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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/01/2019 TO 08/01/2019

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
2019/01/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	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
2019/01/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	2025	07/02/2019			Bond Future	132.6519	132.6519	132.7306	132.7306	0.059	0.0000	0.0000	355
2019/01/08	2025	02/05/2019			Bond Future	134.9976	134.9976	135.0775	135.0775	0.059	0.0000	0.0000	0
2019/01/08	2025	01/08/2019			Bond Future	137.6148	137.6148	137.6960	137.6960	0.059	0.0000	0.0000	0
2019/01/08	2029	07/02/2019			Bond Future	100.7177	100.7177	100.7210	100.7210	0.003	0.0000	0.0000	2,954
2019/01/08	2029	02/05/2019			Bond Future	101.4257	101.4257	101.4288	101.4288	0.003	0.0000	0.0000	0
2019/01/08	2029	01/08/2019			Bond Future	103.4272	103.4272	103.4302	103.4302	0.003	0.0000	0.0000	0
2019/01/08	2030	07/02/2019	8.62	Call	Bond Future	36.6000	0.0366	23.4400	0.0234	(35.956)	0	0	0
2019/01/08	2030	07/02/2019	10.20	Put	Bond Future	20.6700	0.0207	25.1300	0.0251	21.577	0	0	3,960
2019/01/08	2030	07/02/2019			Bond Future	9.2725	91.6151	9.3225	91.2963	0.539	0.0000	0.0000	56,752
2019/01/08	2030	07/02/2019	9.68	Put	Bond Future	222.0800	0.2221	266.0300	0.2660	19.790	0	0	0
2019/01/08	2030	07/02/2019	9.68	Call	Bond Future	2,778.5300	2.7785	2,503.7200	2.5037	(9.890)	0	0	3,960
2019/01/08	2030	07/02/2019	9.18	Put	Bond Future	1,313.2600	1.3133	1,494.1400	1.4941	13.773	0	0	0
2019/01/08	2030	07/02/2019	9.18	Call	Bond Future	719.3000	0.7193	581.4200	0.5814	(19.169)	0	0	3,960
2019/01/08	2030	07/02/2019	8.63	Call	Bond Future	39.0800	0.0391	25.1400	0.0251	(35.670)	0	0	0
2019/01/08	2030	07/02/2019	8.62	Put	Bond Future	4,339.5000	4.3395	4,645.1000	4.6451	7.042	0	0	0
2019/01/08	2030	07/02/2019	10.20	Call	Bond Future	5,701.0200	5.7010	5,386.7200	5.3867	(5.513)	0	0	0
2019/01/08	2030	07/02/2019	8.90	Call	Bond Future	198.7600	0.1988	144.5200	0.1445	(27.289)	0	0	1,320
2019/01/08	2030	07/02/2019	8.63	Put	Bond Future	4,274.0200	4.2740	4,578.8400	4.5788	7.132	0	0	0
2019/01/08	2030	07/02/2019	8.64	Call	Bond Future	41.7000	0.0417	26.9500	0.0269	(35.372)	0	0	0
2019/01/08	2030	07/02/2019	8.64	Put	Bond Future	4,208.7300	4.2087	4,512.7400	4.5127	7.223	0	0	0
2019/01/08	2030	07/02/2019	9.60	Put	Bond Future	308.9800	0.3090	367.7000	0.3677	19.004	0	0	0
2019/01/08	2030	07/02/2019	9.60	Call	Bond Future	2,371.2300	2.3712	2,111.1900	2.1112	(10.966)	0	0	1,320
2019/01/08	2030	07/02/2019	9.40	Put	Bond Future	655.4200	0.6554	764.6500	0.7647	16.666	0	0	0
2019/01/08	2030	07/02/2019	9.40	Call	Bond Future	1,465.8600	1.4659	1,256.3300	1.2563	(14.294)	0	0	0
2019/01/08	2030	07/02/2019	8.70	Put	Bond Future	3,821.8800	3.8219	4,120.1700	4.1202	7.805	0	0	0
2019/01/08	2030	07/02/2019	8.70	Call	Bond Future	60.9100	0.0609	40.4400	0.0404	(33.607)	0	0	0
2019/01/08	2030	07/02/2019	8.90	Put	Bond Future	2,622.6900	2.6227	2,887.2100	2.8872	10.086	0	0	0
2019/01/08	2030	02/05/2019	8.90	Put	Bond Future	3,562.2800	3.5623	3,790.3100	3.7903	6.401	0	0	0
2019/01/08	2030	02/05/2019	9.41	Call	Bond Future	2,246.7800	2.2468	2,063.2700	2.0633	(8.168)	0	0	0
2019/01/08	2030	02/05/2019			Bond Future	9.3277	93.2144	9.3794	92.8900	0.554	0.0000	0.0000	0
2019/01/08	2030	02/05/2019	9.39	Call	Bond Future	2,176.9200	2.1769	1,996.6700	1.9967	(8.280)	0	0	0
2019/01/08	2030	02/05/2019	9.39	Put	Bond Future	1,785.9100	1.7859	1,930.1500	1.9301	8.077	0	0	0
2019/01/08	2030	02/05/2019	10.20	Call	Bond Future	5,735.9400	5.7359	5,458.2900	5.4583	(4.841)	0	0	0
2019/01/08	2030	02/05/2019	10.20	Put	Bond Future	463.0800	0.4631	509.9200	0.5099	10.115	0	0	3,000
2019/01/08	2030	02/05/2019	8.90	Call	Bond Future	818.2700	0.8183	721.8100	0.7218	(11.788)	0	0	3,000
2019/01/08	2030	02/05/2019	9.41	Put	Bond Future	1,730.8000	1.7308	1,871.7800	1.8718	8.145	0	0	0
2019/01/08	2030	02/05/2019	9.40	Call	Bond Future	2,211.7100	2.2117	2,029.8300	2.0298	(8.224)	0	0	3,000
2019/01/08	2030	02/05/2019	9.40	Put	Bond Future	1,758.1900	1.7582	1,900.8000	1.9008	8.111	0	0	0
2019/01/08	2030	01/08/2019	9.91	Put	Bond Future	1,433.7100	1.4337	1,532.2700	1.5323	6.874	0	0	0
2019/01/08	2030	01/08/2019			Bond Future	9.3826	91.0267	9.4363	90.6957	0.572	0.0000	0.0000	0
2019/01/08	2030	01/08/2019	9.91	Call	Bond Future	4,614.8000	4.6148	4,382.4100	4.3824	(5.036)	0	0	0
2019/01/08	2030	01/08/2019	9.92	Call	Bond Future	4,657.6200	4.6576	4,424.2900	4.4243	(5.010)	0	0	0

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2019/01/08	2030	01/08/2019	9.90	Put	Bond Future	1,449.9400	1.4499	1,549.4400	1.5494	6.862	0	0	0
2019/01/08	2030	01/08/2019	9.92	Put	Bond Future	1,417.6600	1.4177	1,515.2800	1.5153	6.886	0	0	0
2019/01/08	2030	01/08/2019	9.90	Call	Bond Future	4,572.1000	4.5721	4,340.6500	4.3406	(5.062)	0	0	0
2019/01/08	2032	07/02/2019	8.81	Call	Bond Future	35.5600	0.0356	22.7100	0.0227	(36.136)	0	0	0
2019/01/08	2032	07/02/2019	8.80	Put	Bond Future	4,991.8100	4.9918	5,324.7600	5.3248	6.670	0	0	0
2019/01/08	2032	07/02/2019			Bond Future	9.4887	93.8518	9.5386	93.5067	0.526	0.0000	0.0000	42,475
2019/01/08	2032	07/02/2019	8.82	Call	Bond Future	37.9700	0.0380	24.3500	0.0244	(35.870)	0	0	0
2019/01/08	2032	07/02/2019	8.82	Put	Bond Future	4,847.2700	4.8473	5,178.7200	5.1787	6.838	0	0	0
2019/01/08	2032	07/02/2019	8.81	Put	Bond Future	4,919.4400	4.9194	5,251.6600	5.2517	6.753	0	0	0
2019/01/08	2032	07/02/2019	8.80	Call	Bond Future	33.2700	0.0333	21.1500	0.0212	(36.429)	0	0	0
2019/01/08	2032	02/05/2019	9.62	Put	Bond Future	1,936.5900	1.9366	2,089.7900	2.0898	7.911	0	0	0
2019/01/08	2032	02/05/2019	9.61	Call	Bond Future	2,416.2100	2.4162	2,219.8700	2.2199	(8.126)	0	0	0
2019/01/08	2032	02/05/2019			Bond Future	9.5440	91.3334	9.5955	90.9822	0.540	0.0000	0.0000	0
2019/01/08	2032	02/05/2019	9.62	Call	Bond Future	2,454.3700	2.4544	2,256.3000	2.2563	(8.070)	0	0	0
2019/01/08	2032	02/05/2019	9.61	Put	Bond Future	1,966.3200	1.9663	2,121.2500	2.1213	7.879	0	0	0
2019/01/08	2032	02/05/2019	9.63	Call	Bond Future	2,492.6200	2.4926	2,292.8100	2.2928	(8.016)	0	0	0
