0300		4.2680	4,546.4700	4.5465	6.524	0	0	0
2019/01/02	R186	07/02/2019	8.30	Put	Bond Future	3,677.2300		3.6772	3,949.6900	3.9497	7.409	0	0	0
2019/01/02	R186	07/02/2019	8.50	Put	Bond Future	2,569.9400		2.5699	2,825.4000	2.8254	9.940	0	0	0
2019/01/02	R186	07/02/2019	9.10	Call	Bond Future	1,635.7800		1.6358	1,460.5900	1.4606	(10.710)	0	0	0
2019/01/02	R186	07/02/2019	9.92	Call	Bond Future	5,791.3900		5.7914	5,512.6300	5.5126	(4.813)	0	0	0
2019/01/02	R186	07/02/2019	9.50	Put	Bond Future	90.4700		0.0905	130.8900	0.1309	44.678	0	0	5,000
2019/01/02	R186	07/02/2019	9.23	Put	Bond Future	292.7100		0.2927	374.5200	0.3745	27.949	0	0	0
2019/01/02	R186	07/02/2019	9.23	Call	Bond Future	2,197.4200		2.1974	1,992.8400	1.9928	(9.310)	0	0	3,000
2019/01/02	R186	07/02/2019	8.22	Call	Bond Future	31.9800		0.0320	22.8700	0.0229	(28.487)	0	0	0
2019/01/02	R186	07/02/2019	8.22	Put	Bond Future	4,148.4500		4.1485	4,425.7300	4.4257	6.684	0	0	0
2019/01/02	R186	07/02/2019	8.30	Call	Bond Future	53.5200		0.0535	39.5900	0.0396	(26.028)	0	0	210
2019/01/02	R186	07/02/2019	9.90	Call	Bond Future	5,683.0000		5.6830	5,404.9500	5.4050	(4.893)	0	0	0
2019/01/02	R186	07/02/2019	9.90	Put	Bond Future	13.7500		0.0138	22.0900	0.0221	60.655	0	0	1,000
2019/01/02	R186	07/02/2019	9.27	Put	Bond Future	248.8200		0.2488	322.9700	0.3230	29.801	0	0	0
2019/01/02	R186	07/02/2019	9.27	Call	Bond Future	2,383.2700		2.3833	2,171.0300	2.1710	(8.905)	0	0	1,170
2019/01/02	R186	07/02/2019	8.77	Put	Bond Future	1,365.6900		1.3657	1,570.0900	1.5701	14.967	0	0	0
2019/01/02	R186	07/02/2019	8.77	Call	Bond Future	581.2600		0.5813	499.2700	0.4993	(14.106)	0	0	1,170
2019/01/02	R186	02/05/2019	10.07	Call	Bond Future	6,391.4000		6.3914	6,141.2200	6.1412	(3.914)	0	0	0
2019/01/02	R186	02/05/2019	9.75	Call	Bond Future	4,855.1900		4.8552	4,651.8200	4.6518	(4.189)	0	0	0
2019/01/02	R186	02/05/2019	9.96	Put	Bond Future	298.0000		0.2980	361.6200	0.3616	21.349	0	0	90
2019/01/02	R186	02/05/2019	8.65	Put	Bond Future	2,690.8200		2.6908	2,951.8400	2.9518	9.700	0	0	0
2019/01/02	R186	02/05/2019	9.25	Put	Bond Future	1,048.6500		1.0486	1,195.2200	1.1952	13.977	0	0	0
2019/01/02	R186	02/05/2019	9.02	Call	Bond Future	1,907.0400		1.9070	1,800.0900	1.8001	(5.608)	0	0	0
2019/01/02	R186	02/05/2019	9.01	Put	Bond Future	1,572.5700		1.5726	1,759.4800	1.7595	11.886	0	0	0
2019/01/02	R186	02/05/2019			Bond Future	8.9572		112.3236	9.0082	112.0316	0.569	0.0000	0.0000	3,050
2019/01/02	R186	02/05/2019	8.65	Call	Bond Future	910.5500		0.9106	879.5400	0.8795	(3.406)	0	0	3,250
2019/01/02	R186	02/05/2019	9.03	Call	Bond Future	1,939.2500		1.9393	1,830.7300	1.8307	(5.596)	0	0	0
