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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/01/2019 TO 09/01/2019

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
2019/01/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	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
2019/01/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	2025	07/02/2019			Bond Future	132.7306	132.7306	132.7794	132.7794	0.037	0.0000	0.0000	355
2019/01/09	2025	02/05/2019			Bond Future	135.0775	135.0775	135.1263	135.1263	0.036	0.0000	0.0000	0
2019/01/09	2025	01/08/2019			Bond Future	137.6960	137.6960	137.7454	137.7454	0.036	0.0000	0.0000	0
2019/01/09	2029	07/02/2019			Bond Future	100.7210	100.7210	100.8221	100.8221	0.100	0.0000	0.0000	2,954
2019/01/09	2029	02/05/2019			Bond Future	101.4288	101.4288	101.5311	101.5311	0.101	0.0000	0.0000	0
2019/01/09	2029	01/08/2019			Bond Future	103.4302	103.4302	103.5342	103.5342	0.100	0.0000	0.0000	0
2019/01/09	2030	07/02/2019	8.62	Call	Bond Future	23.4400	0.0234	23.9900	0.0240	2.346	0	0	0
2019/01/09	2030	07/02/2019	10.20	Put	Bond Future	25.1300	0.0251	20.2900	0.0203	(19.260)	0	0	3,960
2019/01/09	2030	07/02/2019			Bond Future	9.3225	91.2963	9.3052	91.4064	(0.185)	0.0000	0.0000	55,192
2019/01/09	2030	07/02/2019	9.68	Put	Bond Future	266.0300	0.2660	235.0800	0.2351	(11.634)	0	0	0
2019/01/09	2030	07/02/2019	9.68	Call	Bond Future	2,503.7200	2.5037	2,582.8300	2.5828	3.160	0	0	3,960
2019/01/09	2030	07/02/2019	9.18	Put	Bond Future	1,494.1400	1.4941	1,409.0500	1.4091	(5.695)	0	0	0
2019/01/09	2030	07/02/2019	9.18	Call	Bond Future	581.4200	0.5814	606.3900	0.6064	4.295	0	0	3,960
2019/01/09	2030	07/02/2019	8.63	Call	Bond Future	25.1400	0.0251	25.7500	0.0258	2.426	0	0	0
2019/01/09	2030	07/02/2019	8.62	Put	Bond Future	4,645.1000	4.6451	4,535.5900	4.5356	(2.358)	0	0	0
2019/01/09	2030	07/02/2019	10.20	Call	Bond Future	5,386.7200	5.3867	5,491.9400	5.4919	1.953	0	0	0
2019/01/09	2030	07/02/2019	8.90	Call	Bond Future	144.5200	0.1445	150.4500	0.1504	4.103	0	0	1,320
2019/01/09	2030	07/02/2019	8.63	Put	Bond Future	4,578.8400	4.5788	4,469.3900	4.4694	(2.390)	0	0	0
2019/01/09	2030	07/02/2019	8.64	Call	Bond Future	26.9500	0.0269	27.6300	0.0276	2.523	0	0	0
2019/01/09	2030	07/02/2019	8.64	Put	Bond Future	4,512.7400	4.5127	4,403.3600	4.4034	(2.424)	0	0	0
2019/01/09	2030	07/02/2019	9.60	Put	Bond Future	367.7000	0.3677	329.0100	0.3290	(10.522)	0	0	0
2019/01/09	2030	07/02/2019	9.60	Call	Bond Future	2,111.1900	2.1112	2,182.5600	2.1826	3.381	0	0	1,320
2019/01/09	2030	07/02/2019	9.40	Put	Bond Future	764.6500	0.7647	703.6100	0.7036	(7.983)	0	0	0
2019/01/09	2030	07/02/2019	9.40	Call	Bond Future	1,256.3300	1.2563	1,305.3500	1.3053	3.902	0	0	0
2019/01/09	2030	07/02/2019	8.70	Put	Bond Future	4,120.1700	4.1202	4,011.3400	4.0113	(2.641)	0	0	0
2019/01/09	2030	07/02/2019	8.70	Call	Bond Future	40.4400	0.0404	41.6700	0.0417	3.042	0	0	0
2019/01/09	2030	07/02/2019	8.90	Put	Bond Future	2,887.2100	2.8872	2,783.0800	2.7831	(3.607)	0	0	0
2019/01/09	2030	02/05/2019	8.90	Put	Bond Future	3,790.3100	3.7903	3,702.0700	3.7021	(2.328)	0	0	0
2019/01/09	2030	02/05/2019	9.41	Call	Bond Future	2,063.2700	2.0633	2,113.7400	2.1137	2.446	0	0	0
2019/01/09	2030	02/05/2019			Bond Future	9.3794	92.8900	9.3616	93.0014	(0.190)	0.0000	0.0000	0
2019/01/09	2030	02/05/2019	9.39	Call	Bond Future	1,996.6700	1.9967	2,046.0200	2.0460	2.472	0	0	0
2019/01/09	2030	02/05/2019	9.39	Put	Bond Future	1,930.1500	1.9301	1,868.1000	1.8681	(3.215)	0	0	0
2019/01/09	2030	02/05/2019	10.20	Call	Bond Future	5,458.2900	5.4583	5,545.1400	5.5451	1.591	0	0	0
2019/01/09	2030	02/05/2019	10.20	Put	Bond Future	509.9200	0.5099	485.3700	0.4854	(4.814)	0	0	3,000
2019/01/09	2030	02/05/2019	8.90	Call	Bond Future	721.8100	0.7218	744.9700	0.7450	3.209	0	0	3,000
2019/01/09	2030	02/05/2019	9.41	Put	Bond Future	1,871.7800	1.8718	1,810.8500	1.8109	(3.255)	0	0	0
2019/01/09	2030	02/05/2019	9.40	Call	Bond Future	2,029.8300	2.0298	2,079.7400	2.0797	2.459	0	0	3,000
2019/01/09	2030	02/05/2019	9.40	Put	Bond Future	1,900.8000	1.9008	1,839.3100	1.8393	(3.235)	0	0	0
2019/01/09	2030	01/08/2019	9.91	Put	Bond Future	1,532.2700	1.5323	1,489.8300	1.4898	(2.770)	0	0	0
2019/01/09	2030	01/08/2019			Bond Future	9.4363	90.6957	9.4179	90.8089	(0.195)	0.0000	0.0000	0
2019/01/09	2030	01/08/2019	9.91	Call	Bond Future	4,382.4100	4.3824	4,453.1700	4.4532	1.615	0	0	0
2019/01/09	2030	01/08/2019	9.92	Call	Bond Future	4,424.2900	4.4243	4,495.4000	4.4954	1.607	0	0	0

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2019/01/09	2030	01/08/2019	9.90	Put	Bond Future	1,549.4400	1.5494	1,506.6600	1.5067	(2.761)	0	0	0
2019/01/09	2030	01/08/2019	9.92	Put	Bond Future	1,515.2800	1.5153	1,473.1900	1.4732	(2.778)	0	0	0
2019/01/09	2030	01/08/2019	9.90	Call	Bond Future	4,340.6500	4.3406	4,411.0700	4.4111	1.622	0	0	0
2019/01/09	2032	07/02/2019	8.81	Call	Bond Future	22.7100	0.0227	23.1800	0.0232	2.070	0	0	0
2019/01/09	2032	07/02/2019	8.80	Put	Bond Future	5,324.7600	5.3248	5,204.9400	5.2049	(2.250)	0	0	0
2019/01/09	2032	07/02/2019			Bond Future	9.5386	93.5067	9.5212	93.6269	(0.183)	0.0000	0.0000	42,475
2019/01/09	2032	07/02/2019	8.82	Call	Bond Future	24.3500	0.0244	24.8800	0.0249	2.177	0	0	0
2019/01/09	2032	07/02/2019	8.82	Put	Bond Future	5,178.7200	5.1787	5,059.0200	5.0590	(2.311)	0	0	0
2019/01/09	2032	07/02/2019	8.81	Put	Bond Future	5,251.6600	5.2517	5,131.9000	5.1319	(2.280)	0	0	0
2019/01/09	2032	07/02/2019	8.80	Call	Bond Future	21.1500	0.0212	21.5600	0.0216	1.939	0	0	0
2019/01/09	2032	02/05/2019	9.62	Put	Bond Future	2,089.7900	2.0898	2,022.8600	2.0229	(3.203)	0	0	0
2019/01/09	2032	02/05/2019	9.61	Call	Bond Future	2,219.8700	2.2199	2,274.0800	2.2741	2.442	0	0	0
2019/01/09	2032	02/05/2019			Bond Future	9.5955	90.9822	9.5776	91.1039	(0.186)	0.0000	0.0000	0
2019/01/09	2032	02/05/2019	9.62	Call	Bond Future	2,256.3000	2.2563	2,311.1100	2.3111	2.429	0	0	0
2019/01/09	2032	02/05/2019	9.61	Put	Bond Future	2,121.2500	2.1213	2,053.7200	2.0537	(3.184)	0	0	0
2019/01/09	2032	02/05/2019	9.63	Call	Bond Future	2,292.8100	2.2928	2,348.2200	2.3482	2.417	0	0	0