2019/01/08	2032	02/05/2019	9.63	Put	Bond Future	1,907.0300	1.9070	2,058.4900	2.0585	7.942	0	0	0
2019/01/08	2032	01/08/2019	10.10	Call	Bond Future	4,921.5100	4.9215	4,672.3800	4.6724	(5.062)	0	0	0
2019/01/08	2032	01/08/2019	10.11	Put	Bond Future	1,602.3000	1.6023	1,710.4100	1.7104	6.747	0	0	0
2019/01/08	2032	01/08/2019			Bond Future	9.5974	93.1144	9.6507	92.7562	0.555	0.0000	0.0000	0
2019/01/08	2032	01/08/2019	10.10	Put	Bond Future	1,620.5200	1.6205	1,729.6600	1.7297	6.735	0	0	0
2019/01/08	2032	01/08/2019	10.11	Call	Bond Future	4,967.2400	4.9672	4,717.0800	4.7171	(5.036)	0	0	0
2019/01/08	2032	01/08/2019	10.09	Call	Bond Future	4,876.1500	4.8762	4,628.0800	4.6281	(5.087)	0	0	0
2019/01/08	2032	01/08/2019	10.09	Put	Bond Future	1,639.1800	1.6392	1,749.3800	1.7494	6.723	0	0	0
2019/01/08	2033	07/02/2019			Bond Future	102.2209	102.2209	102.8397	102.8397	0.605	0.0000	0.0000	5,890
2019/01/08	2033	02/05/2019			Bond Future	102.8832	102.8832	103.5127	103.5127	0.612	0.0000	0.0000	0
2019/01/08	2033	01/08/2019			Bond Future	104.9134	104.9134	105.5552	105.5552	0.612	0.0000	0.0000	0
2019/01/08	2037	07/02/2019	9.06	Put	Bond Future	5,226.7800	5.2268	5,594.8600	5.5949	7.042	0	0	0
2019/01/08	2037	07/02/2019	9.05	Call	Bond Future	49.0800	0.0491	31.8100	0.0318	(35.187)	0	0	0
2019/01/08	2037	07/02/2019			Bond Future	9.6976	90.1789	9.7475	89.7924	0.514	0.0000	0.0000	64,737
2019/01/08	2037	07/02/2019	9.06	Call	Bond Future	52.7500	0.0528	34.3800	0.0344	(34.825)	0	0	0
2019/01/08	2037	07/02/2019	9.05	Put	Bond Future	5,307.8200	5.3078	5,677.0000	5.6770	6.955	0	0	0
2019/01/08	2037	07/02/2019	9.07	Call	Bond Future	56.6200	0.0566	37.0900	0.0371	(34.493)	0	0	0
2019/01/08	2037	07/02/2019	9.07	Put	Bond Future	5,146.0600	5.1461	5,512.9800	5.5130	7.130	0	0	0
2019/01/08	2037	02/05/2019	9.81	Put	Bond Future	2,244.2400	2.2442	2,418.9500	2.4190	7.785	0	0	0
2019/01/08	2037	02/05/2019			Bond Future	9.7532	91.7532	9.8046	91.3598	0.526	0.0000	0.0000	0
2019/01/08	2037	02/05/2019	9.80	Call	Bond Future	2,637.1400	2.6371	2,420.3800	2.4204	(8.220)	0	0	0
2019/01/08	2037	02/05/2019	9.80	Put	Bond Future	2,278.6300	2.2786	2,455.2900	2.4553	7.753	0	0	0
2019/01/08	2037	02/05/2019	9.81	Call	Bond Future	2,679.1200	2.6791	2,460.4100	2.4604	(8.164)	0	0	0
2019/01/08	2037	02/05/2019	9.79	Call	Bond Future	2,595.4700	2.5955	2,380.6700	2.3807	(8.276)	0	0	0
2019/01/08	2037	02/05/2019	9.79	Put	Bond Future	2,313.4300	2.3134	2,492.0500	2.4921	7.721	0	0	0
2019/01/08	2037	01/08/2019	10.31	Call	Bond Future	5,512.1200	5.5121	5,232.5900	5.2326	(5.071)	0	0	0
2019/01/08	2037	01/08/2019			Bond Future	9.8097	89.2866	9.8627	88.8854	0.540	0.0000	0.0000	0
2019/01/08	2037	01/08/2019	10.29	Call	Bond Future	5,411.5400	5.4115	5,134.3300	5.1343	(5.123)	0	0	0
2019/01/08	2037	01/08/2019	10.29	Put	Bond Future	1,874.5000	1.8745	1,998.5200	1.9985	6.616	0	0	0

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2019/01/08	2037	01/08/2019	10.31	Put	Bond Future	1,832.4800	1.8325	1,954.1800	1.9542	6.641	0	0	0
2019/01/08	2037	01/08/2019	10.30	Call	Bond Future	5,461.7600	5.4618	5,183.3800	5.1834	(5.097)	0	0	0
2019/01/08	2037	01/08/2019	10.30	Put	Bond Future	1,853.3800	1.8534	1,976.2300	1.9762	6.628	0	0	0
2019/01/08	2038	07/02/2019			Bond Future	120.2652	120.2652	120.3597	120.3597	0.079	0.0000	0.0000	9,955
2019/01/08	2038	02/05/2019			Bond Future	122.3920	122.3920	122.4879	122.4879	0.078	0.0000	0.0000	0
2019/01/08	2038	01/08/2019			Bond Future	124.7545	124.7545	124.8522	124.8522	0.078	0.0000	0.0000	0
2019/01/08	2040	07/02/2019	9.13	Call	Bond Future	53.1300	0.0531	33.2100	0.0332	(37.493)	0	0	0
2019/01/08	2040	07/02/2019	9.11	Put	Bond Future	5,861.9100	5.8619	6,301.6100	6.3016	7.501	0	0	0
2019/01/08	2040	07/02/2019			Bond Future	9.7725	93.4558	9.8275	92.9984	0.562	0.0000	0.0000	31,965
2019/01/08	2040	07/02/2019	9.13	Put	Bond Future	5,684.6200	5.6846	6,122.1300	6.1221	7.696	0	0	0
2019/01/08	2040	07/02/2019	9.11	Call	Bond Future	46.5400	0.0465	28.8100	0.0288	(38.096)	0	0	0
2019/01/08	2040	07/02/2019	9.12	Put	Bond Future	5,773.0900	5.7731	6,211.7200	6.2117	7.598	0	0	0
2019/01/08	2040	07/02/2019	9.12	Call	Bond Future	49.7300	0.0497	30.9300	0.0309	(37.804)	0	0	0
2019/01/08	2040	02/05/2019	9.60	Call	Bond Future	1,731.7400	1.7317	1,543.2600	1.5433	(10.884)	0	0	1,150
2019/01/08	2040	02/05/2019	9.89	Call	Bond Future	2,917.5500	2.9175	2,658.9400	2.6589	(8.864)	0	0	0
2019/01/08	2040	02/05/2019	9.88	Put	Bond Future	2,443.4600	2.4435	2,652.8000	2.6528	8.567	0	0	0
2019/01/08	2040	02/05/2019			Bond Future	9.8280	95.0874	9.8845	94.6218	0.575	0.0000	0.0000	0
2019/01/08	2040	02/05/2019	10.20	Put	Bond Future	1,474.7200	1.4747	1,616.8500	1.6169	9.638	0	0	0
2019/01/08	2040	02/05/2019	10.20	Call	Bond Future	4,472.7200	4.4727	4,149.1900	4.1492	(7.233)	0	0	1,150
2019/01/08	2040	02/05/2019	9.60	Put	Bond Future	3,649.1100	3.6491	3,926.2900	3.9263	7.596	0	0	0
2019/01/08	2040	02/05/2019	9.90	Call	Bond Future	2,963.0500	2.9631	2,702.1400	2.7021	(8.805)	0	0	0
2019/01/08	2040	02/05/2019	9.90	Put	Bond Future	2,370.3100	2.3703	2,575.0600	2.5751	8.638	0	0	0
2019/01/08	2040	02/05/2019	9.89	Put	Bond Future	2,406.7600	2.4068	2,613.8100	2.6138	8.603	0	0	0
2019/01/08	2040	02/05/2019	9.88	Call	Bond Future	2,872.1800	2.8722	2,615.8600	2.6159	(8.924)	0	0	0
2019/01/08	2040	01/08/2019	10.36	Call	Bond Future	5,811.9600	5.8120	5,485.8600	5.4859	(5.611)	0	0	0
2019/01/08	2040	01/08/2019	10.37	Put	Bond Future	2,027.3800	2.0274	2,174.7600	2.1748	7.269	0	0	0
2019/01/08	2040	01/08/2019			Bond Future	9.8845	92.4355	9.9428	91.9607	0.590	0.0000	0.0000	0
2019/01/08	2040	01/08/2019	10.36	Put	Bond Future	2,050.4200	2.0504	2,199.1800	2.1992	7.255	0	0	0
2019/01/08	2040	01/08/2019	10.37	Call	Bond Future	5,865.3700	5.8654	5,537.8900	5.5379	(5.583)	0	0	0
2019/01/08	2040	01/08/2019	10.38	Call	Bond Future	5,919.1600	5.9192	5,590.3100	5.5903	(5.556)	0	0	0
2019/01/08	2040	01/08/2019	10.38	Put	Bond Future	2,004.8400	2.0048	2,150.8500	2.1509	7.283	0	0	0
2019/01/08	2044	07/02/2019	9.18	Put	Bond Future	5,538.9600	5.5390	5,981.2200	5.9812	7.985	0	0	0