2019/01/02	R186	02/05/2019	9.03	Put	Bond Future	1,522.5000		1.5225	1,706.0100	1.7060	12.053	0	0	0
2019/01/02	R186	02/05/2019	10.07	Put	Bond Future	246.6600		0.2467	288.5100	0.2885	16.967	0	0	200
2019/01/02	R186	02/05/2019	9.30	Call	Bond Future	2,903.9800		2.9040	2,753.2400	2.7532	(5.191)	0	0	200
2019/01/02	R186	02/05/2019	9.75	Put	Bond Future	429.7100		0.4297	518.3700	0.5184	20.633	0	0	7,000
2019/01/02	R186	02/05/2019	9.96	Call	Bond Future	5,855.9700		5.8560	5,627.5600	5.6276	(3.900)	0	0	0
2019/01/02	R186	02/05/2019	9.20	Put	Bond Future	1,144.1500		1.1442	1,299.0100	1.2990	13.535	0	0	0
2019/01/02	R186	02/05/2019	10.02	Put	Bond Future	268.6100		0.2686	322.8400	0.3228	20.189	0	0	3,250
2019/01/02	R186	02/05/2019	9.25	Call	Bond Future	2,711.3500		2.7113	2,565.8900	2.5659	(5.365)	0	0	3,250
2019/01/02	R186	02/05/2019	9.02	Put	Bond Future	1,547.3800		1.5474	1,732.4600	1.7325	11.961	0	0	0
2019/01/02	R186	02/05/2019	9.01	Call	Bond Future	1,875.1100		1.8751	1,769.9900	1.7700	(5.606)	0	0	0
2019/01/02	R186	02/05/2019	8.62	Put	Bond Future	2,803.5600		2.8036	3,069.4900	3.0695	9.485	0	0	0
2019/01/02	R186	02/05/2019	8.62	Call	Bond Future	847.3800		0.8474	821.2800	0.8213	(3.080)	0	0	90
2019/01/02	R186	02/05/2019	8.70	Put	Bond Future	2,509.9700		2.5100	2,762.2300	2.7622	10.050	0	0	0
2019/01/02	R186	02/05/2019	8.70	Call	Bond Future	1,022.0800		1.0221	982.3100	0.9823	(3.891)	0	0	200
2019/01/02	R186	02/05/2019	9.30	Put	Bond Future	960.7200		0.9607	1,102.0100	1.1020	14.707	0	0	0
2019/01/02	R186	02/05/2019	9.20	Call	Bond Future	2,525.3300		2.5253	2,388.1600	2.3882	(5.432)	0	0	90
2019/01/02	R186	02/05/2019	8.50	Put	Bond Future	3,286.0200		3.2860	3,569.3600	3.5694	8.623	0	0	0
2019/01/02	R186	02/05/2019	8.50	Call	Bond Future	622.5400		0.6225	613.8500	0.6138	(1.396)	0	0	7,000
2019/01/02	R186	02/05/2019	9.00	Put	Bond Future	1,598.3300		1.5983	1,786.8100	1.7868	11.792	0	0	0

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2019/01/02	R186	02/05/2019	9.00	Call	Bond Future	1,843.7100	1.8437	1,740.1600	1.7402	(5.616)	0	0	7,000
2019/01/02	R186	02/05/2019	8.80	Put	Bond Future	2,173.0500	2.1731	2,405.7900	2.4058	10.710	0	0	0
2019/01/02	R186	02/05/2019	8.80	Call	Bond Future	1,266.9000	1.2669	1,207.6100	1.2076	(4.680)	0	0	7,500
2019/01/02	R186	02/05/2019	10.02	Call	Bond Future	6,147.1800	6.1472	5,909.3800	5.9094	(3.868)	0	0	0
2019/01/02	R186	01/08/2019	10.08	Put	Bond Future	662.5900	0.6626	745.0800	0.7451	12.450	0	0	6,000
2019/01/02	R186	01/08/2019	9.54	Call	Bond Future	4,100.1300	4.1001	3,981.5100	3.9815	(2.893)	0	0	0
