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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/01/2019 TO 11/01/2019

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
2019/01/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/01/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	2025	07/02/2019			Bond Future	132.7458	132.7458	132.9739	132.9739	0.172	0.0000	0.0000	355
2019/01/11	2025	02/05/2019			Bond Future	135.0919	135.0919	135.3237	135.3237	0.172	0.0000	0.0000	0
2019/01/11	2025	01/08/2019			Bond Future	137.7101	137.7101	137.9463	137.9463	0.172	0.0000	0.0000	0
2019/01/11	2029	07/02/2019			Bond Future	100.8252	100.8252	101.1030	101.1030	0.275	0.0000	0.0000	2,954
2019/01/11	2029	02/05/2019			Bond Future	101.5342	101.5342	101.8167	101.8167	0.278	0.0000	0.0000	0
2019/01/11	2029	01/08/2019			Bond Future	103.5371	103.5371	103.8251	103.8251	0.278	0.0000	0.0000	0
2019/01/11	2030	07/02/2019	8.62	Call	Bond Future	23.2900	0.0233	21.8000	0.0218	(6.398)	0	0	0
2019/01/11	2030	07/02/2019	10.20	Put	Bond Future	17.6800	0.0177	15.0400	0.0150	(14.932)	0	0	3,960
2019/01/11	2030	07/02/2019			Bond Future	9.2792	91.5721	9.2735	91.6088	(0.062)	0.0000	0.0000	53,622
2019/01/11	2030	07/02/2019	9.68	Put	Bond Future	211.0400	0.2110	194.6300	0.1946	(7.776)	0	0	0
2019/01/11	2030	07/02/2019	9.68	Call	Bond Future	2,724.5400	2.7245	2,744.8100	2.7448	0.744	0	0	3,960
2019/01/11	2030	07/02/2019	9.18	Put	Bond Future	1,303.7300	1.3037	1,265.2200	1.2652	(2.954)	0	0	0
2019/01/11	2030	07/02/2019	9.18	Call	Bond Future	666.8200	0.6668	664.9900	0.6650	(0.274)	0	0	3,960
2019/01/11	2030	07/02/2019	8.63	Call	Bond Future	25.2800	0.0253	23.7000	0.0237	(6.250)	0	0	0
2019/01/11	2030	07/02/2019	8.62	Put	Bond Future	4,369.1400	4.3691	4,330.9700	4.3310	(0.874)	0	0	0
2019/01/11	2030	07/02/2019	10.20	Call	Bond Future	5,655.0800	5.6551	5,689.1200	5.6891	0.602	0	0	0
2019/01/11	2030	07/02/2019	8.90	Call	Bond Future	170.6000	0.1706	166.5100	0.1665	(2.397)	0	0	1,320
2019/01/11	2030	07/02/2019	8.63	Put	Bond Future	4,303.1700	4.3032	4,264.9100	4.2649	(0.889)	0	0	0
2019/01/11	2030	07/02/2019	8.64	Call	Bond Future	27.4100	0.0274	25.7500	0.0258	(6.056)	0	0	0
2019/01/11	2030	07/02/2019	8.64	Put	Bond Future	4,237.3900	4.2374	4,199.0500	4.1990	(0.905)	0	0	0
2019/01/11	2030	07/02/2019	9.60	Put	Bond Future	294.1700	0.2942	274.0600	0.2741	(6.836)	0	0	0
2019/01/11	2030	07/02/2019	9.60	Call	Bond Future	2,313.4700	2.3135	2,330.0400	2.3300	0.716	0	0	1,320
2019/01/11	2030	07/02/2019	9.40	Put	Bond Future	635.0100	0.6350	604.9500	0.6049	(4.734)	0	0	0
2019/01/11	2030	07/02/2019	9.40	Call	Bond Future	1,402.5000	1.4025	1,409.1200	1.4091	0.472	0	0	0