2019/01/08	2044	07/02/2019			Bond Future	9.7916	90.6235	9.8466	90.1576	0.561	0.0000	0.0000	37,882
2019/01/08	2044	07/02/2019	9.17	Call	Bond Future	60.3600	0.0604	37.9900	0.0380	(37.061)	0	0	0
2019/01/08	2044	07/02/2019	9.17	Put	Bond Future	5,629.0000	5.6290	6,072.5600	6.0726	7.880	0	0	0
2019/01/08	2044	07/02/2019	9.18	Call	Bond Future	64.3800	0.0644	40.7100	0.0407	(36.766)	0	0	0
2019/01/08	2044	07/02/2019	9.16	Call	Bond Future	56.5300	0.0565	35.4100	0.0354	(37.361)	0	0	0
2019/01/08	2044	07/02/2019	9.16	Put	Bond Future	5,719.3800	5.7194	6,164.1900	6.1642	7.777	0	0	0
2019/01/08	2044	02/05/2019	9.90	Call	Bond Future	2,943.2600	2.9433	2,681.1100	2.6811	(8.907)	0	0	0
2019/01/08	2044	02/05/2019			Bond Future	9.8448	92.2057	9.9013	91.7314	0.574	0.0000	0.0000	0
2019/01/08	2044	02/05/2019	9.90	Put	Bond Future	2,479.8600	2.4799	2,691.9800	2.6920	8.554	0	0	0
2019/01/08	2044	02/05/2019	9.91	Call	Bond Future	2,989.3800	2.9894	2,724.8900	2.7249	(8.848)	0	0	0
2019/01/08	2044	02/05/2019	9.92	Put	Bond Future	2,405.4200	2.4054	2,612.8700	2.6129	8.624	0	0	0
2019/01/08	2044	02/05/2019	9.91	Put	Bond Future	2,442.4100	2.4424	2,652.1900	2.6522	8.589	0	0	0
2019/01/08	2044	02/05/2019	9.92	Call	Bond Future	3,035.8200	3.0358	2,769.0000	2.7690	(8.789)	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
2019/01/08	2044	01/08/2019	10.40	Put	Bond Future	2,032.5000	2.0325	2,180.1300	2.1801	7.263	0	0	0
2019/01/08	2044	01/08/2019			Bond Future	9.8989	89.6227	9.9571	89.1391	0.588	0.0000	0.0000	0
2019/01/08	2044	01/08/2019	10.39	Call	Bond Future	6,001.5900	6.0016	5,666.9200	5.6669	(5.576)	0	0	0
2019/01/08	2044	01/08/2019	10.39	Put	Bond Future	2,055.4900	2.0555	2,204.5100	2.2045	7.250	0	0	0
2019/01/08	2044	01/08/2019	10.40	Call	Bond Future	6,055.8800	6.0559	5,719.8200	5.7198	(5.549)	0	0	0
2019/01/08	2044	01/08/2019	10.38	Call	Bond Future	5,947.2000	5.9472	5,613.9200	5.6139	(5.604)	0	0	0
2019/01/08	2044	01/08/2019	10.38	Put	Bond Future	2,078.5100	2.0785	2,228.9200	2.2289	7.236	0	0	0
2019/01/08	2046	07/02/2019			Bond Future	114.6253	114.6253	114.2867	114.2867	(0.295)	0.0000	0.0000	12,458
2019/01/08	2046	02/05/2019			Bond Future	114.9664	114.9664	114.6213	114.6213	(0.300)	0.0000	0.0000	0
2019/01/08	2046	01/08/2019			Bond Future	117.2350	117.2350	116.8832	116.8832	(0.300)	0.0000	0.0000	0
2019/01/08	2050	07/02/2019			Bond Future	118.1738	118.1738	117.8105	117.8105	(0.307)	0.0000	0.0000	10,568
2019/01/08	2050	02/05/2019			Bond Future	120.2634	120.2634	119.8937	119.8937	(0.307)	0.0000	0.0000	0
2019/01/08	2050	01/08/2019			Bond Future	120.8183	120.8183	120.4409	120.4409	(0.312)	0.0000	0.0000	0
2019/01/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	AL37	07/02/2019			Index Future	614.4750	614.4750	613.4460	613.4460	(0.167)	0.0000	0.0000	0
2019/01/08	AL37	02/05/2019			Index Future	625.1990	625.1990	624.1500	624.1500	(0.168)	0.0000	0.0000	0
2019/01/08	AL37	01/08/2019			Index Future	637.3860	637.3860	636.3160	636.3160	(0.168)	0.0000	0.0000	0
2019/01/08	AL7T	07/02/2019			Index Future	710.7540	710.7540	708.7140	708.7140	(0.287)	0.0000	0.0000	0
2019/01/08	AL7T	02/05/2019			Index Future	723.1580	723.1580	721.0810	721.0810	(0.287)	0.0000	0.0000	0
2019/01/08	AL7T	01/08/2019			Index Future	737.2540	737.2540	735.1360	735.1360	(0.287)	0.0000	0.0000	0
2019/01/08	ALBI	07/02/2019			Index Future	644.8200	644.8200	642.4380	642.4380	(0.369)	0.0000	0.0000	905
2019/01/08	ALBI	02/05/2019			Index Future	656.0730	656.0730	653.6480	653.6480	(0.370)	0.0000	0.0000	0
2019/01/08	ALBI	01/08/2019			Index Future	668.8610	668.8610	666.3890	666.3890	(0.370)	0.0000	0.0000	0
2019/01/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	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
2019/01/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	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
2019/01/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/08	ES33	07/02/2019			Bond Future	10.9001	78.5338	10.9495	78.2436	0.453	0.0000	0.0000	494
2019/01/08	ES33	02/05/2019			Bond Future	10.9945	76.1135	11.0455	75.8181	0.464	0.0000	0.0000	0
2019/01/08	ES33	01/08/2019			Bond Future	11.0915	77.5977	11.1444	77.2964	0.477	0.0000	0.0000	0
2019/01/08	ES42	07/02/2019			Bond Future	11.1329	80.8069	11.1874	80.4416	0.490	0.0000	0.0000	5,169
2019/01/08	ES42	02/05/2019			Bond Future	11.2272	77.9569	11.2836	77.5851	0.502	0.0000	0.0000	0
2019/01/08	ES42	01/08/2019			Bond Future	11.3224	79.4773	11.3808	79.0981	0.515	0.0000	0.0000	0
2019/01/08	GOVI	07/02/2019	666.53	Put	GOVI	282,030.0000	28.2030	305,810.0000	30.5810	8.432	0	0	0
2019/01/08	GOVI	07/02/2019			GOVI	638.3270	638.3270	635.9490	635.9490	(0.373)	0.0000	0.0000	451
2019/01/08	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	GOVI	07/02/2019	666.52	Put	GOVI	281,930.0000	28.1930	305,710.0000	30.5710	8.435	0	0	0
2019/01/08	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	GOVI	07/02/2019	666.51	Put	GOVI	281,830.0000	28.1830	305,610.0000	30.5610	8.438	0	0	0
2019/01/08	GOVI	02/05/2019	647.87	Call	GOVI	15,970.0000	1.5970	0.0000	0.0000	(100.000)	0	0	0
2019/01/08	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	8,340.0000	0.8340	100.000	0	0	0
2019/01/08	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	8,140.0000	0.8140	100.000	0	0	0
2019/01/08	GOVI	02/05/2019			GOVI	649.4670	649.4670	647.0460	647.0460	(0.373)	0.0000	0.0000	0
2019/01/08	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	8,240.0000	0.8240	100.000	0	0	0
2019/01/08	GOVI	02/05/2019	647.88	Call	GOVI	15,870.0000	1.5870	0.0000	0.0000	(100.000)	0	0	0
2019/01/08	GOVI	02/05/2019	647.86	Call	GOVI	16,070.0000	1.6070	0.0000	0.0000	(100.000)	0	0	0
2019/01/08	GOVI	01/08/2019	638.68	Call	GOVI	234,470.0000	23.4470	209,780.0000	20.9780	(10.530)	0	0	0
2019/01/08	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	GOVI	01/08/2019			GOVI	662.1270	662.1270	659.6580	659.6580	(0.373)	0.0000	0.0000	0
2019/01/08	GOVI	01/08/2019	638.69	Call	GOVI	234,370.0000	23.4370	209,680.0000	20.9680	(10.535)	0	0	0
2019/01/08	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	GOVI	01/08/2019	638.67	Call	GOVI	234,570.0000	23.4570	209,880.0000	20.9880	(10.526)	0	0	0