2019/01/02	R186	01/08/2019			Bond Future	9.0079	109.2130	9.0614	108.9148	0.595	0.0000	0.0000	0
2019/01/02	R186	01/08/2019	9.52	Call	Bond Future	4,019.1700	4.0192	3,903.6200	3.9036	(2.875)	0	0	0
2019/01/02	R186	01/08/2019	9.52	Put	Bond Future	1,212.3000	1.2123	1,394.9300	1.3949	15.065	0	0	0
2019/01/02	R186	01/08/2019	8.30	Put	Bond Future	4,622.8600	4.6229	4,980.6200	4.9806	7.739	0	0	0
2019/01/02	R186	01/08/2019	8.30	Call	Bond Future	581.2000	0.5812	640.7800	0.6408	10.251	0	0	6,000
2019/01/02	R186	01/08/2019	9.05	Put	Bond Future	2,111.3800	2.1114	2,351.5200	2.3515	11.374	0	0	0
2019/01/02	R186	01/08/2019	9.05	Call	Bond Future	2,345.9300	2.3459	2,287.8900	2.2879	(2.474)	0	0	6,000
2019/01/02	R186	01/08/2019	10.08	Call	Bond Future	6,431.0100	6.4310	6,215.3200	6.2153	(3.354)	0	0	0
2019/01/02	R186	01/08/2019	9.54	Put	Bond Future	1,185.5800	1.1856	1,365.1400	1.3651	15.145	0	0	0
2019/01/02	R186	01/08/2019	9.53	Call	Bond Future	4,059.5900	4.0596	3,942.5000	3.9425	(2.884)	0	0	0
2019/01/02	R186	01/08/2019	9.53	Put	Bond Future	1,198.8600	1.1989	1,379.9500	1.3800	15.105	0	0	0
2019/01/02	R197	07/02/2019			Bond Future	299.4472	299.4472	299.4690	299.4690	0.007	0.0000	0.0000	2,355
2019/01/02	R197	02/05/2019			Bond Future	304.7455	304.7455	304.7661	304.7661	0.007	0.0000	0.0000	0
2019/01/02	R197	01/08/2019			Bond Future	303.2024	303.2024	303.2223	303.2223	0.007	0.0000	0.0000	0
2019/01/02	R202	07/02/2019			Bond Future	230.9481	230.9481	230.9720	230.9720	0.010	0.0000	0.0000	8,805
2019/01/02	R202	02/05/2019			Bond Future	235.0345	235.0345	235.0576	235.0576	0.010	0.0000	0.0000	0
2019/01/02	R202	01/08/2019			Bond Future	235.6591	235.6591	235.6819	235.6819	0.010	0.0000	0.0000	0
2019/01/02	R207	07/02/2019	6.52	Call	Bond Future	656.2000	0.6562	587.6100	0.5876	(10.453)	0	0	0
2019/01/02	R207	07/02/2019	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	R207	07/02/2019			Bond Future	5.7840	101.8530	5.8606	101.7844	1.324	0.0000	0.0000	15,739
2019/01/02	R207	07/02/2019	6.53	Call	Bond Future	665.0700	0.6651	596.4800	0.5965	(10.313)	0	0	0
2019/01/02	R207	07/02/2019	6.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	R207	07/02/2019	6.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	R207	07/02/2019	6.51	Call	Bond Future	647.3300	0.6473	578.7400	0.5787	(10.596)	0	0	0
2019/01/02	R207	02/05/2019	7.63	Call	Bond Future	1,656.0700	1.6561	1,585.6200	1.5856	(4.254)	0	0	0
2019/01/02	R207	02/05/2019			Bond Future	5.1605	103.6321	5.2642	103.5617	2.009	0.0000	0.0000	0
2019/01/02	R207	02/05/2019	7.61	Call	Bond Future	1,642.8400	1.6428	1,572.3900	1.5724	(4.288)	0	0	0