2019/01/11	2030	07/02/2019	8.70	Put	Bond Future	3,847.5100	3.8475	3,808.6300	3.8086	(1.011)	0	0	0
2019/01/11	2030	07/02/2019	8.70	Call	Bond Future	43.5900	0.0436	41.3900	0.0414	(5.047)	0	0	0
2019/01/11	2030	07/02/2019	8.90	Put	Bond Future	2,637.4800	2.6375	2,596.7100	2.5967	(1.546)	0	0	0
2019/01/11	2030	02/05/2019	8.90	Put	Bond Future	3,601.2800	3.6013	3,567.6800	3.5677	(0.933)	0	0	0
2019/01/11	2030	02/05/2019	9.41	Call	Bond Future	2,213.3400	2.2133	2,225.0200	2.2250	0.528	0	0	0
2019/01/11	2030	02/05/2019			Bond Future	9.3348	93.1698	9.3288	93.2070	(0.063)	0.0000	0.0000	0
2019/01/11	2030	02/05/2019	9.39	Call	Bond Future	2,143.7500	2.1438	2,155.0500	2.1550	0.527	0	0	0
2019/01/11	2030	02/05/2019	9.39	Put	Bond Future	1,797.3800	1.7974	1,771.5200	1.7715	(1.439)	0	0	0
2019/01/11	2030	02/05/2019	10.20	Call	Bond Future	5,714.1200	5.7141	5,739.3000	5.7393	0.441	0	0	0
2019/01/11	2030	02/05/2019	10.20	Put	Bond Future	485.9000	0.4859	473.9200	0.4739	(2.466)	0	0	3,000
2019/01/11	2030	02/05/2019	8.90	Call	Bond Future	812.6300	0.8126	816.1900	0.8162	0.438	0	0	3,000
2019/01/11	2030	02/05/2019	9.41	Put	Bond Future	1,742.0000	1.7420	1,716.5200	1.7165	(1.463)	0	0	0
2019/01/11	2030	02/05/2019	9.40	Call	Bond Future	2,178.3000	2.1783	2,189.7900	2.1898	0.527	0	0	3,000
2019/01/11	2030	02/05/2019	9.40	Put	Bond Future	1,769.4200	1.7694	1,743.7500	1.7438	(1.451)	0	0	0
2019/01/11	2030	01/08/2019	9.91	Put	Bond Future	1,389.4400	1.3894	1,372.0400	1.3720	(1.252)	0	0	0
2019/01/11	2030	01/08/2019			Bond Future	9.3901	90.9805	9.3840	91.0182	(0.065)	0.0000	0.0000	0
2019/01/11	2030	01/08/2019	9.91	Call	Bond Future	4,524.3500	4.5244	4,544.6700	4.5447	0.449	0	0	0
2019/01/11	2030	01/08/2019	9.92	Call	Bond Future	4,567.2600	4.5673	4,587.7000	4.5877	0.448	0	0	0

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2019/01/11	2030	01/08/2019	9.90	Put	Bond Future	1,405.5800	1.4056	1,388.0600	1.3881	(1.246)	0	0	0
2019/01/11	2030	01/08/2019	9.92	Put	Bond Future	1,373.4800	1.3735	1,356.2000	1.3562	(1.258)	0	0	0
2019/01/11	2030	01/08/2019	9.90	Call	Bond Future	4,481.5600	4.4816	4,501.7600	4.5018	0.451	0	0	0
2019/01/11	2032	07/02/2019	8.81	Call	Bond Future	22.0200	0.0220	20.5400	0.0205	(6.721)	0	0	0
2019/01/11	2032	07/02/2019	8.80	Put	Bond Future	4,988.5400	4.9885	4,947.0400	4.9470	(0.832)	0	0	0
2019/01/11	2032	07/02/2019			Bond Future	9.4901	93.8420	9.4844	93.8821	(0.061)	0.0000	0.0000	42,475
2019/01/11	2032	07/02/2019	8.82	Call	Bond Future	23.9600	0.0240	22.3900	0.0224	(6.553)	0	0	0
2019/01/11	2032	07/02/2019	8.82	Put	Bond Future	4,843.0400	4.8430	4,801.3700	4.8014	(0.860)	0	0	0
2019/01/11	2032	07/02/2019	8.81	Put	Bond Future	4,915.6800	4.9157	4,874.1000	4.8741	(0.846)	0	0	0