2019/01/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/08	IGOV	07/02/2019			Index Future	254.0290	254.0290	253.9140	253.9140	(0.045)	0.0000	0.0000	518
2019/01/08	IGOV	02/05/2019			Index Future	258.5200	258.5200	258.4030	258.4030	(0.045)	0.0000	0.0000	215
2019/01/08	IGOV	01/08/2019			Index Future	263.6210	263.6210	263.5010	263.5010	(0.046)	0.0000	0.0000	0
2019/01/08	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/08	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2019/01/08	IS01	19/09/2019			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2019/01/08	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/08	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0

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2019/01/08	IS02	20/09/2019			Interest Rate Swap	101.8900	101.8900	101.8900	101.8900	0.000	0.0000	0.0000	0
2019/01/08	IS02	20/12/2019			Interest Rate Swap	102.8500	102.8500	102.8600	102.8600	0.010	0.0000	0.0000	0
2019/01/08	IS02	23/03/2020			Interest Rate Swap	98.8800	98.8800	98.8900	98.8900	0.010	0.0000	0.0000	0
2019/01/08	IS02	22/06/2020			Interest Rate Swap	102.4700	102.4700	102.4900	102.4900	0.020	0.0000	0.0000	0
2019/01/08	IS02	21/09/2020			Interest Rate Swap	99.4700	99.4700	99.5000	99.5000	0.030	0.0000	0.0000	0
2019/01/08	IS05	17/12/2020			Interest Rate Swap	96.2700	96.2700	96.3100	96.3100	0.042	0.0000	0.0000	0
2019/01/08	IS05	16/03/2021			Interest Rate Swap	95.4500	95.4500	95.4900	95.4900	0.042	0.0000	0.0000	0
2019/01/08	IS05	15/06/2021			Interest Rate Swap	94.5900	94.5900	94.6400	94.6400	0.053	0.0000	0.0000	0
2019/01/08	IS05	21/09/2021			Interest Rate Swap	94.7000	94.7000	94.7600	94.7600	0.063	0.0000	0.0000	0
2019/01/08	IS05	21/12/2021			Interest Rate Swap	96.8500	96.8500	96.9100	96.9100	0.062	0.0000	0.0000	51
2019/01/08	IS05	15/03/2022			Interest Rate Swap	96.9400	96.9400	97.0100	97.0100	0.072	0.0000	0.0000	0
2019/01/08	IS05	21/06/2022			Interest Rate Swap	98.0700	98.0700	98.1600	98.1600	0.092	0.0000	0.0000	0
2019/01/08	IS05	20/09/2022			Interest Rate Swap	101.9400	101.9400	102.0400	102.0400	0.098	0.0000	0.0000	0
2019/01/08	IS05	20/12/2022			Interest Rate Swap	103.1400	103.1400	103.2600	103.2600	0.116	0.0000	0.0000	0
2019/01/08	IS05	22/03/2023			Interest Rate Swap	96.4600	96.4600	96.5900	96.5900	0.135	0.0000	0.0000	0
2019/01/08	IS05	20/06/2023			Interest Rate Swap	102.4700	102.4700	102.6100	102.6100	0.137	0.0000	0.0000	0
2019/01/08	IS05	19/09/2023			Interest Rate Swap	97.9300	97.9300	98.0700	98.0700	0.143	0.0000	0.0000	0
2019/01/08	IS10	17/12/2025			Interest Rate Swap	94.3400	94.3400	94.5700	94.5700	0.244	0.0000	0.0000	0
2019/01/08	IS10	16/03/2026			Interest Rate Swap	91.3200	91.3200	91.5500	91.5500	0.252	0.0000	0.0000	0
2019/01/08	IS10	15/06/2026			Interest Rate Swap	90.0500	90.0500	90.2900	90.2900	0.267	0.0000	0.0000	0
2019/01/08	IS10	21/09/2026			Interest Rate Swap	92.2100	92.2100	92.4500	92.4500	0.260	0.0000	0.0000	0
2019/01/08	IS10	21/12/2026			Interest Rate Swap	96.0200	96.0200	96.2500	96.2500	0.240	0.0000	0.0000	0
2019/01/08	IS10	15/03/2027			Interest Rate Swap	94.5800	94.5800	94.8200	94.8200	0.254	0.0000	0.0000	0
2019/01/08	IS10	21/06/2027			Interest Rate Swap	96.6500	96.6500	96.8900	96.8900	0.248	0.0000	0.0000	0
2019/01/08	IS10	20/09/2027			Interest Rate Swap	102.1200	102.1200	102.3500	102.3500	0.225	0.0000	0.0000	0
2019/01/08	IS10	20/12/2027			Interest Rate Swap	102.4800	102.4800	102.7100	102.7100	0.224	0.0000	0.0000	0
2019/01/08	IS10	22/03/2028			Interest Rate Swap	95.9600	95.9600	96.2100	96.2100	0.261	0.0000	0.0000	0
2019/01/08	IS10	20/06/2028			Interest Rate Swap	103.1600	103.1600	103.4200	103.4200	0.252	0.0000	0.0000	0
2019/01/08	IS10	19/09/2028			Interest Rate Swap	96.7000	96.7000	96.9800	96.9800	0.290	0.0000	0.0000	0
2019/01/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/08	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/08	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/08	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/08	R023	07/02/2019	10.59	Call	Bond Future	8,283.6700	8.2837	8,112.1000	8.1121	(2.071)	0	0	0
2019/01/08	R023	07/02/2019			Bond Future	8.0056	102.6579	8.0564	102.4864	0.635	0.0000	0.0000	62,388
2019/01/08	R023	07/02/2019	10.57	Call	Bond Future	8,222.9000	8.2229	8,051.3300	8.0513	(2.086)	0	0	0
2019/01/08	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	R023	07/02/2019	10.58	Call	Bond Future	8,253.2900	8.2533	8,081.7200	8.0817	(2.079)	0	0	0
2019/01/08	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	R023	02/05/2019	8.45	Call	Bond Future	1,619.3700	1.6194	1,485.7700	1.4858	(8.250)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/08	R023	02/05/2019	8.44	Put	Bond Future	275.5800	0.2756	317.5300	0.3175	15.222	0	0	0
2019/01/08	R023	02/05/2019			Bond Future	8.0267	100.5204	8.0811	100.3456	0.678	0.0000	0.0000	0
2019/01/08	R023	02/05/2019	8.46	Call	Bond Future	1,644.9500	1.6450	1,510.5400	1.5105	(8.171)	0	0	0
2019/01/08	R023	02/05/2019	8.46	Put	Bond Future	263.3600	0.2634	303.6900	0.3037	15.314	0	0	0
2019/01/08	R023	02/05/2019	8.45	Put	Bond Future	269.4000	0.2694	310.5400	0.3105	15.271	0	0	0
2019/01/08	R023	02/05/2019	8.44	Call	Bond Future	1,593.9300	1.5939	1,461.1400	1.4611	(8.331)	0	0	0
2019/01/08	R023	01/08/2019	8.95	Call	Bond Future	3,044.1800	3.0442	2,897.2700	2.8973	(4.826)	0	0	0
2019/01/08	R023	01/08/2019			Bond Future	8.0317	102.4803	8.0906	102.3020	0.732	0.0000	0.0000	0
2019/01/08	R023	01/08/2019	8.93	Call	Bond Future	2,992.1900	2.9922	2,845.9900	2.8460	(4.886)	0	0	0
2019/01/08	R023	01/08/2019	8.93	Put	Bond Future	311.7000	0.3117	343.8000	0.3438	10.298	0	0	0
2019/01/08	R023	01/08/2019	8.95	Put	Bond Future	305.0300	0.3050	336.4200	0.3364	10.291	0	0	0
2019/01/08	R023	01/08/2019	8.94	Call	Bond Future	3,018.1600	3.0182	2,871.6100	2.8716	(4.856)	0	0	0
2019/01/08	R023	01/08/2019	8.94	Put	Bond Future	308.3400	0.3083	340.0900	0.3401	10.297	0	0	0
2019/01/08	R035	07/02/2019	8.98	Call	Bond Future	42.9400	0.0429	28.5600	0.0286	(33.489)	0	0	0
2019/01/08	R035	07/02/2019			Bond Future	9.6395	97.8571	9.6843	97.5127	0.465	0.0000	0.0000	74,489