2019/01/02	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	R207	02/05/2019	7.62	Call	Bond Future	1,649.4600	1.6495	1,579.0100	1.5790	(4.271)	0	0	0
2019/01/02	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	R207	01/08/2019	7.33	Call	Bond Future	1,651.4000	1.6514	1,579.0900	1.5791	(4.379)	0	0	0
2019/01/02	R207	01/08/2019			Bond Future	3.5639	102.0114	3.7263	101.9391	4.556	0.0000	0.0000	0
2019/01/02	R207	01/08/2019	7.34	Call	Bond Future	1,655.7200	1.6557	1,583.4100	1.5834	(4.367)	0	0	0
2019/01/02	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/02	R207	01/08/2019	7.35	Call	Bond Future	1,660.0300	1.6600	1,587.7200	1.5877	(4.356)	0	0	0
2019/01/02	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
2019/01/02	R208	07/02/2019	7.07	Call	Bond Future	263.4100	0.2634	183.4200	0.1834	(30.367)	0	0	0
2019/01/02	R208	07/02/2019	7.08	Put	Bond Future	64.9600	0.0650	100.1000	0.1001	54.095	0	0	0
2019/01/02	R208	07/02/2019	7.06	Put	Bond Future	76.5400	0.0765	112.6800	0.1127	47.217	0	0	0
2019/01/02	R208	07/02/2019			Bond Future	6.9707	102.0626	7.0302	101.9470	0.854	0.0000	0.0000	17,335
2019/01/02	R208	07/02/2019	7.07	Put	Bond Future	70.6300	0.0706	106.2000	0.1062	50.361	0	0	0
2019/01/02	R208	07/02/2019	7.08	Call	Bond Future	277.1200	0.2771	196.7000	0.1967	(29.020)	0	0	0
2019/01/02	R208	07/02/2019	7.06	Call	Bond Future	249.9300	0.2499	170.5100	0.1705	(31.777)	0	0	0
2019/01/02	R208	02/05/2019	8.03	Put	Bond Future	18.2500	0.0183	29.1500	0.0292	59.726	0	0	0
2019/01/02	R208	02/05/2019	8.02	Call	Bond Future	1,987.8200	1.9878	1,881.2000	1.8812	(5.364)	0	0	0
2019/01/02	R208	02/05/2019			Bond Future	6.8805	100.4445	6.9481	100.3263	0.982	0.0000	0.0000	0
2019/01/02	R208	02/05/2019	8.03	Call	Bond Future	2,004.5300	2.0045	1,897.2500	1.8972	(5.352)	0	0	0
2019/01/02	R208	02/05/2019	8.02	Put	Bond Future	18.6000	0.0186	30.1600	0.0302	62.151	0	0	0
2019/01/02	R208	02/05/2019	8.04	Call	Bond Future	2,021.2400	2.0212	1,913.3200	1.9133	(5.339)	0	0	0
2019/01/02	R208	02/05/2019	8.04	Put	Bond Future	17.9100	0.0179	28.1700	0.0282	57.286	0	0	0
2019/01/02	R208	01/08/2019	8.16	Call	Bond Future	2,229.2300	2.2292	2,110.1400	2.1101	(5.342)	0	0	0
2019/01/02	R208	01/08/2019	8.17	Put	Bond Future	34.3500	0.0344	36.1100	0.0361	5.124	0	0	0
2019/01/02	R208	01/08/2019			Bond Future	6.7143	102.4039	6.7928	102.2830	1.170	0.0000	0.0000	0
2019/01/02	R208	01/08/2019	8.16	Put	Bond Future	35.2300	0.0352	37.0500	0.0371	5.166	0	0	0
2019/01/02	R208	01/08/2019	8.17	Call	Bond Future	2,243.3000	2.2433	2,124.1500	2.1241	(5.311)	0	0	0
2019/01/02	R208	01/08/2019	8.15	Call	Bond Future	2,215.1700	2.2152	2,096.1500	2.0962	(5.373)	0	0	0