2019/01/11	2032	07/02/2019	8.80	Call	Bond Future	20.2200	0.0202	18.8200	0.0188	(6.924)	0	0	0
2019/01/11	2032	02/05/2019	9.62	Put	Bond Future	1,933.9900	1.9340	1,906.0300	1.9060	(1.446)	0	0	0
2019/01/11	2032	02/05/2019	9.61	Call	Bond Future	2,402.7500	2.4028	2,415.2100	2.4152	0.519	0	0	0
2019/01/11	2032	02/05/2019			Bond Future	9.5456	91.3225	9.5397	91.3631	(0.062)	0.0000	0.0000	0
2019/01/11	2032	02/05/2019	9.62	Call	Bond Future	2,440.8300	2.4408	2,453.5000	2.4535	0.519	0	0	0
2019/01/11	2032	02/05/2019	9.61	Put	Bond Future	1,963.8000	1.9638	1,935.6300	1.9356	(1.434)	0	0	0
2019/01/11	2032	02/05/2019	9.63	Call	Bond Future	2,479.0000	2.4790	2,491.8700	2.4919	0.519	0	0	0
2019/01/11	2032	02/05/2019	9.63	Put	Bond Future	1,904.3500	1.9044	1,876.5900	1.8766	(1.458)	0	0	0
2019/01/11	2032	01/08/2019	10.10	Call	Bond Future	4,849.3500	4.8494	4,871.3100	4.8713	0.453	0	0	0
2019/01/11	2032	01/08/2019	10.11	Put	Bond Future	1,542.1400	1.5421	1,522.9700	1.5230	(1.243)	0	0	0
2019/01/11	2032	01/08/2019			Bond Future	9.5991	93.1026	9.5930	93.1439	(0.064)	0.0000	0.0000	0
2019/01/11	2032	01/08/2019	10.10	Put	Bond Future	1,560.1600	1.5602	1,540.8600	1.5409	(1.237)	0	0	0
2019/01/11	2032	01/08/2019	10.11	Call	Bond Future	4,895.2800	4.8953	4,917.3700	4.9174	0.451	0	0	0
2019/01/11	2032	01/08/2019	10.09	Call	Bond Future	4,803.8000	4.8038	4,825.6200	4.8256	0.454	0	0	0
2019/01/11	2032	01/08/2019	10.09	Put	Bond Future	1,578.6300	1.5786	1,559.1900	1.5592	(1.231)	0	0	0
2019/01/11	2033	07/02/2019			Bond Future	102.9770	102.9770	103.3517	103.3517	0.364	0.0000	0.0000	5,890
2019/01/11	2033	02/05/2019			Bond Future	103.6517	103.6517	104.0328	104.0328	0.368	0.0000	0.0000	0
2019/01/11	2033	01/08/2019			Bond Future	105.6963	105.6963	106.0848	106.0848	0.368	0.0000	0.0000	0
2019/01/11	2037	07/02/2019	9.06	Put	Bond Future	5,182.9600	5.1830	5,136.2300	5.1362	(0.902)	0	0	0
2019/01/11	2037	07/02/2019	9.05	Call	Bond Future	32.8200	0.0328	30.7900	0.0308	(6.185)	0	0	0
2019/01/11	2037	07/02/2019			Bond Future	9.6942	90.2056	9.6885	90.2501	(0.059)	0.0000	0.0000	64,737
2019/01/11	2037	07/02/2019	9.06	Call	Bond Future	35.6100	0.0356	33.4800	0.0335	(5.981)	0	0	0
2019/01/11	2037	07/02/2019	9.05	Put	Bond Future	5,264.8800	5.2649	5,218.2500	5.2183	(0.886)	0	0	0
2019/01/11	2037	07/02/2019	9.07	Call	Bond Future	38.6200	0.0386	36.3700	0.0364	(5.826)	0	0	0
2019/01/11	2037	07/02/2019	9.07	Put	Bond Future	5,101.3800	5.1014	5,054.5300	5.0545	(0.918)	0	0	0
2019/01/11	2037	02/05/2019	9.81	Put	Bond Future	2,222.6800	2.2227	2,191.2100	2.1912	(1.416)	0	0	0
2019/01/11	2037	02/05/2019			Bond Future	9.7498	91.7794	9.7439	91.8246	(0.060)	0.0000	0.0000	0