2019/01/08	R035	07/02/2019	8.96	Call	Bond Future	37.5600	0.0376	24.7600	0.0248	(34.079)	0	0	0
2019/01/08	R035	07/02/2019	8.96	Put	Bond Future	5,501.6700	5.5017	5,833.2300	5.8332	6.027	0	0	0
2019/01/08	R035	07/02/2019	8.98	Put	Bond Future	5,339.6000	5.3396	5,669.5800	5.6696	6.180	0	0	0
2019/01/08	R035	07/02/2019	8.97	Call	Bond Future	40.1600	0.0402	26.5900	0.0266	(33.790)	0	0	0
2019/01/08	R035	07/02/2019	8.97	Put	Bond Future	5,420.4900	5.4205	5,751.2800	5.7513	6.103	0	0	0
2019/01/08	R035	02/05/2019	9.74	Put	Bond Future	2,299.8300	2.2998	2,455.7000	2.4557	6.777	0	0	0
2019/01/08	R035	02/05/2019			Bond Future	9.6930	95.0652	9.7391	94.7147	0.476	0.0000	0.0000	0
2019/01/08	R035	02/05/2019	9.74	Call	Bond Future	2,657.0000	2.6570	2,462.2900	2.4623	(7.328)	0	0	0
2019/01/08	R035	02/05/2019	9.75	Call	Bond Future	2,698.5400	2.6985	2,502.1300	2.5021	(7.278)	0	0	0
2019/01/08	R035	02/05/2019	9.75	Put	Bond Future	2,265.6500	2.2656	2,419.8200	2.4198	6.805	0	0	0
2019/01/08	R035	02/05/2019	9.73	Call	Bond Future	2,615.7700	2.6158	2,422.7800	2.4228	(7.378)	0	0	0
2019/01/08	R035	02/05/2019	9.73	Put	Bond Future	2,334.4100	2.3344	2,492.0000	2.4920	6.751	0	0	0
2019/01/08	R035	01/08/2019	10.23	Call	Bond Future	5,352.5100	5.3525	5,104.0400	5.1040	(4.642)	0	0	0
2019/01/08	R035	01/08/2019	10.22	Put	Bond Future	1,834.0200	1.8340	1,944.1300	1.9441	6.004	0	0	0
2019/01/08	R035	01/08/2019			Bond Future	9.7457	96.9188	9.7934	96.5613	0.489	0.0000	0.0000	0
2019/01/08	R035	01/08/2019	10.24	Call	Bond Future	5,401.6500	5.4016	5,152.1100	5.1521	(4.620)	0	0	0
2019/01/08	R035	01/08/2019	10.24	Put	Bond Future	1,790.3500	1.7903	1,898.3300	1.8983	6.031	0	0	0
2019/01/08	R035	01/08/2019	10.23	Put	Bond Future	1,812.1900	1.8122	1,921.2400	1.9212	6.018	0	0	0
2019/01/08	R035	01/08/2019	10.22	Call	Bond Future	5,303.2700	5.3033	5,055.8600	5.0559	(4.665)	0	0	0
2019/01/08	R186	07/02/2019	8.20	Call	Bond Future	42.7900	0.0428	27.4600	0.0275	(35.826)	0	0	0
2019/01/08	R186	07/02/2019	9.10	Put	Bond Future	257.7500	0.2577	311.6200	0.3116	20.900	0	0	1,000
2019/01/08	R186	07/02/2019	8.21	Put	Bond Future	3,507.3200	3.5073	3,788.2000	3.7882	8.008	0	0	0
2019/01/08	R186	07/02/2019	8.50	Call	Bond Future	260.6900	0.2607	193.1300	0.1931	(25.916)	0	0	1,000
2019/01/08	R186	07/02/2019	9.50	Call	Bond Future	4,197.5700	4.1976	3,909.6400	3.9096	(6.859)	0	0	0
2019/01/08	R186	07/02/2019	9.92	Put	Bond Future	3.7000	0.0037	4.6000	0.0046	24.324	0	0	1,170
2019/01/08	R186	07/02/2019			Bond Future	8.7814	111.1120	8.8315	110.8148	0.571	0.0000	0.0000	87,950
2019/01/08	R186	07/02/2019	9.00	Call	Bond Future	1,679.2300	1.6792	1,458.6200	1.4586	(13.138)	0	0	0
2019/01/08	R186	07/02/2019	9.00	Put	Bond Future	391.5400	0.3915	468.0500	0.4680	19.541	0	0	7,500
2019/01/08	R186	07/02/2019	9.20	Put	Bond Future	164.3900	0.1644	200.7600	0.2008	22.124	0	0	0
2019/01/08	R186	07/02/2019	9.20	Call	Bond Future	2,613.0200	2.6130	2,352.2700	2.3523	(9.979)	0	0	3,000
2019/01/08	R186	07/02/2019	9.30	Call	Bond Future	3,125.5600	3.1256	2,852.1200	2.8521	(8.749)	0	0	0

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2019/01/08	R186	07/02/2019	9.30	Put	Bond Future	102.5600	0.1026	126.2400	0.1262	23.089	0	0	0
2019/01/08	R186	07/02/2019	9.38	Put	Bond Future	69.5400	0.0695	85.9900	0.0860	23.655	0	0	0
2019/01/08	R186	07/02/2019	9.38	Call	Bond Future	3,549.1500	3.5492	3,268.4800	3.2685	(7.908)	0	0	6,000
2019/01/08	R186	07/02/2019	8.20	Put	Bond Future	3,566.2200	3.5662	3,848.0100	3.8480	7.902	0	0	0
2019/01/08	R186	07/02/2019	9.10	Call	Bond Future	2,127.9500	2.1279	1,884.7000	1.8847	(11.431)	0	0	0
2019/01/08	R186	07/02/2019	8.21	Call	Bond Future	45.7200	0.0457	29.4800	0.0295	(35.521)	0	0	0
2019/01/08	R186	07/02/2019	8.30	Put	Bond Future	2,989.6900	2.9897	3,259.9400	3.2599	9.039	0	0	0
2019/01/08	R186	07/02/2019	8.50	Put	Bond Future	1,947.9800	1.9480	2,177.5400	2.1775	11.785	0	0	0
2019/01/08	R186	07/02/2019	9.50	Put	Bond Future	37.8500	0.0379	47.0400	0.0470	24.280	0	0	5,000
2019/01/08	R186	07/02/2019	9.92	Call	Bond Future	6,499.2900	6.4993	6,203.0700	6.2031	(4.558)	0	0	0
2019/01/08	R186	07/02/2019	9.23	Put	Bond Future	142.7600	0.1428	174.8200	0.1748	22.457	0	0	0
2019/01/08	R186	07/02/2019	9.23	Call	Bond Future	2,764.1300	2.7641	2,499.0700	2.4991	(9.589)	0	0	3,000
2019/01/08	R186	07/02/2019	8.22	Call	Bond Future	48.8100	0.0488	31.6300	0.0316	(35.198)	0	0	0
2019/01/08	R186	07/02/2019	8.22	Put	Bond Future	3,448.6200	3.4486	3,728.5600	3.7286	8.117	0	0	0
2019/01/08	R186	07/02/2019	9.27	Put	Bond Future	118.2100	0.1182	145.2100	0.1452	22.841	0	0	0
2019/01/08	R186	07/02/2019	9.27	Call	Bond Future	2,969.3200	2.9693	2,699.2000	2.6992	(9.097)	0	0	1,170
2019/01/08	R186	07/02/2019	8.30	Call	Bond Future	82.6400	0.0826	55.7700	0.0558	(32.515)	0	0	210
2019/01/08	R186	07/02/2019	9.90	Call	Bond Future	6,390.0700	6.3901	6,093.9600	6.0940	(4.634)	0	0	0
2019/01/08	R186	07/02/2019	9.90	Put	Bond Future	4.1600	0.0042	5.1700	0.0052	24.279	0	0	1,000
2019/01/08	R186	07/02/2019	8.77	Put	Bond Future	909.7700	0.9098	1,054.8100	1.0548	15.942	0	0	0
2019/01/08	R186	07/02/2019	8.77	Call	Bond Future	842.0000	0.8420	689.9200	0.6899	(18.062)	0	0	1,170
2019/01/08	R186	02/05/2019	10.07	Call	Bond Future	7,047.0400	7.0470	6,765.3900	6.7654	(3.997)	0	0	0
2019/01/08	R186	02/05/2019	9.75	Call	Bond Future	5,483.4600	5.4835	5,218.3800	5.2184	(4.834)	0	0	0
2019/01/08	R186	02/05/2019	9.96	Put	Bond Future	223.4800	0.2235	249.5700	0.2496	11.674	0	0	90
2019/01/08	R186	02/05/2019	9.25	Put	Bond Future	824.0300	0.8240	907.8400	0.9078	10.171	0	0	0
2019/01/08	R186	02/05/2019	8.65	Put	Bond Future	2,270.2000	2.2702	2,446.1500	2.4462	7.750	0	0	0
2019/01/08	R186	02/05/2019	9.01	Put	Bond Future	1,268.6400	1.2686	1,385.9700	1.3860	9.248	0	0	0
2019/01/08	R186	02/05/2019	9.02	Call	Bond Future	2,334.4700	2.3345	2,147.6900	2.1477	(8.001)	0	0	0
2019/01/08	R186	02/05/2019			Bond Future	8.8308	113.0516	8.8832	112.7490	0.593	0.0000	0.0000	3,050
2019/01/08	R186	02/05/2019	8.65	Call	Bond Future	1,217.8800	1.2179	1,091.2400	1.0912	(10.398)	0	0	3,250