2019/01/02	R208	01/08/2019	8.15	Put	Bond Future	36.1200	0.0361	38.0100	0.0380	5.233	0	0	0
2019/01/02	R209	07/02/2019	10.20	Put	Bond Future	234.6000	0.2346	320.5600	0.3206	36.641	0	0	4,000
2019/01/02	R209	07/02/2019	8.97	Put	Bond Future	5,200.2500	5.2002	5,476.2400	5.4762	5.307	0	0	0
2019/01/02	R209	07/02/2019			Bond Future	9.7315	73.5544	9.7750	73.2747	0.447	0.0000	0.0000	117,572
2019/01/02	R209	07/02/2019	8.96	Call	Bond Future	25.6900	0.0257	22.3000	0.0223	(13.196)	0	0	0
2019/01/02	R209	07/02/2019	8.96	Put	Bond Future	5,269.9800	5.2700	5,546.2800	5.5463	5.243	0	0	0
2019/01/02	R209	07/02/2019	10.20	Call	Bond Future	3,165.6800	3.1657	2,971.9500	2.9719	(6.120)	0	0	0
2019/01/02	R209	07/02/2019	8.97	Call	Bond Future	27.4800	0.0275	23.7800	0.0238	(13.464)	0	0	0
2019/01/02	R209	07/02/2019	9.54	Put	Bond Future	1,825.4400	1.8254	2,062.9800	2.0630	13.013	0	0	0
2019/01/02	R209	07/02/2019	9.54	Call	Bond Future	573.9800	0.5740	531.8300	0.5318	(7.343)	0	0	4,000
2019/01/02	R209	07/02/2019	9.04	Put	Bond Future	4,718.1900	4.7182	4,992.3800	4.9924	5.811	0	0	0
2019/01/02	R209	07/02/2019	9.04	Call	Bond Future	43.3500	0.0434	37.8500	0.0379	(12.687)	0	0	4,000
2019/01/02	R209	07/02/2019	8.95	Call	Bond Future	24.0100	0.0240	20.9000	0.0209	(12.953)	0	0	0
2019/01/02	R209	07/02/2019	8.95	Put	Bond Future	5,339.9200	5.3399	5,616.5000	5.6165	5.179	0	0	0
2019/01/02	R209	02/05/2019	9.70	Put	Bond Future	2,333.1700	2.3332	2,581.8900	2.5819	10.660	0	0	0
2019/01/02	R209	02/05/2019			Bond Future	9.7838	71.6902	9.8286	71.4052	0.457	0.0000	0.0000	0
2019/01/02	R209	02/05/2019	9.69	Call	Bond Future	1,763.3400	1.7633	1,728.7000	1.7287	(1.964)	0	0	0
2019/01/02	R209	02/05/2019	9.69	Put	Bond Future	2,366.6200	2.3666	2,616.9800	2.6170	10.579	0	0	0
2019/01/02	R209	02/05/2019	9.70	Call	Bond Future	1,794.5300	1.7945	1,758.2500	1.7582	(2.022)	0	0	0
2019/01/02	R209	02/05/2019	10.50	Call	Bond Future	5,028.8900	5.0289	4,906.6900	4.9067	(2.430)	0	0	0
2019/01/02	R209	02/05/2019	10.71	Call	Bond Future	6,048.1300	6.0481	5,896.5500	5.8965	(2.506)	0	0	0
2019/01/02	R209	02/05/2019	9.68	Call	Bond Future	1,732.4400	1.7324	1,699.4200	1.6994	(1.906)	0	0	0
2019/01/02	R209	02/05/2019	9.68	Put	Bond Future	2,400.4500	2.4004	2,652.4300	2.6524	10.497	0	0	0
2019/01/02	R209	02/05/2019	9.95	Put	Bond Future	1,603.2300	1.6032	1,818.1500	1.8181	13.405	0	0	0
2019/01/02	R209	02/05/2019	9.95	Call	Bond Future	2,653.3000	2.6533	2,583.2200	2.5832	(2.641)	0	0	760
2019/01/02	R209	02/05/2019	10.50	Put	Bond Future	661.7200	0.6617	824.5200	0.8245	24.603	0	0	11,560
2019/01/02	R209	02/05/2019	9.35	Put	Bond Future	3,728.1600	3.7282	4,018.4100	4.0184	7.785	0	0	0