2019/01/09	2032	02/05/2019	9.63	Put	Bond Future	2,058.4900	2.0585	1,992.1600	1.9922	(3.222)	0	0	0
2019/01/09	2032	01/08/2019	10.10	Call	Bond Future	4,672.3800	4.6724	4,748.7900	4.7488	1.635	0	0	0
2019/01/09	2032	01/08/2019	10.11	Put	Bond Future	1,710.4100	1.7104	1,663.4700	1.6635	(2.744)	0	0	0
2019/01/09	2032	01/08/2019			Bond Future	9.6507	92.7562	9.6323	92.8799	(0.191)	0.0000	0.0000	0
2019/01/09	2032	01/08/2019	10.10	Put	Bond Future	1,729.6600	1.7297	1,682.3400	1.6823	(2.736)	0	0	0
2019/01/09	2032	01/08/2019	10.11	Call	Bond Future	4,717.0800	4.7171	4,793.8700	4.7939	1.628	0	0	0
2019/01/09	2032	01/08/2019	10.09	Call	Bond Future	4,628.0800	4.6281	4,704.1000	4.7041	1.643	0	0	0
2019/01/09	2032	01/08/2019	10.09	Put	Bond Future	1,749.3800	1.7494	1,701.6700	1.7017	(2.727)	0	0	0
2019/01/09	2033	07/02/2019			Bond Future	102.8397	102.8397	102.9736	102.9736	0.130	0.0000	0.0000	5,890
2019/01/09	2033	02/05/2019			Bond Future	103.5127	103.5127	103.6484	103.6484	0.131	0.0000	0.0000	0
2019/01/09	2033	01/08/2019			Bond Future	105.5552	105.5552	105.6931	105.6931	0.131	0.0000	0.0000	0
2019/01/09	2037	07/02/2019	9.06	Put	Bond Future	5,594.8600	5.5949	5,424.3200	5.4243	(3.048)	0	0	0
2019/01/09	2037	07/02/2019	9.05	Call	Bond Future	31.8100	0.0318	33.7100	0.0337	5.973	0	0	0
2019/01/09	2037	07/02/2019			Bond Future	9.7475	89.7924	9.7252	89.9650	(0.229)	0.0000	0.0000	64,737
2019/01/09	2037	07/02/2019	9.06	Call	Bond Future	34.3800	0.0344	36.4500	0.0365	6.021	0	0	0
2019/01/09	2037	07/02/2019	9.05	Put	Bond Future	5,677.0000	5.6770	5,506.2900	5.5063	(3.007)	0	0	0
2019/01/09	2037	07/02/2019	9.07	Call	Bond Future	37.0900	0.0371	39.3500	0.0394	6.093	0	0	0
2019/01/09	2037	07/02/2019	9.07	Put	Bond Future	5,512.9800	5.5130	5,342.6300	5.3426	(3.090)	0	0	0
2019/01/09	2037	02/05/2019	9.81	Put	Bond Future	2,418.9500	2.4190	2,324.4900	2.3245	(3.905)	0	0	0
2019/01/09	2037	02/05/2019			Bond Future	9.8046	91.3598	9.7817	91.5349	(0.233)	0.0000	0.0000	0
2019/01/09	2037	02/05/2019	9.80	Call	Bond Future	2,420.3800	2.4204	2,500.1300	2.5001	3.295	0	0	0
2019/01/09	2037	02/05/2019	9.80	Put	Bond Future	2,455.2900	2.4553	2,359.9600	2.3600	(3.883)	0	0	0
2019/01/09	2037	02/05/2019	9.81	Call	Bond Future	2,460.4100	2.4604	2,541.0300	2.5410	3.277	0	0	0
2019/01/09	2037	02/05/2019	9.79	Call	Bond Future	2,380.6700	2.3807	2,459.5600	2.4596	3.314	0	0	0
2019/01/09	2037	02/05/2019	9.79	Put	Bond Future	2,492.0500	2.4921	2,395.8600	2.3959	(3.860)	0	0	0
2019/01/09	2037	01/08/2019	10.31	Call	Bond Future	5,232.5900	5.2326	5,345.0800	5.3451	2.150	0	0	0
2019/01/09	2037	01/08/2019			Bond Future	9.8627	88.8854	9.8391	89.0635	(0.239)	0.0000	0.0000	0
2019/01/09	2037	01/08/2019	10.29	Call	Bond Future	5,134.3300	5.1343	5,245.7300	5.2457	2.170	0	0	0
2019/01/09	2037	01/08/2019	10.29	Put	Bond Future	1,998.5200	1.9985	1,931.7800	1.9318	(3.339)	0	0	0

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2019/01/09	2037	01/08/2019	10.31	Put	Bond Future	1,954.1800	1.9542	1,888.5300	1.8885	(3.359)	0	0	0
2019/01/09	2037	01/08/2019	10.30	Call	Bond Future	5,183.3800	5.1834	5,295.3300	5.2953	2.160	0	0	0
2019/01/09	2037	01/08/2019	10.30	Put	Bond Future	1,976.2300	1.9762	1,910.0400	1.9100	(3.349)	0	0	0
2019/01/09	2038	07/02/2019			Bond Future	120.3597	120.3597	120.3721	120.3721	0.010	0.0000	0.0000	9,955
2019/01/09	2038	02/05/2019			Bond Future	122.4879	122.4879	122.4998	122.4998	0.010	0.0000	0.0000	0
2019/01/09	2038	01/08/2019			Bond Future	124.8522	124.8522	124.8639	124.8639	0.009	0.0000	0.0000	0
2019/01/09	2040	07/02/2019	9.13	Call	Bond Future	33.2100	0.0332	36.5000	0.0365	9.907	0	0	0
2019/01/09	2040	07/02/2019	9.11	Put	Bond Future	6,301.6100	6.3016	6,077.0400	6.0770	(3.564)	0	0	0
2019/01/09	2040	07/02/2019			Bond Future	9.8275	92.9984	9.8001	93.2258	(0.278)	0.0000	0.0000	30,578
2019/01/09	2040	07/02/2019	9.13	Put	Bond Future	6,122.1300	6.1221	5,898.0300	5.8980	(3.660)	0	0	0
2019/01/09	2040	07/02/2019	9.11	Call	Bond Future	28.8100	0.0288	31.6300	0.0316	9.788	0	0	0
2019/01/09	2040	07/02/2019	9.12	Put	Bond Future	6,211.7200	6.2117	5,987.3800	5.9874	(3.612)	0	0	0
2019/01/09	2040	07/02/2019	9.12	Call	Bond Future	30.9300	0.0309	33.9800	0.0340	9.861	0	0	0
2019/01/09	2040	02/05/2019	9.60	Call	Bond Future	1,543.2600	1.5433	1,619.1000	1.6191	4.914	0	0	1,150
2019/01/09	2040	02/05/2019	9.89	Call	Bond Future	2,658.9400	2.6589	2,768.2100	2.7682	4.110	0	0	0
2019/01/09	2040	02/05/2019	9.88	Put	Bond Future	2,652.8000	2.6528	2,530.1000	2.5301	(4.625)	0	0	0
2019/01/09	2040	02/05/2019			Bond Future	9.8845	94.6218	9.8564	94.8526	(0.284)	0.0000	0.0000	0
2019/01/09	2040	02/05/2019	10.20	Put	Bond Future	1,616.8500	1.6169	1,528.7400	1.5287	(5.449)	0	0	0
2019/01/09	2040	02/05/2019	10.20	Call	Bond Future	4,149.1900	4.1492	4,291.9200	4.2919	3.440	0	0	1,150
2019/01/09	2040	02/05/2019	9.60	Put	Bond Future	3,926.2900	3.9263	3,771.2900	3.7713	(3.948)	0	0	0
2019/01/09	2040	02/05/2019	9.90	Call	Bond Future	2,702.1400	2.7021	2,812.5600	2.8126	4.086	0	0	0
2019/01/09	2040	02/05/2019	9.90	Put	Bond Future	2,575.0600	2.5751	2,454.6400	2.4546	(4.676)	0	0	0
2019/01/09	2040	02/05/2019	9.89	Put	Bond Future	2,613.8100	2.6138	2,492.2400	2.4922	(4.651)	0	0	0
2019/01/09	2040	02/05/2019	9.88	Call	Bond Future	2,615.8600	2.6159	2,724.0000	2.7240	4.134	0	0	0
2019/01/09	2040	01/08/2019	10.36	Call	Bond Future	5,485.8600	5.4859	5,633.9400	5.6339	2.699	0	0	0
2019/01/09	2040	01/08/2019	10.37	Put	Bond Future	2,174.7600	2.1748	2,088.6000	2.0886	(3.962)	0	0	0
2019/01/09	2040	01/08/2019			Bond Future	9.9428	91.9607	9.9138	92.1956	(0.291)	0.0000	0.0000	0
2019/01/09	2040	01/08/2019	10.36	Put	Bond Future	2,199.1800	2.1992	2,112.3100	2.1123	(3.950)	0	0	0
2019/01/09	2040	01/08/2019	10.37	Call	Bond Future	5,537.8900	5.5379	5,686.6800	5.6867	2.687	0	0	0
2019/01/09	2040	01/08/2019	10.38	Call	Bond Future	5,590.3100	5.5903	5,739.8200	5.7398	2.674	0	0	0
2019/01/09	2040	01/08/2019	10.38	Put	Bond Future	2,150.8500	2.1509	2,065.4100	2.0654	(3.972)	0	0	0
2019/01/09	2044	07/02/2019	9.18	Put	Bond Future	5,981.2200	5.9812	5,713.2800	5.7133	(4.480)	0	0	0
2019/01/09	2044	07/02/2019			Bond Future	9.8466	90.1576	9.8142	90.4312	(0.328)	0.0000	0.0000	37,882