2019/01/08	R186	02/05/2019	9.03	Call	Bond Future	2,370.3100	2.3703	2,182.0200	2.1820	(7.944)	0	0	0
2019/01/08	R186	02/05/2019	9.03	Put	Bond Future	1,225.6100	1.2256	1,339.9100	1.3399	9.326	0	0	0
2019/01/08	R186	02/05/2019	9.30	Call	Bond Future	3,424.5500	3.4245	3,199.7200	3.1997	(6.565)	0	0	200
2019/01/08	R186	02/05/2019	10.07	Put	Bond Future	174.3500	0.1743	195.2900	0.1953	12.010	0	0	200
2019/01/08	R186	02/05/2019	9.20	Put	Bond Future	904.0900	0.9041	994.3500	0.9944	9.984	0	0	0
2019/01/08	R186	02/05/2019	9.75	Put	Bond Future	330.0300	0.3300	367.5400	0.3675	11.366	0	0	7,000
2019/01/08	R186	02/05/2019	9.96	Call	Bond Future	6,509.4000	6.5094	6,232.9000	6.2329	(4.248)	0	0	0
2019/01/08	R186	02/05/2019	9.25	Call	Bond Future	3,214.6800	3.2147	2,995.9000	2.9959	(6.806)	0	0	3,250
2019/01/08	R186	02/05/2019	9.01	Call	Bond Future	2,299.1300	2.2991	2,113.8700	2.1139	(8.058)	0	0	0
2019/01/08	R186	02/05/2019	10.02	Put	Bond Future	197.4800	0.1975	220.7900	0.2208	11.804	0	0	3,250
2019/01/08	R186	02/05/2019	9.02	Put	Bond Future	1,246.8600	1.2469	1,362.6700	1.3627	9.288	0	0	0
2019/01/08	R186	02/05/2019	9.30	Put	Bond Future	753.3400	0.7533	831.1000	0.8311	10.322	0	0	0
2019/01/08	R186	02/05/2019	9.20	Call	Bond Future	3,013.2200	3.0132	2,800.8900	2.8009	(7.047)	0	0	90
2019/01/08	R186	02/05/2019	8.62	Put	Bond Future	2,372.4400	2.3724	2,553.4200	2.5534	7.628	0	0	0
2019/01/08	R186	02/05/2019	8.62	Call	Bond Future	1,144.2100	1.1442	1,022.6000	1.0226	(10.628)	0	0	90
2019/01/08	R186	02/05/2019	8.70	Put	Bond Future	2,106.6400	2.1066	2,274.1900	2.2742	7.953	0	0	0
2019/01/08	R186	02/05/2019	8.70	Call	Bond Future	1,346.7000	1.3467	1,211.6600	1.2117	(10.027)	0	0	200
2019/01/08	R186	02/05/2019	9.00	Put	Bond Future	1,290.7300	1.2907	1,409.5800	1.4096	9.208	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
2019/01/08	R186	02/05/2019	9.00	Call	Bond Future	2,264.0600	2.2641	2,080.3200	2.0803	(8.116)	0	0	7,000
2019/01/08	R186	02/05/2019	8.50	Put	Bond Future	2,812.8800	2.8129	3,013.7300	3.0137	7.140	0	0	0
2019/01/08	R186	02/05/2019	8.50	Call	Bond Future	877.3500	0.8773	775.6100	0.7756	(11.596)	0	0	7,000
2019/01/08	R186	02/05/2019	8.80	Put	Bond Future	1,803.1600	1.8032	1,954.0200	1.9540	8.366	0	0	0
2019/01/08	R186	02/05/2019	8.80	Call	Bond Future	1,624.9600	1.6250	1,473.2300	1.4732	(9.337)	0	0	7,500
2019/01/08	R186	02/05/2019	10.02	Call	Bond Future	6,804.0000	6.8040	6,524.7200	6.5247	(4.105)	0	0	0
2019/01/08	R186	01/08/2019	10.08	Put	Bond Future	545.3100	0.5453	589.8600	0.5899	8.170	0	0	6,000
2019/01/08	R186	01/08/2019	9.54	Call	Bond Future	4,688.7400	4.6887	4,459.5000	4.4595	(4.889)	0	0	0
2019/01/08	R186	01/08/2019			Bond Future	8.8755	109.9542	8.9305	109.6456	0.619	0.0000	0.0000	0
2019/01/08	R186	01/08/2019	9.05	Put	Bond Future	1,847.7700	1.8478	1,975.8600	1.9759	6.932	0	0	0
2019/01/08	R186	01/08/2019	9.05	Call	Bond Future	2,823.5200	2.8235	2,642.9900	2.6430	(6.394)	0	0	6,000
2019/01/08	R186	01/08/2019	9.52	Call	Bond Future	4,604.8900	4.6049	4,377.2800	4.3773	(4.943)	0	0	0
2019/01/08	R186	01/08/2019	9.52	Put	Bond Future	1,056.8200	1.0568	1,137.8300	1.1378	7.665	0	0	0
2019/01/08	R186	01/08/2019	8.30	Put	Bond Future	4,177.1900	4.1772	4,399.3600	4.3994	5.319	0	0	0
2019/01/08	R186	01/08/2019	8.30	Call	Bond Future	876.7300	0.8767	790.2800	0.7903	(9.861)	0	0	6,000
2019/01/08	R186	01/08/2019	10.08	Call	Bond Future	7,054.9300	7.0549	6,790.8600	6.7909	(3.743)	0	0	0
2019/01/08	R186	01/08/2019	9.54	Put	Bond Future	1,032.9900	1.0330	1,112.3700	1.1124	7.684	0	0	0
2019/01/08	R186	01/08/2019	9.53	Call	Bond Future	4,646.7700	4.6468	4,418.3400	4.4183	(4.916)	0	0	0
2019/01/08	R186	01/08/2019	9.53	Put	Bond Future	1,044.8400	1.0448	1,125.0300	1.1250	7.675	0	0	0
2019/01/08	R197	07/02/2019			Bond Future	299.6202	299.6202	299.6274	299.6274	0.002	0.0000	0.0000	2,355
2019/01/08	R197	02/05/2019			Bond Future	304.9183	304.9183	304.9250	304.9250	0.002	0.0000	0.0000	0
2019/01/08	R197	01/08/2019			Bond Future	303.3763	303.3763	303.3828	303.3828	0.002	0.0000	0.0000	0
2019/01/08	R202	07/02/2019			Bond Future	230.9959	230.9959	230.6028	230.6028	(0.170)	0.0000	0.0000	8,805
2019/01/08	R202	02/05/2019			Bond Future	235.0806	235.0806	234.6801	234.6801	(0.170)	0.0000	0.0000	0
2019/01/08	R202	01/08/2019			Bond Future	235.7044	235.7044	235.2958	235.2958	(0.173)	0.0000	0.0000	0
2019/01/08	R207	07/02/2019	6.52	Call	Bond Future	580.5700	0.5806	522.6200	0.5226	(9.982)	0	0	0
2019/01/08	R207	07/02/2019	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	R207	07/02/2019			Bond Future	5.8685	101.7773	5.9333	101.7194	1.104	0.0000	0.0000	15,739
2019/01/08	R207	07/02/2019	6.53	Call	Bond Future	589.4400	0.5894	531.4900	0.5315	(9.831)	0	0	0
2019/01/08	R207	07/02/2019	6.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	R207	07/02/2019	6.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	R207	07/02/2019	6.51	Call	Bond Future	571.7000	0.5717	513.7500	0.5138	(10.136)	0	0	0
2019/01/08	R207	02/05/2019	7.63	Call	Bond Future	1,577.8600	1.5779	1,518.6900	1.5187	(3.750)	0	0	0
2019/01/08	R207	02/05/2019			Bond Future	5.2756	103.5539	5.3627	103.4948	1.652	0.0000	0.0000	0
2019/01/08	R207	02/05/2019	7.61	Call	Bond Future	1,564.6300	1.5646	1,505.4600	1.5055	(3.782)	0	0	0
2019/01/08	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	R207	02/05/2019	7.62	Call	Bond Future	1,571.2500	1.5713	1,512.0800	1.5121	(3.766)	0	0	0
2019/01/08	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	R207	01/08/2019	7.33	Call	Bond Future	1,570.7700	1.5708	1,510.3000	1.5103	(3.850)	0	0	0
2019/01/08	R207	01/08/2019			Bond Future	3.7450	101.9308	3.8810	101.8703	3.630	0.0000	0.0000	0
2019/01/08	R207	01/08/2019	7.34	Call	Bond Future	1,575.0900	1.5751	1,514.6200	1.5146	(3.839)	0	0	0
2019/01/08	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	R207	01/08/2019	7.35	Call	Bond Future	1,579.4000	1.5794	1,518.9300	1.5189	(3.829)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/08	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/08	R208	07/02/2019	7.07	Call	Bond Future	381.9800	0.3820	249.4000	0.2494	(34.709)	0	0	0