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2019/01/02	R209	02/05/2019	9.35	Call	Bond Future	875.2800	0.8753	880.5300	0.8805	0.600	0	0	760
2019/01/02	R209	02/05/2019	10.71	Put	Bond Future	475.8100	0.4758	609.2300	0.6092	28.041	0	0	760
2019/01/02	R209	01/08/2019	10.15	Put	Bond Future	1,894.8900	1.8949	2,162.5400	2.1625	14.125	0	0	0
2019/01/02	R209	01/08/2019	10.17	Call	Bond Future	3,925.5700	3.9256	3,901.7400	3.9017	(0.607)	0	0	0
2019/01/02	R209	01/08/2019			Bond Future	9.8350	73.0888	9.8811	72.7979	0.469	0.0000	0.0000	0
2019/01/02	R209	01/08/2019	10.15	Call	Bond Future	3,847.6200	3.8476	3,824.3800	3.8244	(0.604)	0	0	0
2019/01/02	R209	01/08/2019	10.17	Put	Bond Future	1,851.5500	1.8516	2,118.6100	2.1186	14.424	0	0	0
2019/01/02	R209	01/08/2019	10.16	Put	Bond Future	1,873.2100	1.8732	2,140.3600	2.1404	14.262	0	0	0
2019/01/02	R209	01/08/2019	10.16	Call	Bond Future	3,886.6200	3.8866	3,862.8800	3.8629	(0.611)	0	0	0
2019/01/02	R210	07/02/2019			Bond Future	185.9650	185.9650	185.9836	185.9836	0.010	0.0000	0.0000	2,448
2019/01/02	R210	02/05/2019			Bond Future	186.6998	186.6998	186.7176	186.7176	0.010	0.0000	0.0000	0
2019/01/02	R210	01/08/2019			Bond Future	190.3853	190.3853	190.4029	190.4029	0.009	0.0000	0.0000	0
2019/01/02	R212	07/02/2019			Bond Future	155.8061	155.8061	155.8171	155.8171	0.007	0.0000	0.0000	4,976
2019/01/02	R212	02/05/2019			Bond Future	158.5630	158.5630	158.5734	158.5734	0.007	0.0000	0.0000	0
2019/01/02	R212	01/08/2019			Bond Future	161.6220	161.6220	161.6319	161.6319	0.006	0.0000	0.0000	0
2019/01/02	R213	07/02/2019	8.68	Call	Bond Future	15.1600	0.0152	12.3600	0.0124	(18.470)	0	0	0
2019/01/02	R213	07/02/2019			Bond Future	9.5197	85.3506	9.5630	85.0828	0.455	0.0000	0.0000	32,702
2019/01/02	R213	07/02/2019	8.68	Put	Bond Future	5,449.9300	5.4499	5,714.9500	5.7150	4.863	0	0	0
2019/01/02	R213	07/02/2019	8.69	Call	Bond Future	16.2700	0.0163	13.2300	0.0132	(18.685)	0	0	0
2019/01/02	R213	07/02/2019	8.70	Put	Bond Future	5,317.2600	5.3173	5,581.7900	5.5818	4.975	0	0	0
2019/01/02	R213	07/02/2019	8.69	Put	Bond Future	5,383.5200	5.3835	5,648.3000	5.6483	4.918	0	0	0
2019/01/02	R213	07/02/2019	8.70	Call	Bond Future	17.4600	0.0175	14.1700	0.0142	(18.843)	0	0	0
2019/01/02	R213	02/05/2019	9.49	Call	Bond Future	1,697.3200	1.6973	1,643.8600	1.6439	(3.150)	0	0	0
2019/01/02	R213	02/05/2019	9.48	Put	Bond Future	2,246.7900	2.2468	2,468.3300	2.4683	9.860	0	0	0
2019/01/02	R213	02/05/2019			Bond Future	9.5743	83.2922	9.6191	83.0192	0.467	0.0000	0.0000	0