2019/01/09	2044	07/02/2019	9.17	Call	Bond Future	37.9900	0.0380	43.2800	0.0433	13.925	0	0	0
2019/01/09	2044	07/02/2019	9.17	Put	Bond Future	6,072.5600	6.0726	5,804.2300	5.8042	(4.419)	0	0	0
2019/01/09	2044	07/02/2019	9.18	Call	Bond Future	40.7100	0.0407	46.3900	0.0464	13.952	0	0	0
2019/01/09	2044	07/02/2019	9.16	Call	Bond Future	35.4100	0.0354	40.3400	0.0403	13.923	0	0	0
2019/01/09	2044	07/02/2019	9.16	Put	Bond Future	6,164.1900	6.1642	5,895.5000	5.8955	(4.359)	0	0	0
2019/01/09	2044	02/05/2019	9.90	Call	Bond Future	2,681.1100	2.6811	2,814.3700	2.8144	4.970	0	0	0
2019/01/09	2044	02/05/2019			Bond Future	9.9013	91.7314	9.8682	92.0092	(0.335)	0.0000	0.0000	0
2019/01/09	2044	02/05/2019	9.90	Put	Bond Future	2,691.9800	2.6920	2,547.4200	2.5474	(5.370)	0	0	0
2019/01/09	2044	02/05/2019	9.91	Call	Bond Future	2,724.8900	2.7249	2,859.5200	2.8595	4.941	0	0	0
2019/01/09	2044	02/05/2019	9.92	Put	Bond Future	2,612.8700	2.6129	2,471.0500	2.4710	(5.428)	0	0	0
2019/01/09	2044	02/05/2019	9.91	Put	Bond Future	2,652.1900	2.6522	2,509.0000	2.5090	(5.399)	0	0	0
2019/01/09	2044	02/05/2019	9.92	Call	Bond Future	2,769.0000	2.7690	2,905.0000	2.9050	4.912	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
2019/01/09	2044	01/08/2019	10.40	Put	Bond Future	2,180.1300		2.1801	2,079.6800	2.0797	(4.608)	0	0	0
2019/01/09	2044	01/08/2019			Bond Future	9.9571		89.1391	9.9230	89.4219	(0.343)	0.0000	0.0000	0
2019/01/09	2044	01/08/2019	10.39	Call	Bond Future	5,666.9200		5.6669	5,848.4700	5.8485	3.204	0	0	0
2019/01/09	2044	01/08/2019	10.39	Put	Bond Future	2,204.5100		2.2045	2,103.2100	2.1032	(4.595)	0	0	0
2019/01/09	2044	01/08/2019	10.40	Call	Bond Future	5,719.8200		5.7198	5,902.2200	5.9022	3.189	0	0	0
2019/01/09	2044	01/08/2019	10.38	Call	Bond Future	5,613.9200		5.6139	5,794.6200	5.7946	3.219	0	0	0
2019/01/09	2044	01/08/2019	10.38	Put	Bond Future	2,228.9200		2.2289	2,126.7700	2.1268	(4.583)	0	0	0
2019/01/09	2046	07/02/2019			Bond Future	114.2867		114.2867	114.2991	114.2991	0.011	0.0000	0.0000	12,458
2019/01/09	2046	02/05/2019			Bond Future	114.6213		114.6213	114.6333	114.6333	0.010	0.0000	0.0000	0
2019/01/09	2046	01/08/2019			Bond Future	116.8832		116.8832	116.8949	116.8949	0.010	0.0000	0.0000	0
2019/01/09	2050	07/02/2019			Bond Future	117.8105		117.8105	118.6833	118.6833	0.741	0.0000	0.0000	10,568
2019/01/09	2050	02/05/2019			Bond Future	119.8937		119.8937	120.7812	120.7812	0.740	0.0000	0.0000	0
2019/01/09	2050	01/08/2019			Bond Future	120.4409		120.4409	121.3455	121.3455	0.751	0.0000	0.0000	0
2019/01/09	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	AL37	07/02/2019			Index Future	613.4460		613.4460	613.8800	613.8800	0.071	0.0000	0.0000	0
2019/01/09	AL37	02/05/2019			Index Future	624.1500		624.1500	624.5910	624.5910	0.071	0.0000	0.0000	0
2019/01/09	AL37	01/08/2019			Index Future	636.3160		636.3160	636.7640	636.7640	0.070	0.0000	0.0000	0
2019/01/09	AL7T	07/02/2019			Index Future	708.7140		708.7140	709.4960	709.4960	0.110	0.0000	0.0000	0
2019/01/09	AL7T	02/05/2019			Index Future	721.0810		721.0810	721.8750	721.8750	0.110	0.0000	0.0000	0
2019/01/09	AL7T	01/08/2019			Index Future	735.1360		735.1360	735.9440	735.9440	0.110	0.0000	0.0000	0
2019/01/09	ALBI	07/02/2019			Index Future	642.4380		642.4380	643.5360	643.5360	0.171	0.0000	0.0000	905
2019/01/09	ALBI	02/05/2019			Index Future	653.6480		653.6480	654.7650	654.7650	0.171	0.0000	0.0000	0
2019/01/09	ALBI	01/08/2019			Index Future	666.3890		666.3890	667.5260	667.5260	0.171	0.0000	0.0000	0
2019/01/09	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C030	31/01/2030			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C035	28/02/2035			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C038	31/01/2038			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/01/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	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
2019/01/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/09	ES33	07/02/2019			Bond Future	10.9495	78.2436	10.9205	78.4138	(0.265)	0.0000	0.0000	494
2019/01/09	ES33	02/05/2019			Bond Future	11.0455	75.8181	11.0156	75.9909	(0.271)	0.0000	0.0000	0
2019/01/09	ES33	01/08/2019			Bond Future	11.1444	77.2964	11.1135	77.4722	(0.277)	0.0000	0.0000	0
2019/01/09	ES42	07/02/2019			Bond Future	11.1874	80.4416	11.1586	80.6343	(0.258)	0.0000	0.0000	5,169
2019/01/09	ES42	02/05/2019			Bond Future	11.2836	77.5851	11.2539	77.7807	(0.263)	0.0000	0.0000	0
2019/01/09	ES42	01/08/2019			Bond Future	11.3808	79.0981	11.3501	79.2972	(0.270)	0.0000	0.0000	0
2019/01/09	GOVI	07/02/2019	666.53	Put	GOVI	305,810.0000	30.5810	294,780.0000	29.4780	(3.607)	0	0	0
2019/01/09	GOVI	07/02/2019			GOVI	635.9490	635.9490	637.0520	637.0520	0.173	0.0000	0.0000	451
2019/01/09	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	GOVI	07/02/2019	666.52	Put	GOVI	305,710.0000	30.5710	294,680.0000	29.4680	(3.608)	0	0	0
2019/01/09	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	GOVI	07/02/2019	666.51	Put	GOVI	305,610.0000	30.5610	294,580.0000	29.4580	(3.609)	0	0	0
2019/01/09	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	2,970.0000	0.2970	100.000	0	0	0
2019/01/09	GOVI	02/05/2019	647.88	Put	GOVI	8,340.0000	0.8340	0.0000	0.0000	(100.000)	0	0	0
2019/01/09	GOVI	02/05/2019	647.86	Put	GOVI	8,140.0000	0.8140	0.0000	0.0000	(100.000)	0	0	0
2019/01/09	GOVI	02/05/2019			GOVI	647.0460	647.0460	648.1670	648.1670	0.173	0.0000	0.0000	0
2019/01/09	GOVI	02/05/2019	647.87	Put	GOVI	8,240.0000	0.8240	0.0000	0.0000	(100.000)	0	0	0
2019/01/09	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	2,870.0000	0.2870	100.000	0	0	0
2019/01/09	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	3,070.0000	0.3070	100.000	0	0	0
2019/01/09	GOVI	01/08/2019	638.68	Call	GOVI	209,780.0000	20.9780	221,190.0000	22.1190	5.439	0	0	0
2019/01/09	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	GOVI	01/08/2019			GOVI	659.6580	659.6580	660.7990	660.7990	0.173	0.0000	0.0000	0
2019/01/09	GOVI	01/08/2019	638.69	Call	GOVI	209,680.0000	20.9680	221,090.0000	22.1090	5.442	0	0	0