2019/01/08	R208	07/02/2019	7.08	Put	Bond Future	21.4100	0.0214	50.6700	0.0507	136.665	0	0	0
2019/01/08	R208	07/02/2019	7.06	Put	Bond Future	24.9500	0.0250	58.5800	0.0586	134.790	0	0	0
2019/01/08	R208	07/02/2019			Bond Future	6.8853	102.2287	6.9696	102.0647	1.224	0.0000	0.0000	17,335
2019/01/08	R208	07/02/2019	7.07	Put	Bond Future	23.1000	0.0231	54.4800	0.0545	135.844	0	0	0
2019/01/08	R208	07/02/2019	7.08	Call	Bond Future	399.6700	0.3997	264.9700	0.2650	(33.703)	0	0	0
2019/01/08	R208	07/02/2019	7.06	Call	Bond Future	364.4400	0.3644	234.1100	0.2341	(35.762)	0	0	0
2019/01/08	R208	02/05/2019	8.03	Put	Bond Future	14.4800	0.0145	20.1900	0.0202	39.434	0	0	0
2019/01/08	R208	02/05/2019	8.02	Call	Bond Future	2,152.0600	2.1521	1,990.9300	1.9909	(7.487)	0	0	0
2019/01/08	R208	02/05/2019			Bond Future	6.7848	100.6123	6.8801	100.4453	1.405	0.0000	0.0000	0
2019/01/08	R208	02/05/2019	8.03	Call	Bond Future	2,168.5600	2.1686	2,007.2400	2.0072	(7.439)	0	0	0
2019/01/08	R208	02/05/2019	8.02	Put	Bond Future	15.0400	0.0150	20.9400	0.0209	39.229	0	0	0
2019/01/08	R208	02/05/2019	8.04	Call	Bond Future	2,185.0600	2.1851	2,023.5600	2.0236	(7.391)	0	0	0
2019/01/08	R208	02/05/2019	8.04	Put	Bond Future	13.9300	0.0139	19.4600	0.0195	39.698	0	0	0
2019/01/08	R208	01/08/2019	8.16	Call	Bond Future	2,385.1900	2.3852	2,221.9200	2.2219	(6.845)	0	0	0
2019/01/08	R208	01/08/2019	8.17	Put	Bond Future	20.3800	0.0204	27.3600	0.0274	34.249	0	0	0
2019/01/08	R208	01/08/2019			Bond Future	6.6039	102.5741	6.7144	102.4037	1.674	0.0000	0.0000	0
2019/01/08	R208	01/08/2019	8.16	Put	Bond Future	20.9600	0.0210	28.1200	0.0281	34.160	0	0	0
2019/01/08	R208	01/08/2019	8.17	Call	Bond Future	2,399.5600	2.3996	2,236.1100	2.2361	(6.812)	0	0	0
2019/01/08	R208	01/08/2019	8.15	Call	Bond Future	2,370.8400	2.3708	2,207.7400	2.2077	(6.879)	0	0	0
2019/01/08	R208	01/08/2019	8.15	Put	Bond Future	21.5600	0.0216	28.8900	0.0289	33.998	0	0	0
2019/01/08	R209	07/02/2019	10.20	Put	Bond Future	104.5000	0.1045	124.9600	0.1250	19.579	0	0	4,000
2019/01/08	R209	07/02/2019	8.97	Put	Bond Future	4,182.3200	4.1823	4,490.5800	4.4906	7.371	0	0	0
2019/01/08	R209	07/02/2019			Bond Future	9.5707	74.6031	9.6206	74.2753	0.521	0.0000	0.0000	117,717
2019/01/08	R209	07/02/2019	8.96	Call	Bond Future	54.8400	0.0548	36.3000	0.0363	(33.807)	0	0	0
2019/01/08	R209	07/02/2019	8.96	Put	Bond Future	4,250.3400	4.2503	4,559.6100	4.5596	7.276	0	0	0
2019/01/08	R209	07/02/2019	10.20	Call	Bond Future	4,084.3700	4.0844	3,777.0200	3.7770	(7.525)	0	0	0
2019/01/08	R209	07/02/2019	8.97	Call	Bond Future	58.3400	0.0583	38.7900	0.0388	(33.510)	0	0	0
2019/01/08	R209	07/02/2019	9.54	Put	Bond Future	1,169.1800	1.1692	1,331.7500	1.3318	13.905	0	0	0
2019/01/08	R209	07/02/2019	9.54	Call	Bond Future	966.5100	0.9665	801.2700	0.8013	(17.097)	0	0	4,000
2019/01/08	R209	07/02/2019	9.04	Put	Bond Future	3,716.5400	3.7165	4,016.0000	4.0160	8.057	0	0	0
2019/01/08	R209	07/02/2019	9.04	Call	Bond Future	90.4900	0.0905	62.1400	0.0621	(31.329)	0	0	4,000
2019/01/08	R209	07/02/2019	8.95	Call	Bond Future	51.5200	0.0515	33.9600	0.0340	(34.084)	0	0	0
2019/01/08	R209	07/02/2019	8.95	Put	Bond Future	4,318.6400	4.3186	4,628.8900	4.6289	7.184	0	0	0
2019/01/08	R209	02/05/2019	9.70	Put	Bond Future	1,866.2600	1.8663	2,010.0000	2.0100	7.702	0	0	0
2019/01/08	R209	02/05/2019			Bond Future	9.6188	72.7564	9.6700	72.4227	0.533	0.0000	0.0000	0
2019/01/08	R209	02/05/2019	9.69	Call	Bond Future	2,357.7400	2.3577	2,169.4400	2.1694	(7.986)	0	0	0
2019/01/08	R209	02/05/2019	9.69	Put	Bond Future	1,894.8700	1.8949	2,040.2200	2.0402	7.671	0	0	0
2019/01/08	R209	02/05/2019	9.70	Call	Bond Future	2,393.7700	2.3938	2,203.8600	2.2039	(7.934)	0	0	0
2019/01/08	R209	02/05/2019	10.50	Call	Bond Future	5,961.1400	5.9611	5,677.0600	5.6771	(4.766)	0	0	0
2019/01/08	R209	02/05/2019	10.71	Call	Bond Future	7,018.7600	7.0188	6,721.5300	6.7215	(4.235)	0	0	0
2019/01/08	R209	02/05/2019	9.68	Call	Bond Future	2,321.9600	2.3220	2,135.2800	2.1353	(8.040)	0	0	0
2019/01/08	R209	02/05/2019	9.68	Put	Bond Future	1,923.8200	1.9238	2,070.7900	2.0708	7.639	0	0	0
2019/01/08	R209	02/05/2019	9.95	Put	Bond Future	1,258.9300	1.2589	1,365.1600	1.3652	8.438	0	0	0
2019/01/08	R209	02/05/2019	9.95	Call	Bond Future	3,375.1500	3.3751	3,147.7300	3.1477	(6.738)	0	0	760

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2019/01/08	R209	02/05/2019	10.50	Put	Bond Future	527.8200	0.5278	577.3900	0.5774	9.391	0	0	11,560
2019/01/08	R209	02/05/2019	9.35	Put	Bond Future	3,075.2000	3.0752	3,278.6600	3.2787	6.616	0	0	0
2019/01/08	R209	02/05/2019	9.35	Call	Bond Future	1,288.4700	1.2885	1,158.2800	1.1583	(10.104)	0	0	760
2019/01/08	R209	02/05/2019	10.71	Put	Bond Future	380.2900	0.3803	416.7100	0.4167	9.577	0	0	760
2019/01/08	R209	01/08/2019	10.15	Put	Bond Future	1,640.3700	1.6404	1,745.6200	1.7456	6.416	0	0	0
2019/01/08	R209	01/08/2019	10.17	Call	Bond Future	4,765.1700	4.7652	4,528.2000	4.5282	(4.973)	0	0	0
2019/01/08	R209	01/08/2019			Bond Future	9.6651	74.1752	9.7179	73.8349	0.546	0.0000	0.0000	0
2019/01/08	R209	01/08/2019	10.15	Call	Bond Future	4,679.4900	4.6795	4,444.4600	4.4445	(5.023)	0	0	0
2019/01/08	R209	01/08/2019	10.17	Put	Bond Future	1,604.7600	1.6048	1,708.0700	1.7081	6.438	0	0	0
2019/01/08	R209	01/08/2019	10.16	Put	Bond Future	1,622.3700	1.6224	1,726.6500	1.7266	6.428	0	0	0
2019/01/08	R209	01/08/2019	10.16	Call	Bond Future	4,722.1700	4.7222	4,486.1700	4.4862	(4.998)	0	0	0
2019/01/08	R210	07/02/2019			Bond Future	186.3012	186.3012	186.3072	186.3072	0.003	0.0000	0.0000	2,448
2019/01/08	R210	02/05/2019			Bond Future	187.0398	187.0398	187.0455	187.0455	0.003	0.0000	0.0000	0
2019/01/08	R210	01/08/2019			Bond Future	190.7307	190.7307	190.7364	190.7364	0.003	0.0000	0.0000	0
2019/01/08	R212	07/02/2019			Bond Future	156.0099	156.0099	156.0134	156.0134	0.002	0.0000	0.0000	4,976
2019/01/08	R212	02/05/2019			Bond Future	158.7687	158.7687	158.7719	158.7719	0.002	0.0000	0.0000	0
2019/01/08	R212	01/08/2019			Bond Future	161.8305	161.8305	161.8335	161.8335	0.002	0.0000	0.0000	0
2019/01/08	R213	07/02/2019	8.68	Call	Bond Future	28.6200	0.0286	18.1000	0.0181	(36.758)	0	0	0