2019/01/02	R213	02/05/2019	9.50	Call	Bond Future	1,727.4600	1.7275	1,672.1400	1.6721	(3.202)	0	0	0
2019/01/02	R213	02/05/2019	9.50	Put	Bond Future	2,183.6700	2.1837	2,401.3000	2.4013	9.966	0	0	0
2019/01/02	R213	02/05/2019	9.49	Put	Bond Future	2,215.1500	2.2151	2,434.6400	2.4346	9.909	0	0	0
2019/01/02	R213	02/05/2019	9.48	Call	Bond Future	1,667.2700	1.6673	1,615.8600	1.6159	(3.083)	0	0	0
2019/01/02	R213	01/08/2019	9.99	Put	Bond Future	1,631.9400	1.6319	1,850.9400	1.8509	13.420	0	0	0
2019/01/02	R213	01/08/2019	9.98	Call	Bond Future	3,735.3700	3.7354	3,676.9900	3.6770	(1.563)	0	0	0
2019/01/02	R213	01/08/2019			Bond Future	9.6280	84.9169	9.6744	84.6382	0.482	0.0000	0.0000	0
2019/01/02	R213	01/08/2019	9.99	Call	Bond Future	3,773.7600	3.7738	3,714.1100	3.7141	(1.581)	0	0	0
2019/01/02	R213	01/08/2019	9.98	Put	Bond Future	1,651.7000	1.6517	1,871.9700	1.8720	13.336	0	0	0
2019/01/02	R213	01/08/2019	10.00	Call	Bond Future	3,812.5400	3.8125	3,751.6200	3.7516	(1.598)	0	0	0
2019/01/02	R213	01/08/2019	10.00	Put	Bond Future	1,612.6300	1.6126	1,830.3600	1.8304	13.502	0	0	0
2019/01/02	R214	07/02/2019	9.05	Put	Bond Future	6,156.9500	6.1570	6,445.7100	6.4457	4.690	0	0	0
2019/01/02	R214	07/02/2019			Bond Future	9.9078	72.6419	9.9511	72.3526	0.438	0.0000	0.0000	31,531
2019/01/02	R214	07/02/2019	9.04	Call	Bond Future	13.6200	0.0136	13.1600	0.0132	(3.377)	0	0	0
2019/01/02	R214	07/02/2019	9.04	Put	Bond Future	6,232.5100	6.2325	6,521.3900	6.5214	4.635	0	0	0
2019/01/02	R214	07/02/2019	9.05	Call	Bond Future	14.6600	0.0147	14.0800	0.0141	(3.956)	0	0	0
2019/01/02	R214	07/02/2019	9.03	Call	Bond Future	12.6500	0.0126	12.2800	0.0123	(2.925)	0	0	0
2019/01/02	R214	07/02/2019	9.03	Put	Bond Future	6,308.2600	6.3083	6,597.2300	6.5972	4.581	0	0	0
2019/01/02	R214	02/05/2019	9.87	Call	Bond Future	1,852.6600	1.8527	1,829.0900	1.8291	(1.272)	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
2019/01/02	R214	02/05/2019	9.85	Call	Bond Future	1,788.2800	1.7883	1,768.0000	1.7680	(1.134)	0	0	0
2019/01/02	R214	02/05/2019			Bond Future	9.9595	70.6150	10.0041	70.3201	0.448	0.0000	0.0000	0
2019/01/02	R214	02/05/2019	9.85	Put	Bond Future	2,520.9600	2.5210	2,795.5800	2.7956	10.893	0	0	0
2019/01/02	R214	02/05/2019	9.87	Put	Bond Future	2,450.6100	2.4506	2,721.9400	2.7219	11.072	0	0	0
2019/01/02	R214	02/05/2019	9.86	Call	Bond Future	1,820.2400	1.8202	1,798.4900	1.7985	(1.195)	0	0	0
2019/01/02	R214	02/05/2019	9.86	Put	Bond Future	2,485.5000	2.4855	2,758.6500	2.7587	10.990	0	0	0
2019/01/02	R214	01/08/2019	10.34	Put	Bond Future	1,937.1600	1.9372	2,221.6100	2.2216	14.684	0	0	0
2019/01/02	R214	01/08/2019			Bond Future	10.0111	71.9924	10.0570	71.6915	0.459	0.0000	0.0000	0