2019/01/09	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	GOVI	01/08/2019	638.67	Call	GOVI	209,880.0000	20.9880	221,290.0000	22.1290	5.436	0	0	0
2019/01/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/09	IGOV	07/02/2019			Index Future	253.9140	253.9140	254.2810	254.2810	0.145	0.0000	0.0000	518
2019/01/09	IGOV	02/05/2019			Index Future	258.4030	258.4030	258.7750	258.7750	0.144	0.0000	0.0000	215
2019/01/09	IGOV	01/08/2019			Index Future	263.5010	263.5010	263.8800	263.8800	0.144	0.0000	0.0000	0
2019/01/09	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/09	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2019/01/09	IS01	19/09/2019			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2019/01/09	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/09	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7500	99.7500	0.010	0.0000	0.0000	0

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2019/01/09	IS02	20/09/2019			Interest Rate Swap	101.8900	101.8900	101.8900	101.8900	0.000	0.0000	0.0000	0
2019/01/09	IS02	20/12/2019			Interest Rate Swap	102.8600	102.8600	102.8600	102.8600	0.000	0.0000	0.0000	0
2019/01/09	IS02	23/03/2020			Interest Rate Swap	98.8900	98.8900	98.8900	98.8900	0.000	0.0000	0.0000	0
2019/01/09	IS02	22/06/2020			Interest Rate Swap	102.4900	102.4900	102.4800	102.4800	(0.010)	0.0000	0.0000	0
2019/01/09	IS02	21/09/2020			Interest Rate Swap	99.5000	99.5000	99.4900	99.4900	(0.010)	0.0000	0.0000	0
2019/01/09	IS05	17/12/2020			Interest Rate Swap	96.3100	96.3100	96.3000	96.3000	(0.010)	0.0000	0.0000	0
2019/01/09	IS05	16/03/2021			Interest Rate Swap	95.4900	95.4900	95.4800	95.4800	(0.010)	0.0000	0.0000	0
2019/01/09	IS05	15/06/2021			Interest Rate Swap	94.6400	94.6400	94.6200	94.6200	(0.021)	0.0000	0.0000	0
2019/01/09	IS05	21/09/2021			Interest Rate Swap	94.7600	94.7600	94.7400	94.7400	(0.021)	0.0000	0.0000	0
2019/01/09	IS05	21/12/2021			Interest Rate Swap	96.9100	96.9100	96.9000	96.9000	(0.010)	0.0000	0.0000	51
2019/01/09	IS05	15/03/2022			Interest Rate Swap	97.0100	97.0100	96.9900	96.9900	(0.021)	0.0000	0.0000	0
2019/01/09	IS05	21/06/2022			Interest Rate Swap	98.1600	98.1600	98.1400	98.1400	(0.020)	0.0000	0.0000	0
2019/01/09	IS05	20/09/2022			Interest Rate Swap	102.0400	102.0400	102.0200	102.0200	(0.020)	0.0000	0.0000	0
2019/01/09	IS05	20/12/2022			Interest Rate Swap	103.2600	103.2600	103.2300	103.2300	(0.029)	0.0000	0.0000	0
2019/01/09	IS05	22/03/2023			Interest Rate Swap	96.5900	96.5900	96.5600	96.5600	(0.031)	0.0000	0.0000	0
2019/01/09	IS05	20/06/2023			Interest Rate Swap	102.6100	102.6100	102.5800	102.5800	(0.029)	0.0000	0.0000	0
2019/01/09	IS05	19/09/2023			Interest Rate Swap	98.0700	98.0700	98.0400	98.0400	(0.031)	0.0000	0.0000	0
2019/01/09	IS10	17/12/2025			Interest Rate Swap	94.5700	94.5700	94.5300	94.5300	(0.042)	0.0000	0.0000	0
2019/01/09	IS10	16/03/2026			Interest Rate Swap	91.5500	91.5500	91.5100	91.5100	(0.044)	0.0000	0.0000	0
2019/01/09	IS10	15/06/2026			Interest Rate Swap	90.2900	90.2900	90.2400	90.2400	(0.055)	0.0000	0.0000	0
2019/01/09	IS10	21/09/2026			Interest Rate Swap	92.4500	92.4500	92.4100	92.4100	(0.043)	0.0000	0.0000	0
2019/01/09	IS10	21/12/2026			Interest Rate Swap	96.2500	96.2500	96.2100	96.2100	(0.042)	0.0000	0.0000	0
2019/01/09	IS10	15/03/2027			Interest Rate Swap	94.8200	94.8200	94.7800	94.7800	(0.042)	0.0000	0.0000	0
2019/01/09	IS10	21/06/2027			Interest Rate Swap	96.8900	96.8900	96.8500	96.8500	(0.041)	0.0000	0.0000	0
2019/01/09	IS10	20/09/2027			Interest Rate Swap	102.3500	102.3500	102.3200	102.3200	(0.029)	0.0000	0.0000	0
2019/01/09	IS10	20/12/2027			Interest Rate Swap	102.7100	102.7100	102.6700	102.6700	(0.039)	0.0000	0.0000	0
2019/01/09	IS10	22/03/2028			Interest Rate Swap	96.2100	96.2100	96.1700	96.1700	(0.042)	0.0000	0.0000	0
2019/01/09	IS10	20/06/2028			Interest Rate Swap	103.4200	103.4200	103.3700	103.3700	(0.048)	0.0000	0.0000	0
2019/01/09	IS10	19/09/2028			Interest Rate Swap	96.9800	96.9800	96.9300	96.9300	(0.052)	0.0000	0.0000	0
2019/01/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/09	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/09	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/09	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/09	R023	07/02/2019	10.59	Call	Bond Future	8,112.1000	8.1121	8,186.5800	8.1866	0.918	0	0	0
2019/01/09	R023	07/02/2019			Bond Future	8.0564	102.4864	8.0343	102.5608	(0.274)	0.0000	0.0000	62,388
2019/01/09	R023	07/02/2019	10.57	Call	Bond Future	8,051.3300	8.0513	8,125.8100	8.1258	0.925	0	0	0
2019/01/09	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	R023	07/02/2019	10.58	Call	Bond Future	8,081.7200	8.0817	8,156.2000	8.1562	0.922	0	0	0
2019/01/09	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	R023	02/05/2019	8.45	Call	Bond Future	1,485.7700	1.4858	1,538.8200	1.5388	3.571	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
2019/01/09	R023	02/05/2019	8.44	Put	Bond Future	317.5300		0.3175	295.0400	0.2950	(7.083)	0	0	0
2019/01/09	R023	02/05/2019			Bond Future	8.0811		100.3456	8.0576	100.4208	(0.290)	0.0000	0.0000	0
2019/01/09	R023	02/05/2019	8.46	Call	Bond Future	1,510.5400		1.5105	1,563.9700	1.5640	3.537	0	0	0
2019/01/09	R023	02/05/2019	8.46	Put	Bond Future	303.6900		0.3037	281.9700	0.2820	(7.152)	0	0	0
2019/01/09	R023	02/05/2019	8.45	Put	Bond Future	310.5400		0.3105	288.4400	0.2884	(7.117)	0	0	0
2019/01/09	R023	02/05/2019	8.44	Call	Bond Future	1,461.1400		1.4611	1,513.8000	1.5138	3.604	0	0	0
2019/01/09	R023	01/08/2019	8.95	Call	Bond Future	2,897.2700		2.8973	2,956.8400	2.9568	2.056	0	0	0
2019/01/09	R023	01/08/2019			Bond Future	8.0906		102.3020	8.0654	102.3781	(0.311)	0.0000	0.0000	0
2019/01/09	R023	01/08/2019	8.93	Call	Bond Future	2,845.9900		2.8460	2,905.2200	2.9052	2.081	0	0	0
2019/01/09	R023	01/08/2019	8.93	Put	Bond Future	343.8000		0.3438	326.8500	0.3269	(4.930)	0	0	0
2019/01/09	R023	01/08/2019	8.95	Put	Bond Future	336.4200		0.3364	319.8100	0.3198	(4.937)	0	0	0
2019/01/09	R023	01/08/2019	8.94	Call	Bond Future	2,871.6100		2.8716	2,931.0100	2.9310	2.069	0	0	0
2019/01/09	R023	01/08/2019	8.94	Put	Bond Future	340.0900		0.3401	323.3100	0.3233	(4.934)	0	0	0