2019/01/08	R213	07/02/2019			Bond Future	9.3733	86.2648	9.4232	85.9517	0.532	0.0000	0.0000	31,062
2019/01/08	R213	07/02/2019	8.68	Put	Bond Future	4,549.2300	4.5492	4,851.8300	4.8518	6.652	0	0	0
2019/01/08	R213	07/02/2019	8.69	Call	Bond Future	30.6100	0.0306	19.4400	0.0194	(36.491)	0	0	0
2019/01/08	R213	07/02/2019	8.70	Put	Bond Future	4,418.3500	4.4183	4,719.6400	4.7196	6.819	0	0	0
2019/01/08	R213	07/02/2019	8.69	Put	Bond Future	4,483.7000	4.4837	4,785.6500	4.7856	6.734	0	0	0
2019/01/08	R213	07/02/2019	8.70	Call	Bond Future	32.7100	0.0327	20.8800	0.0209	(36.166)	0	0	0
2019/01/08	R213	02/05/2019	9.49	Call	Bond Future	2,198.8800	2.1989	2,020.6800	2.0207	(8.104)	0	0	0
2019/01/08	R213	02/05/2019	9.48	Put	Bond Future	1,815.3400	1.8153	1,957.4700	1.9575	7.829	0	0	0
2019/01/08	R213	02/05/2019			Bond Future	9.4235	84.2214	9.4750	83.9026	0.546	0.0000	0.0000	0
2019/01/08	R213	02/05/2019	9.50	Call	Bond Future	2,233.0100	2.2330	2,053.2500	2.0532	(8.050)	0	0	0
2019/01/08	R213	02/05/2019	9.50	Put	Bond Future	1,760.0300	1.7600	1,899.0200	1.8990	7.897	0	0	0
2019/01/08	R213	02/05/2019	9.49	Put	Bond Future	1,787.5200	1.7875	1,928.0700	1.9281	7.863	0	0	0
2019/01/08	R213	02/05/2019	9.48	Call	Bond Future	2,165.0100	2.1650	1,988.3900	1.9884	(8.158)	0	0	0
2019/01/08	R213	01/08/2019	9.99	Put	Bond Future	1,402.8000	1.4028	1,499.7500	1.4997	6.911	0	0	0
2019/01/08	R213	01/08/2019	9.98	Call	Bond Future	4,450.1700	4.4502	4,223.0000	4.2230	(5.105)	0	0	0
2019/01/08	R213	01/08/2019			Bond Future	9.4721	85.8634	9.5253	85.5383	0.563	0.0000	0.0000	0
2019/01/08	R213	01/08/2019	9.99	Call	Bond Future	4,491.1700	4.4912	4,263.0300	4.2630	(5.080)	0	0	0
2019/01/08	R213	01/08/2019	9.98	Put	Bond Future	1,419.9500	1.4200	1,517.8700	1.5179	6.896	0	0	0
2019/01/08	R213	01/08/2019	10.00	Call	Bond Future	4,532.5200	4.5325	4,303.4300	4.3034	(5.054)	0	0	0
2019/01/08	R213	01/08/2019	10.00	Put	Bond Future	1,386.0600	1.3861	1,482.0600	1.4821	6.926	0	0	0
2019/01/08	R214	07/02/2019	9.05	Put	Bond Future	5,085.6700	5.0857	5,447.7500	5.4477	7.120	0	0	0
2019/01/08	R214	07/02/2019			Bond Future	9.7468	73.7330	9.8017	73.3578	0.563	0.0000	0.0000	29,292
2019/01/08	R214	07/02/2019	9.04	Call	Bond Future	32.3000	0.0323	19.9100	0.0199	(38.359)	0	0	0
2019/01/08	R214	07/02/2019	9.04	Put	Bond Future	5,160.0600	5.1601	5,522.8900	5.5229	7.032	0	0	0
2019/01/08	R214	07/02/2019	9.05	Call	Bond Future	34.5100	0.0345	21.3700	0.0214	(38.076)	0	0	0
2019/01/08	R214	07/02/2019	9.03	Call	Bond Future	30.2000	0.0302	18.5200	0.0185	(38.675)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
2019/01/08	R214	07/02/2019	9.03	Put	Bond Future	5,234.6800	5.2347	5,598.2200	5.5982	6.945	0	0	0
2019/01/08	R214	02/05/2019	9.87	Call	Bond Future	2,486.9200	2.4869	2,271.6700	2.2717	(8.655)	0	0	0
2019/01/08	R214	02/05/2019	9.85	Call	Bond Future	2,412.4200	2.4124	2,200.8600	2.2009	(8.770)	0	0	0
2019/01/08	R214	02/05/2019			Bond Future	9.7944	71.7243	9.8508	71.3424	0.575	0.0000	0.0000	0
2019/01/08	R214	02/05/2019	9.85	Put	Bond Future	2,035.8200	2.0358	2,206.1200	2.2061	8.365	0	0	0
2019/01/08	R214	02/05/2019	9.87	Put	Bond Future	1,975.5900	1.9756	2,142.2000	2.1422	8.433	0	0	0
2019/01/08	R214	02/05/2019	9.86	Call	Bond Future	2,449.6200	2.4496	2,236.2100	2.2362	(8.712)	0	0	0
2019/01/08	R214	02/05/2019	9.86	Put	Bond Future	2,005.6000	2.0056	2,174.0500	2.1741	8.399	0	0	0
2019/01/08	R214	01/08/2019	10.34	Put	Bond Future	1,685.7600	1.6858	1,805.4800	1.8055	7.102	0	0	0
2019/01/08	R214	01/08/2019			Bond Future	9.8413	73.1228	9.8993	72.7334	0.589	0.0000	0.0000	0
2019/01/08	R214	01/08/2019	10.33	Call	Bond Future	4,881.4600	4.8815	4,612.8100	4.6128	(5.503)	0	0	0
2019/01/08	R214	01/08/2019	10.33	Put	Bond Future	1,704.3400	1.7043	1,825.1600	1.8252	7.089	0	0	0
2019/01/08	R214	01/08/2019	10.34	Call	Bond Future	4,925.4800	4.9255	4,655.7300	4.6557	(5.477)	0	0	0
2019/01/08	R214	01/08/2019	10.32	Call	Bond Future	4,837.7500	4.8377	4,570.2100	4.5702	(5.530)	0	0	0
2019/01/08	R214	01/08/2019	10.32	Put	Bond Future	1,723.3200	1.7233	1,845.2500	1.8453	7.075	0	0	0
2019/01/08	R248	07/02/2019	9.06	Put	Bond Future	6,675.1700	6.6752	7,141.9300	7.1419	6.992	0	0	0
2019/01/08	R248	07/02/2019			Bond Future	9.7720	94.1762	9.8269	93.6967	0.562	0.0000	0.0000	107,583
2019/01/08	R248	07/02/2019	9.06	Call	Bond Future	31.6300	0.0316	18.9000	0.0189	(40.247)	0	0	0
2019/01/08	R248	07/02/2019	9.05	Put	Bond Future	6,772.2500	6.7723	7,239.8100	7.2398	6.904	0	0	0
2019/01/08	R248	07/02/2019	9.07	Call	Bond Future	33.9800	0.0340	20.4100	0.0204	(39.935)	0	0	0
2019/01/08	R248	07/02/2019	9.07	Put	Bond Future	6,578.4000	6.5784	7,044.3200	7.0443	7.083	0	0	0
2019/01/08	R248	07/02/2019	9.05	Call	Bond Future	29.4200	0.0294	17.4900	0.0175	(40.551)	0	0	0
2019/01/08	R248	02/05/2019	9.90	Put	Bond Future	2,435.3100	2.4353	2,647.4000	2.6474	8.709	0	0	0
2019/01/08	R248	02/05/2019			Bond Future	9.8201	91.3835	9.8765	90.8955	0.574	0.0000	0.0000	3
2019/01/08	R248	02/05/2019	9.90	Call	Bond Future	3,125.1400	3.1251	2,849.2400	2.8492	(8.828)	0	0	0
2019/01/08	R248	02/05/2019	9.91	Call	Bond Future	3,173.5200	3.1735	2,895.2300	2.8952	(8.769)	0	0	0
2019/01/08	R248	02/05/2019	9.89	Put	Bond Future	2,473.0900	2.4731	2,687.5900	2.6876	8.673	0	0	0
2019/01/08	R248	02/05/2019	9.91	Put	Bond Future	2,398.0100	2.3980	2,607.7100	2.6077	8.745	0	0	0
2019/01/08	R248	02/05/2019	9.89	Call	Bond Future	3,077.0900	3.0771	2,803.6000	2.8036	(8.888)	0	0	0
2019/01/08	R248	01/08/2019	10.35	Call	Bond Future	6,100.6100	6.1006	5,757.2000	5.7572	(5.629)	0	0	0
2019/01/08	R248	01/08/2019	10.34	Put	Bond Future	2,133.1700	2.1332	2,288.9000	2.2889	7.300	0	0	0
2019/01/08	R248	01/08/2019			Bond Future	9.8676	93.1653	9.9257	92.6676	0.589	0.0000	0.0000	0
2019/01/08	R248	01/08/2019	10.36	Call	Bond Future	6,156.3700	6.1564	5,811.5300	5.8115	(5.601)	0	0	0
2019/01/08	R248	01/08/2019	10.36	Put	Bond Future	2,085.6100	2.0856	2,238.4600	2.2385	7.329	0	0	0
2019/01/08	R248	01/08/2019	10.35	Put	Bond Future	2,109.2600	2.1093	2,263.5400	2.2635	7.314	0	0	0
2019/01/08	R248	01/08/2019	10.34	Call	Bond Future	6,044.9900	6.0450	5,703.0300	5.7030	(5.657)	0	0	0

Total

988986