2019/01/02	R214	01/08/2019	10.33	Call	Bond Future	4,006.6200	4.0066	3,990.3400	3.9903	(0.406)	0	0	0
2019/01/02	R214	01/08/2019	10.33	Put	Bond Future	1,959.8800	1.9599	2,244.4900	2.2445	14.522	0	0	0
2019/01/02	R214	01/08/2019	10.34	Call	Bond Future	4,046.5000	4.0465	4,030.0600	4.0301	(0.406)	0	0	0
2019/01/02	R214	01/08/2019	10.32	Call	Bond Future	3,966.6700	3.9667	3,950.9700	3.9510	(0.396)	0	0	0
2019/01/02	R214	01/08/2019	10.32	Put	Bond Future	1,982.6200	1.9826	2,267.8100	2.2678	14.385	0	0	0
2019/01/02	R248	07/02/2019	9.06	Put	Bond Future	8,006.4100	8.0064	8,418.5400	8.4185	5.148	0	0	0
2019/01/02	R248	07/02/2019			Bond Future	9.9280	92.8255	9.9764	92.4134	0.488	0.0000	0.0000	107,561
2019/01/02	R248	07/02/2019	9.06	Call	Bond Future	12.1800	0.0122	12.1900	0.0122	0.082	0	0	0
2019/01/02	R248	07/02/2019	9.05	Put	Bond Future	8,104.7500	8.1048	8,516.9600	8.5170	5.086	0	0	0
2019/01/02	R248	07/02/2019	9.07	Call	Bond Future	13.2000	0.0132	13.1300	0.0131	(0.530)	0	0	0
2019/01/02	R248	07/02/2019	9.07	Put	Bond Future	7,908.3100	7.9083	8,320.3600	8.3204	5.210	0	0	0
2019/01/02	R248	07/02/2019	9.05	Call	Bond Future	11.2300	0.0112	11.3200	0.0113	0.801	0	0	0
2019/01/02	R248	02/05/2019	9.90	Put	Bond Future	3,016.5700	3.0166	3,384.2900	3.3843	12.190	0	0	0
2019/01/02	R248	02/05/2019			Bond Future	9.9802	90.0103	10.0300	89.5905	0.499	0.0000	0.0000	0
2019/01/02	R248	02/05/2019	9.90	Call	Bond Future	2,333.2500	2.3332	2,281.1300	2.2811	(2.234)	0	0	0
2019/01/02	R248	02/05/2019	9.91	Call	Bond Future	2,375.0900	2.3751	2,320.7700	2.3208	(2.287)	0	0	0
2019/01/02	R248	02/05/2019	9.89	Put	Bond Future	3,060.9400	3.0609	3,430.8300	3.4308	12.084	0	0	0
2019/01/02	R248	02/05/2019	9.91	Put	Bond Future	2,972.7300	2.9727	3,338.2500	3.3382	12.296	0	0	0
2019/01/02	R248	02/05/2019	9.89	Call	Bond Future	2,291.7900	2.2918	2,241.8400	2.2418	(2.180)	0	0	0
2019/01/02	R248	01/08/2019	10.35	Call	Bond Future	4,988.8700	4.9889	4,961.5300	4.9615	(0.548)	0	0	0
2019/01/02	R248	01/08/2019	10.34	Put	Bond Future	2,425.7700	2.4258	2,827.2700	2.8273	16.551	0	0	0
2019/01/02	R248	01/08/2019			Bond Future	10.0323	91.7661	10.0837	91.3377	0.512	0.0000	0.0000	0
2019/01/02	R248	01/08/2019	10.36	Call	Bond Future	5,039.4900	5.0395	5,011.6900	5.0117	(0.552)	0	0	0
2019/01/02	R248	01/08/2019	10.36	Put	Bond Future	2,367.8800	2.3679	2,768.4700	2.7685	16.918	0	0	0
2019/01/02	R248	01/08/2019	10.35	Put	Bond Future	2,396.6700	2.3967	2,797.7200	2.7977	16.734	0	0	0
2019/01/02	R248	01/08/2019	10.34	Call	Bond Future	4,938.4400	4.9384	4,911.5500	4.9115	(0.545)	0	0	0
Total													969659