2019/01/09	R035	07/02/2019	8.98	Call	Bond Future	28.5600		0.0286	31.4600	0.0315	10.154	0	0	0
2019/01/09	R035	07/02/2019			Bond Future	9.6843		97.5127	9.6567	97.7245	(0.285)	0.0000	0.0000	74,160
2019/01/09	R035	07/02/2019	8.96	Call	Bond Future	24.7600		0.0248	27.2600	0.0273	10.097	0	0	0
2019/01/09	R035	07/02/2019	8.96	Put	Bond Future	5,833.2300		5.8332	5,623.9400	5.6239	(3.588)	0	0	0
2019/01/09	R035	07/02/2019	8.98	Put	Bond Future	5,669.5800		5.6696	5,460.6900	5.4607	(3.684)	0	0	0
2019/01/09	R035	07/02/2019	8.97	Call	Bond Future	26.5900		0.0266	29.2800	0.0293	10.117	0	0	0
2019/01/09	R035	07/02/2019	8.97	Put	Bond Future	5,751.2800		5.7513	5,542.1800	5.5422	(3.636)	0	0	0
2019/01/09	R035	02/05/2019	9.74	Put	Bond Future	2,455.7000		2.4557	2,341.8200	2.3418	(4.637)	0	0	0
2019/01/09	R035	02/05/2019			Bond Future	9.7391		94.7147	9.7108	94.9295	(0.291)	0.0000	0.0000	0
2019/01/09	R035	02/05/2019	9.74	Call	Bond Future	2,462.2900		2.4623	2,563.2900	2.5633	4.102	0	0	0
2019/01/09	R035	02/05/2019	9.75	Call	Bond Future	2,502.1300		2.5021	2,604.1700	2.6042	4.078	0	0	0
2019/01/09	R035	02/05/2019	9.75	Put	Bond Future	2,419.8200		2.4198	2,306.9800	2.3070	(4.663)	0	0	0
2019/01/09	R035	02/05/2019	9.73	Call	Bond Future	2,422.7800		2.4228	2,522.7300	2.5227	4.125	0	0	0
2019/01/09	R035	02/05/2019	9.73	Put	Bond Future	2,492.0000		2.4920	2,377.0700	2.3771	(4.612)	0	0	0
2019/01/09	R035	01/08/2019	10.23	Call	Bond Future	5,104.0400		5.1040	5,243.6200	5.2436	2.735	0	0	0
2019/01/09	R035	01/08/2019	10.22	Put	Bond Future	1,944.1300		1.9441	1,864.3000	1.8643	(4.106)	0	0	0
2019/01/09	R035	01/08/2019			Bond Future	9.7934		96.5613	9.7642	96.7800	(0.298)	0.0000	0.0000	0
2019/01/09	R035	01/08/2019	10.24	Call	Bond Future	5,152.1100		5.1521	5,292.3800	5.2924	2.723	0	0	0
2019/01/09	R035	01/08/2019	10.24	Put	Bond Future	1,898.3300		1.8983	1,819.8800	1.8199	(4.133)	0	0	0
2019/01/09	R035	01/08/2019	10.23	Put	Bond Future	1,921.2400		1.9212	1,842.1000	1.8421	(4.119)	0	0	0
2019/01/09	R035	01/08/2019	10.22	Call	Bond Future	5,055.8600		5.0559	5,194.7500	5.1948	2.747	0	0	0
2019/01/09	R186	07/02/2019	8.20	Call	Bond Future	27.4600		0.0275	29.4600	0.0295	7.283	0	0	0
2019/01/09	R186	07/02/2019	9.10	Put	Bond Future	311.6200		0.3116	270.5900	0.2706	(13.167)	0	0	1,000
2019/01/09	R186	07/02/2019	8.21	Put	Bond Future	3,788.2000		3.7882	3,658.0500	3.6581	(3.436)	0	0	0
2019/01/09	R186	07/02/2019	8.50	Call	Bond Future	193.1300		0.1931	207.8400	0.2078	7.617	0	0	1,000
2019/01/09	R186	07/02/2019	9.50	Call	Bond Future	3,909.6400		3.9096	4,032.5100	4.0325	3.143	0	0	0
2019/01/09	R186	07/02/2019	9.92	Put	Bond Future	4.6000		0.0046	3.3400	0.0033	(27.391)	0	0	1,170
2019/01/09	R186	07/02/2019			Bond Future	8.8315		110.8148	8.8092	110.9472	(0.253)	0.0000	0.0000	86,420
2019/01/09	R186	07/02/2019	9.00	Call	Bond Future	1,458.6200		1.4586	1,536.8000	1.5368	5.360	0	0	0
2019/01/09	R186	07/02/2019	9.00	Put	Bond Future	468.0500		0.4680	413.9200	0.4139	(11.565)	0	0	7,500
2019/01/09	R186	07/02/2019	9.20	Put	Bond Future	200.7600		0.2008	170.9300	0.1709	(14.859)	0	0	0
2019/01/09	R186	07/02/2019	9.20	Call	Bond Future	2,352.2700		2.3523	2,454.7500	2.4547	4.357	0	0	3,000
2019/01/09	R186	07/02/2019	9.30	Call	Bond Future	2,852.1200		2.8521	2,963.5000	2.9635	3.905	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
2019/01/09	R186	07/02/2019	9.30	Put	Bond Future	126.2400	0.1262	105.3100	0.1053	(16.580)	0	0	0
2019/01/09	R186	07/02/2019	9.38	Put	Bond Future	85.9900	0.0860	70.5500	0.0705	(17.956)	0	0	0
2019/01/09	R186	07/02/2019	9.38	Call	Bond Future	3,268.4800	3.2685	3,385.3500	3.3854	3.576	0	0	6,000
2019/01/09	R186	07/02/2019	8.20	Put	Bond Future	3,848.0100	3.8480	3,717.7000	3.7177	(3.386)	0	0	0
2019/01/09	R186	07/02/2019	9.10	Call	Bond Future	1,884.7000	1.8847	1,975.9800	1.9760	4.843	0	0	0
2019/01/09	R186	07/02/2019	8.21	Call	Bond Future	29.4800	0.0295	31.6400	0.0316	7.327	0	0	0
2019/01/09	R186	07/02/2019	8.30	Put	Bond Future	3,259.9400	3.2599	3,131.9000	3.1319	(3.928)	0	0	0
2019/01/09	R186	07/02/2019	8.50	Put	Bond Future	2,177.5400	2.1775	2,059.9400	2.0599	(5.401)	0	0	0
2019/01/09	R186	07/02/2019	9.50	Put	Bond Future	47.0400	0.0470	37.6000	0.0376	(20.068)	0	0	5,000
2019/01/09	R186	07/02/2019	9.92	Call	Bond Future	6,203.0700	6.2031	6,334.1200	6.3341	2.113	0	0	0
2019/01/09	R186	07/02/2019	9.23	Put	Bond Future	174.8200	0.1748	147.9200	0.1479	(15.387)	0	0	0
2019/01/09	R186	07/02/2019	9.23	Call	Bond Future	2,499.0700	2.4991	2,604.4800	2.6045	4.218	0	0	3,000
2019/01/09	R186	07/02/2019	8.22	Call	Bond Future	31.6300	0.0316	33.9700	0.0340	7.398	0	0	0
2019/01/09	R186	07/02/2019	8.22	Put	Bond Future	3,728.5600	3.7286	3,598.5900	3.5986	(3.486)	0	0	0
2019/01/09	R186	07/02/2019	9.27	Put	Bond Future	145.2100	0.1452	121.8700	0.1219	(16.073)	0	0	0
2019/01/09	R186	07/02/2019	9.27	Call	Bond Future	2,699.2000	2.6992	2,808.1700	2.8082	4.037	0	0	1,170
2019/01/09	R186	07/02/2019	8.30	Call	Bond Future	55.7700	0.0558	60.0400	0.0600	7.656	0	0	210
2019/01/09	R186	07/02/2019	9.90	Call	Bond Future	6,093.9600	6.0940	6,224.8700	6.2249	2.148	0	0	0
2019/01/09	R186	07/02/2019	9.90	Put	Bond Future	5.1700	0.0052	3.7700	0.0038	(27.079)	0	0	1,000
2019/01/09	R186	07/02/2019	8.77	Put	Bond Future	1,054.8100	1.0548	967.5000	0.9675	(8.277)	0	0	0
2019/01/09	R186	07/02/2019	8.77	Call	Bond Future	689.9200	0.6899	734.9200	0.7349	6.522	0	0	1,170
2019/01/09	R186	02/05/2019	10.07	Call	Bond Future	6,765.3900	6.7654	6,885.1100	6.8851	1.770	0	0	0
2019/01/09	R186	02/05/2019	9.75	Call	Bond Future	5,218.3800	5.2184	5,328.5200	5.3285	2.111	0	0	0
2019/01/09	R186	02/05/2019	9.96	Put	Bond Future	249.5700	0.2496	232.2300	0.2322	(6.948)	0	0	90
2019/01/09	R186	02/05/2019	9.25	Put	Bond Future	907.8400	0.9078	860.1100	0.8601	(5.258)	0	0	0
2019/01/09	R186	02/05/2019	8.65	Put	Bond Future	2,446.1500	2.4462	2,356.9600	2.3570	(3.646)	0	0	0
2019/01/09	R186	02/05/2019	9.01	Put	Bond Future	1,385.9700	1.3860	1,322.3300	1.3223	(4.592)	0	0	0
2019/01/09	R186	02/05/2019	9.02	Call	Bond Future	2,147.6900	2.1477	2,218.6900	2.2187	3.306	0	0	0
2019/01/09	R186	02/05/2019			Bond Future	8.8832	112.7490	8.8600	112.8829	(0.261)	0.0000	0.0000	3,050
2019/01/09	R186	02/05/2019	8.65	Call	Bond Future	1,091.2400	1.0912	1,136.0000	1.1360	4.102	0	0	3,250
2019/01/09	R186	02/05/2019	9.03	Call	Bond Future	2,182.0200	2.1820	2,253.7200	2.2537	3.286	0	0	0
2019/01/09	R186	02/05/2019	9.03	Put	Bond Future	1,339.9100	1.3399	1,277.6600	1.2777	(4.646)	0	0	0
2019/01/09	R186	02/05/2019	9.30	Call	Bond Future	3,199.7200	3.1997	3,288.9100	3.2889	2.787	0	0	200
2019/01/09	R186	02/05/2019	10.07	Put	Bond Future	195.2900	0.1953	181.0600	0.1811	(7.287)	0	0	200
2019/01/09	R186	02/05/2019	9.20	Put	Bond Future	994.3500	0.9944	943.4700	0.9435	(5.117)	0	0	0
2019/01/09	R186	02/05/2019	9.75	Put	Bond Future	367.5400	0.3675	343.7300	0.3437	(6.478)	0	0	7,000
2019/01/09	R186	02/05/2019	9.96	Call	Bond Future	6,232.9000	6.2329	6,349.5100	6.3495	1.871	0	0	0
2019/01/09	R186	02/05/2019	9.25	Call	Bond Future	2,995.9000	2.9959	3,082.1200	3.0821	2.878	0	0	3,250
2019/01/09	R186	02/05/2019	9.01	Call	Bond Future	2,113.8700	2.1139	2,184.1800	2.1842	3.326	0	0	0
2019/01/09	R186	02/05/2019	10.02	Put	Bond Future	220.7900	0.2208	205.1000	0.2051	(7.106)	0	0	3,250
2019/01/09	R186	02/05/2019	9.02	Put	Bond Future	1,362.6700	1.3627	1,299.7200	1.2997	(4.620)	0	0	0
2019/01/09	R186	02/05/2019	9.30	Put	Bond Future	831.1000	0.8311	786.3400	0.7863	(5.386)	0	0	0
2019/01/09	R186	02/05/2019	9.20	Call	Bond Future	2,800.8900	2.8009	2,883.9600	2.8840	2.966	0	0	90
2019/01/09	R186	02/05/2019	8.62	Put	Bond Future	2,553.4200	2.5534	2,462.1700	2.4622	(3.574)	0	0	0
2019/01/09	R186	02/05/2019	8.62	Call	Bond Future	1,022.6000	1.0226	1,065.3000	1.0653	4.176	0	0	90
2019/01/09	R186	02/05/2019	8.70	Put	Bond Future	2,274.1900	2.2742	2,188.4900	2.1885	(3.768)	0	0	0
2019/01/09	R186	02/05/2019	8.70	Call	Bond Future	1,211.6600	1.2117	1,259.9100	1.2599	3.982	0	0	200
2019/01/09	R186	02/05/2019	9.00	Put	Bond Future	1,409.5800	1.4096	1,345.2400	1.3452	(4.564)	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
2019/01/09	R186	02/05/2019	9.00	Call	Bond Future	2,080.3200	2.0803	2,149.9300	2.1499	3.346	0	0	7,000
2019/01/09	R186	02/05/2019	8.50	Put	Bond Future	3,013.7300	3.0137	2,914.5300	2.9145	(3.292)	0	0	0
2019/01/09	R186	02/05/2019	8.50	Call	Bond Future	775.6100	0.7756	810.3600	0.8104	4.480	0	0	7,000
2019/01/09	R186	02/05/2019	8.80	Put	Bond Future	1,954.0200	1.9540	1,875.4200	1.8754	(4.022)	0	0	0
2019/01/09	R186	02/05/2019	8.80	Call	Bond Future	1,473.2300	1.4732	1,528.5800	1.5286	3.757	0	0	7,500
2019/01/09	R186	02/05/2019	10.02	Call	Bond Future	6,524.7200	6.5247	6,642.9800	6.6430	1.812	0	0	0
2019/01/09	R186	01/08/2019	10.08	Put	Bond Future	589.8600	0.5899	564.1800	0.5642	(4.354)	0	0	6,000
2019/01/09	R186	01/08/2019	9.54	Call	Bond Future	4,459.5000	4.4595	4,552.7200	4.5527	2.090	0	0	0
2019/01/09	R186	01/08/2019			Bond Future	8.9305	109.6456	8.9062	109.7816	(0.272)	0.0000	0.0000	0
2019/01/09	R186	01/08/2019	9.05	Put	Bond Future	1,975.8600	1.9759	1,910.6100	1.9106	(3.302)	0	0	0
2019/01/09	R186	01/08/2019	9.05	Call	Bond Future	2,642.9900	2.6430	2,713.8000	2.7138	2.679	0	0	6,000
2019/01/09	R186	01/08/2019	9.52	Call	Bond Future	4,377.2800	4.3773	4,469.7300	4.4697	2.112	0	0	0
2019/01/09	R186	01/08/2019	9.52	Put	Bond Future	1,137.8300	1.1378	1,094.2200	1.0942	(3.833)	0	0	0
2019/01/09	R186	01/08/2019	8.30	Put	Bond Future	4,399.3600	4.3994	4,294.5900	4.2946	(2.381)	0	0	0
2019/01/09	R186	01/08/2019	8.30	Call	Bond Future	790.2800	0.7903	821.5700	0.8216	3.959	0	0	6,000
2019/01/09	R186	01/08/2019	10.08	Call	Bond Future	6,790.8600	6.7909	6,901.2400	6.9012	1.625	0	0	0
2019/01/09	R186	01/08/2019	9.54	Put	Bond Future	1,112.3700	1.1124	1,069.5300	1.0695	(3.851)	0	0	0
2019/01/09	R186	01/08/2019	9.53	Call	Bond Future	4,418.3400	4.4183	4,511.1700	4.5112	2.101	0	0	0
2019/01/09	R186	01/08/2019	9.53	Put	Bond Future	1,125.0300	1.1250	1,081.8000	1.0818	(3.843)	0	0	0
2019/01/09	R197	07/02/2019			Bond Future	299.6274	299.6274	299.6486	299.6486	0.007	0.0000	0.0000	2,355
2019/01/09	R197	02/05/2019			Bond Future	304.9250	304.9250	304.9450	304.9450	0.007	0.0000	0.0000	0
2019/01/09	R197	01/08/2019			Bond Future	303.3828	303.3828	303.4020	303.4020	0.006	0.0000	0.0000	0
2019/01/09	R202	07/02/2019			Bond Future	230.6028	230.6028	231.2952	231.2952	0.300	0.0000	0.0000	8,805
2019/01/09	R202	02/05/2019			Bond Future	234.6801	234.6801	235.3835	235.3835	0.300	0.0000	0.0000	0
2019/01/09	R202	01/08/2019			Bond Future	235.2958	235.2958	236.0121	236.0121	0.304	0.0000	0.0000	0
2019/01/09	R207	07/02/2019	6.52	Call	Bond Future	522.6200	0.5226	520.7600	0.5208	(0.356)	0	0	0
2019/01/09	R207	07/02/2019	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	R207	07/02/2019			Bond Future	5.9333	101.7194	5.9353	101.7175	0.035	0.0000	0.0000	15,739
2019/01/09	R207	07/02/2019	6.53	Call	Bond Future	531.4900	0.5315	529.6300	0.5296	(0.350)	0	0	0
2019/01/09	R207	07/02/2019	6.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	R207	07/02/2019	6.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	R207	07/02/2019	6.51	Call	Bond Future	513.7500	0.5138	511.8900	0.5119	(0.362)	0	0	0
2019/01/09	R207	02/05/2019	7.63	Call	Bond Future	1,518.6900	1.5187	1,516.2000	1.5162	(0.164)	0	0	0
2019/01/09	R207	02/05/2019			Bond Future	5.3627	103.4948	5.3664	103.4923	0.068	0.0000	0.0000	0
2019/01/09	R207	02/05/2019	7.61	Call	Bond Future	1,505.4600	1.5055	1,502.9700	1.5030	(0.165)	0	0	0
2019/01/09	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	R207	02/05/2019	7.62	Call	Bond Future	1,512.0800	1.5121	1,509.5900	1.5096	(0.165)	0	0	0
2019/01/09	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	R207	01/08/2019	7.33	Call	Bond Future	1,510.3000	1.5103	1,507.3500	1.5074	(0.195)	0	0	0
2019/01/09	R207	01/08/2019			Bond Future	3.8810	101.8703	3.8876	101.8673	0.171	0.0000	0.0000	0
2019/01/09	R207	01/08/2019	7.34	Call	Bond Future	1,514.6200	1.5146	1,511.6700	1.5117	(0.195)	0	0	0
2019/01/09	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	R207	01/08/2019	7.35	Call	Bond Future	1,518.9300	1.5189	1,515.9800	1.5160	(0.194)	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
2019/01/09	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/09	R208	07/02/2019	7.07	Call	Bond Future	249.4000	0.2494	267.5200	0.2675	7.265	0	0	0
2019/01/09	R208	07/02/2019	7.08	Put	Bond Future	50.6700	0.0507	42.4800	0.0425	(16.163)	0	0	0
2019/01/09	R208	07/02/2019	7.06	Put	Bond Future	58.5800	0.0586	49.4100	0.0494	(15.654)	0	0	0
2019/01/09	R208	07/02/2019			Bond Future	6.9696	102.0647	6.9558	102.0915	(0.198)	0.0000	0.0000	17,335
2019/01/09	R208	07/02/2019	7.07	Put	Bond Future	54.4800	0.0545	45.8100	0.0458	(15.914)	0	0	0
2019/01/09	R208	07/02/2019	7.08	Call	Bond Future	264.9700	0.2650	283.5700	0.2836	7.020	0	0	0
2019/01/09	R208	07/02/2019	7.06	Call	Bond Future	234.1100	0.2341	251.7300	0.2517	7.526	0	0	0
2019/01/09	R208	02/05/2019	8.03	Put	Bond Future	20.1900	0.0202	18.6500	0.0187	(7.628)	0	0	0
2019/01/09	R208	02/05/2019	8.02	Call	Bond Future	1,990.9300	1.9909	2,016.0100	2.0160	1.260	0	0	0
2019/01/09	R208	02/05/2019			Bond Future	6.8801	100.4453	6.8649	100.4719	(0.221)	0.0000	0.0000	0
2019/01/09	R208	02/05/2019	8.03	Call	Bond Future	2,007.2400	2.0072	2,032.3700	2.0324	1.252	0	0	0
2019/01/09	R208	02/05/2019	8.02	Put	Bond Future	20.9400	0.0209	19.3500	0.0194	(7.593)	0	0	0
2019/01/09	R208	02/05/2019	8.04	Call	Bond Future	2,023.5600	2.0236	2,048.7300	2.0487	1.244	0	0	0
2019/01/09	R208	02/05/2019	8.04	Put	Bond Future	19.4600	0.0195	17.9600	0.0180	(7.708)	0	0	0
2019/01/09	R208	01/08/2019	8.16	Call	Bond Future	2,221.9200	2.2219	2,247.0500	2.2471	1.131	0	0	0
2019/01/09	R208	01/08/2019	8.17	Put	Bond Future	27.3600	0.0274	25.7700	0.0258	(5.811)	0	0	0
2019/01/09	R208	01/08/2019			Bond Future	6.7144	102.4037	6.6970	102.4304	(0.259)	0.0000	0.0000	0
2019/01/09	R208	01/08/2019	8.16	Put	Bond Future	28.1200	0.0281	26.4900	0.0265	(5.797)	0	0	0
2019/01/09	R208	01/08/2019	8.17	Call	Bond Future	2,236.1100	2.2361	2,261.2800	2.2613	1.126	0	0	0
2019/01/09	R208	01/08/2019	8.15	Call	Bond Future	2,207.7400	2.2077	2,232.8300	2.2328	1.136	0	0	0
2019/01/09	R208	01/08/2019	8.15	Put	Bond Future	28.8900	0.0289	27.2200	0.0272	(5.781)	0	0	0
2019/01/09	R209	07/02/2019	10.20	Put	Bond Future	124.9600	0.1250	102.2000	0.1022	(18.214)	0	0	4,000
2019/01/09	R209	07/02/2019	8.97	Put	Bond Future	4,490.5800	4.4906	4,316.0400	4.3160	(3.887)	0	0	0
2019/01/09	R209	07/02/2019			Bond Future	9.6206	74.2753	9.5934	74.4536	(0.283)	0.0000	0.0000	117,717
2019/01/09	R209	07/02/2019	8.96	Call	Bond Future	36.3000	0.0363	39.8200	0.0398	9.697	0	0	0
2019/01/09	R209	07/02/2019	8.96	Put	Bond Future	4,559.6100	4.5596	4,384.8200	4.3848	(3.833)	0	0	0
2019/01/09	R209	07/02/2019	10.20	Call	Bond Future	3,777.0200	3.7770	3,932.5700	3.9326	4.118	0	0	0
2019/01/09	R209	07/02/2019	8.97	Call	Bond Future	38.7900	0.0388	42.5600	0.0426	9.719	0	0	0
2019/01/09	R209	07/02/2019	9.54	Put	Bond Future	1,331.7500	1.3318	1,214.4900	1.2145	(8.805)	0	0	0
2019/01/09	R209	07/02/2019	9.54	Call	Bond Future	801.2700	0.8013	862.3200	0.8623	7.619	0	0	4,000
2019/01/09	R209	07/02/2019	9.04	Put	Bond Future	4,016.0000	4.0160	3,843.7700	3.8438	(4.289)	0	0	0
2019/01/09	R209	07/02/2019	9.04	Call	Bond Future	62.1400	0.0621	68.2200	0.0682	9.784	0	0	4,000
2019/01/09	R209	07/02/2019	8.95	Call	Bond Future	33.9600	0.0340	37.2400	0.0372	9.658	0	0	0
2019/01/09	R209	07/02/2019	8.95	Put	Bond Future	4,628.8900	4.6289	4,453.8600	4.4539	(3.781)	0	0	0
2019/01/09	R209	02/05/2019	9.70	Put	Bond Future	2,010.0000	2.0100	1,916.7500	1.9168	(4.639)	0	0	0
2019/01/09	R209	02/05/2019			Bond Future	9.6700	72.4227	9.6422	72.6038	(0.288)	0.0000	0.0000	0
2019/01/09	R209	02/05/2019	9.69	Call	Bond Future	2,169.4400	2.1694	2,256.3400	2.2563	4.006	0	0	0
2019/01/09	R209	02/05/2019	9.69	Put	Bond Future	2,040.2200	2.0402	1,946.0900	1.9461	(4.614)	0	0	0
2019/01/09	R209	02/05/2019	9.70	Call	Bond Future	2,203.8600	2.2039	2,291.6400	2.2916	3.983	0	0	0
2019/01/09	R209	02/05/2019	10.50	Call	Bond Future	5,677.0600	5.6771	5,820.6600	5.8207	2.529	0	0	0
2019/01/09	R209	02/05/2019	10.71	Call	Bond Future	6,721.5300	6.7215	6,873.8900	6.8739	2.267	0	0	0
2019/01/09	R209	02/05/2019	9.68	Call	Bond Future	2,135.2800	2.1353	2,221.3000	2.2213	4.029	0	0	0
2019/01/09	R209	02/05/2019	9.68	Put	Bond Future	2,070.7900	2.0708	1,975.7800	1.9758	(4.588)	0	0	0
2019/01/09	R209	02/05/2019	9.95	Put	Bond Future	1,365.1600	1.3652	1,293.0800	1.2931	(5.280)	0	0	0
2019/01/09	R209	02/05/2019	9.95	Call	Bond Future	3,147.7300	3.1477	3,256.6800	3.2567	3.461	0	0	760

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
2019/01/09	R209	02/05/2019	10.50	Put	Bond Future	577.3900	0.5774	539.9600	0.5400	(6.483)	0	0	11,560
2019/01/09	R209	02/05/2019	9.35	Put	Bond Future	3,278.6600	3.2787	3,154.2800	3.1543	(3.794)	0	0	0
2019/01/09	R209	02/05/2019	9.35	Call	Bond Future	1,158.2800	1.1583	1,214.9300	1.2149	4.891	0	0	760
2019/01/09	R209	02/05/2019	10.71	Put	Bond Future	416.7100	0.4167	388.0400	0.3880	(6.880)	0	0	760
2019/01/09	R209	01/08/2019	10.15	Put	Bond Future	1,745.6200	1.7456	1,677.8800	1.6779	(3.881)	0	0	0
2019/01/09	R209	01/08/2019	10.17	Call	Bond Future	4,528.2000	4.5282	4,645.8200	4.6458	2.598	0	0	0
2019/01/09	R209	01/08/2019			Bond Future	9.7179	73.8349	9.6893	74.0191	(0.295)	0.0000	0.0000	0
2019/01/09	R209	01/08/2019	10.15	Call	Bond Future	4,444.4600	4.4445	4,560.9800	4.5610	2.622	0	0	0
2019/01/09	R209	01/08/2019	10.17	Put	Bond Future	1,708.0700	1.7081	1,641.4300	1.6414	(3.901)	0	0	0
2019/01/09	R209	01/08/2019	10.16	Put	Bond Future	1,726.6500	1.7266	1,659.4600	1.6595	(3.891)	0	0	0
2019/01/09	R209	01/08/2019	10.16	Call	Bond Future	4,486.1700	4.4862	4,603.2400	4.6032	2.610	0	0	0
2019/01/09	R210	07/02/2019			Bond Future	186.3072	186.3072	186.3253	186.3253	0.010	0.0000	0.0000	2,448
2019/01/09	R210	02/05/2019			Bond Future	187.0455	187.0455	187.0630	187.0630	0.009	0.0000	0.0000	0
2019/01/09	R210	01/08/2019			Bond Future	190.7364	190.7364	190.7534	190.7534	0.009	0.0000	0.0000	0
2019/01/09	R212	07/02/2019			Bond Future	156.0134	156.0134	156.0237	156.0237	0.007	0.0000	0.0000	4,976
2019/01/09	R212	02/05/2019			Bond Future	158.7719	158.7719	158.7815	158.7815	0.006	0.0000	0.0000	0
2019/01/09	R212	01/08/2019			Bond Future	161.8335	161.8335	161.8428	161.8428	0.006	0.0000	0.0000	0
2019/01/09	R213	07/02/2019	8.68	Call	Bond Future	18.1000	0.0181	18.4400	0.0184	1.878	0	0	0
2019/01/09	R213	07/02/2019			Bond Future	9.4232	85.9517	9.4059	86.0605	(0.184)	0.0000	0.0000	31,062
2019/01/09	R213	07/02/2019	8.68	Put	Bond Future	4,851.8300	4.8518	4,743.3600	4.7434	(2.236)	0	0	0
2019/01/09	R213	07/02/2019	8.69	Call	Bond Future	19.4400	0.0194	19.8400	0.0198	2.058	0	0	0
2019/01/09	R213	07/02/2019	8.70	Put	Bond Future	4,719.6400	4.7196	4,611.2700	4.6113	(2.296)	0	0	0
2019/01/09	R213	07/02/2019	8.69	Put	Bond Future	4,785.6500	4.7856	4,677.2400	4.6772	(2.265)	0	0	0
2019/01/09	R213	07/02/2019	8.70	Call	Bond Future	20.8800	0.0209	21.3200	0.0213	2.107	0	0	0
2019/01/09	R213	02/05/2019	9.49	Call	Bond Future	2,020.6800	2.0207	2,069.7100	2.0697	2.426	0	0	0
2019/01/09	R213	02/05/2019	9.48	Put	Bond Future	1,957.4700	1.9575	1,895.7600	1.8958	(3.153)	0	0	0
2019/01/09	R213	02/05/2019			Bond Future	9.4750	83.9026	9.4572	84.0128	(0.188)	0.0000	0.0000	0
2019/01/09	R213	02/05/2019	9.50	Call	Bond Future	2,053.2500	2.0532	2,102.8200	2.1028	2.414	0	0	0
2019/01/09	R213	02/05/2019	9.50	Put	Bond Future	1,899.0200	1.8990	1,838.4000	1.8384	(3.192)	0	0	0
2019/01/09	R213	02/05/2019	9.49	Put	Bond Future	1,928.0700	1.9281	1,866.9100	1.8669	(3.172)	0	0	0
2019/01/09	R213	02/05/2019	9.48	Call	Bond Future	1,988.3900	1.9884	2,036.8700	2.0369	2.438	0	0	0
2019/01/09	R213	01/08/2019	9.99	Put	Bond Future	1,499.7500	1.4997	1,457.7900	1.4578	(2.798)	0	0	0
2019/01/09	R213	01/08/2019	9.98	Call	Bond Future	4,223.0000	4.2230	4,292.7300	4.2927	1.651	0	0	0
2019/01/09	R213	01/08/2019			Bond Future	9.5253	85.5383	9.5069	85.6504	(0.193)	0.0000	0.0000	0
2019/01/09	R213	01/08/2019	9.99	Call	Bond Future	4,263.0300	4.2630	4,333.1200	4.3331	1.644	0	0	0
2019/01/09	R213	01/08/2019	9.98	Put	Bond Future	1,517.8700	1.5179	1,475.5500	1.4756	(2.788)	0	0	0
2019/01/09	R213	01/08/2019	10.00	Call	Bond Future	4,303.4300	4.3034	4,373.8700	4.3739	1.637	0	0	0
2019/01/09	R213	01/08/2019	10.00	Put	Bond Future	1,482.0600	1.4821	1,440.4500	1.4404	(2.808)	0	0	0
2019/01/09	R214	07/02/2019	9.05	Put	Bond Future	5,447.7500	5.4477	5,263.6300	5.2636	(3.380)	0	0	0
2019/01/09	R214	07/02/2019			Bond Future	9.8017	73.3578	9.7744	73.5439	(0.278)	0.0000	0.0000	29,292
2019/01/09	R214	07/02/2019	9.04	Call	Bond Future	19.9100	0.0199	21.7200	0.0217	9.091	0	0	0
2019/01/09	R214	07/02/2019	9.04	Put	Bond Future	5,522.8900	5.5229	5,338.6200	5.3386	(3.336)	0	0	0
2019/01/09	R214	07/02/2019	9.05	Call	Bond Future	21.3700	0.0214	23.3300	0.0233	9.172	0	0	0
2019/01/09	R214	07/02/2019	9.03	Call	Bond Future	18.5200	0.0185	20.2000	0.0202	9.071	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	
2019/01/09	R214	07/02/2019	9.03	Put	Bond Future	5,598.2200	5.5982	5,413.8200	5.4138	(3.294)	0	0	0
2019/01/09	R214	02/05/2019	9.87	Call	Bond Future	2,271.6700	2.2717	2,362.3800	2.3624	3.993	0	0	0
2019/01/09	R214	02/05/2019	9.85	Call	Bond Future	2,200.8600	2.2009	2,289.7500	2.2897	4.039	0	0	0
2019/01/09	R214	02/05/2019			Bond Future	9.8508	71.3424	9.8228	71.5313	(0.284)	0.0000	0.0000	0
2019/01/09	R214	02/05/2019	9.85	Put	Bond Future	2,206.1200	2.2061	2,106.1200	2.1061	(4.533)	0	0	0
2019/01/09	R214	02/05/2019	9.87	Put	Bond Future	2,142.2000	2.1422	2,044.0200	2.0440	(4.583)	0	0	0
2019/01/09	R214	02/05/2019	9.86	Call	Bond Future	2,236.2100	2.2362	2,326.0100	2.3260	4.016	0	0	0
2019/01/09	R214	02/05/2019	9.86	Put	Bond Future	2,174.0500	2.1741	2,074.9600	2.0750	(4.558)	0	0	0
2019/01/09	R214	01/08/2019	10.34	Put	Bond Future	1,805.4800	1.8055	1,735.3600	1.7354	(3.884)	0	0	0
2019/01/09	R214	01/08/2019			Bond Future	9.8993	72.7334	9.8706	72.9257	(0.290)	0.0000	0.0000	0
2019/01/09	R214	01/08/2019	10.33	Call	Bond Future	4,612.8100	4.6128	4,734.4400	4.7344	2.637	0	0	0
2019/01/09	R214	01/08/2019	10.33	Put	Bond Future	1,825.1600	1.8252	1,754.4700	1.7545	(3.873)	0	0	0
2019/01/09	R214	01/08/2019	10.34	Call	Bond Future	4,655.7300	4.6557	4,777.9300	4.7779	2.625	0	0	0
2019/01/09	R214	01/08/2019	10.32	Call	Bond Future	4,570.2100	4.5702	4,691.2600	4.6913	2.649	0	0	0
2019/01/09	R214	01/08/2019	10.32	Put	Bond Future	1,845.2500	1.8453	1,773.9800	1.7740	(3.862)	0	0	0
2019/01/09	R248	07/02/2019	9.06	Put	Bond Future	7,141.9300	7.1419	6,862.5200	6.8625	(3.912)	0	0	0
2019/01/09	R248	07/02/2019			Bond Future	9.8269	93.6967	9.7945	93.9788	(0.329)	0.0000	0.0000	107,413
2019/01/09	R248	07/02/2019	9.06	Call	Bond Future	18.9000	0.0189	21.5600	0.0216	14.074	0	0	0
2019/01/09	R248	07/02/2019	9.05	Put	Bond Future	7,239.8100	7.2398	6,960.1900	6.9602	(3.862)	0	0	0
2019/01/09	R248	07/02/2019	9.07	Call	Bond Future	20.4100	0.0204	23.2900	0.0233	14.111	0	0	0
2019/01/09	R248	07/02/2019	9.07	Put	Bond Future	7,044.3200	7.0443	6,765.1300	6.7651	(3.963)	0	0	0
2019/01/09	R248	07/02/2019	9.05	Call	Bond Future	17.4900	0.0175	19.9400	0.0199	14.008	0	0	0
2019/01/09	R248	02/05/2019	9.90	Put	Bond Future	2,647.4000	2.6474	2,502.1800	2.5022	(5.485)	0	0	0
2019/01/09	R248	02/05/2019			Bond Future	9.8765	90.8955	9.8433	91.1819	(0.336)	0.0000	0.0000	3
2019/01/09	R248	02/05/2019	9.90	Call	Bond Future	2,849.2400	2.8492	2,990.4000	2.9904	4.954	0	0	0
2019/01/09	R248	02/05/2019	9.91	Call	Bond Future	2,895.2300	2.8952	3,037.8100	3.0378	4.925	0	0	0
2019/01/09	R248	02/05/2019	9.89	Put	Bond Future	2,687.5900	2.6876	2,540.9500	2.5409	(5.456)	0	0	0
2019/01/09	R248	02/05/2019	9.91	Put	Bond Future	2,607.7100	2.6077	2,463.9100	2.4639	(5.514)	0	0	0
2019/01/09	R248	02/05/2019	9.89	Call	Bond Future	2,803.6000	2.8036	2,943.3400	2.9433	4.984	0	0	0
2019/01/09	R248	01/08/2019	10.35	Call	Bond Future	5,757.2000	5.7572	5,943.9200	5.9439	3.243	0	0	0
2019/01/09	R248	01/08/2019	10.34	Put	Bond Future	2,288.9000	2.2889	2,183.1100	2.1831	(4.622)	0	0	0
2019/01/09	R248	01/08/2019			Bond Future	9.9257	92.6676	9.8915	92.9592	(0.344)	0.0000	0.0000	0
2019/01/09	R248	01/08/2019	10.36	Call	Bond Future	5,811.5300	5.8115	5,999.1300	5.9991	3.228	0	0	0
2019/01/09	R248	01/08/2019	10.36	Put	Bond Future	2,238.4600	2.2385	2,134.4400	2.1344	(4.647)	0	0	0
2019/01/09	R248	01/08/2019	10.35	Put	Bond Future	2,263.5400	2.2635	2,158.6400	2.1586	(4.634)	0	0	0
2019/01/09	R248	01/08/2019	10.34	Call	Bond Future	5,703.0300	5.7030	5,888.8600	5.8889	3.258	0	0	0

Total

984010