2019/01/11	2037	02/05/2019	9.80	Call	Bond Future	2,641.6900	2.6417	2,655.1700	2.6552	0.510	0	0	0
2019/01/11	2037	02/05/2019	9.80	Put	Bond Future	2,256.9600	2.2570	2,225.2700	2.2253	(1.404)	0	0	0
2019/01/11	2037	02/05/2019	9.81	Call	Bond Future	2,683.7800	2.6838	2,697.4800	2.6975	0.510	0	0	0
2019/01/11	2037	02/05/2019	9.79	Call	Bond Future	2,599.9300	2.5999	2,613.1800	2.6132	0.510	0	0	0
2019/01/11	2037	02/05/2019	9.79	Put	Bond Future	2,291.6700	2.2917	2,259.7500	2.2597	(1.393)	0	0	0
2019/01/11	2037	01/08/2019	10.31	Call	Bond Future	5,557.7900	5.5578	5,581.8200	5.5818	0.432	0	0	0
2019/01/11	2037	01/08/2019			Bond Future	9.8063	89.3127	9.8002	89.3587	(0.062)	0.0000	0.0000	0
2019/01/11	2037	01/08/2019	10.29	Call	Bond Future	5,456.3800	5.4564	5,480.1100	5.4801	0.435	0	0	0
2019/01/11	2037	01/08/2019	10.29	Put	Bond Future	1,893.2900	1.8933	1,871.0300	1.8710	(1.176)	0	0	0

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2019/01/11	2037	01/08/2019	10.31	Put	Bond Future	1,852.1000	1.8521	1,830.1400	1.8301	(1.186)	0	0	0
2019/01/11	2037	01/08/2019	10.30	Call	Bond Future	5,507.0200	5.5070	5,530.8900	5.5309	0.433	0	0	0
2019/01/11	2037	01/08/2019	10.30	Put	Bond Future	1,872.5900	1.8726	1,850.4700	1.8505	(1.181)	0	0	0
2019/01/11	2038	07/02/2019			Bond Future	120.3763	120.3763	120.9238	120.9238	0.455	0.0000	0.0000	10,476
2019/01/11	2038	02/05/2019			Bond Future	122.5038	122.5038	123.0607	123.0607	0.455	0.0000	0.0000	0
2019/01/11	2038	01/08/2019			Bond Future	124.8678	124.8678	125.4355	125.4355	0.455	0.0000	0.0000	0
2019/01/11	2040	07/02/2019	9.13	Call	Bond Future	38.8400	0.0388	35.1600	0.0352	(9.475)	0	0	0
2019/01/11	2040	07/02/2019	9.11	Put	Bond Future	5,777.4500	5.7775	5,768.4800	5.7685	(0.155)	0	0	0
2019/01/11	2040	07/02/2019			Bond Future	9.7641	93.5267	9.7634	93.5324	(0.007)	0.0000	0.0000	30,578
2019/01/11	2040	07/02/2019	9.13	Put	Bond Future	5,599.4500	5.5995	5,590.0700	5.5901	(0.168)	0	0	0
2019/01/11	2040	07/02/2019	9.11	Call	Bond Future	32.9600	0.0330	29.6900	0.0297	(9.921)	0	0	0
2019/01/11	2040	07/02/2019	9.12	Put	Bond Future	5,688.2900	5.6883	5,679.1200	5.6791	(0.161)	0	0	0
2019/01/11	2040	07/02/2019	9.12	Call	Bond Future	35.8100	0.0358	32.3400	0.0323	(9.690)	0	0	0
2019/01/11	2040	02/05/2019	9.60	Call	Bond Future	1,772.4000	1.7724	1,763.5000	1.7635	(0.502)	0	0	1,150
2019/01/11	2040	02/05/2019	9.89	Call	Bond Future	2,950.1000	2.9501	2,941.3400	2.9413	(0.297)	0	0	0
2019/01/11	2040	02/05/2019	9.88	Put	Bond Future	2,404.5700	2.4046	2,390.2400	2.3902	(0.596)	0	0	0
2019/01/11	2040	02/05/2019			Bond Future	9.8194	95.1585	9.8187	95.1641	(0.007)	0.0000	0.0000	0
2019/01/11	2040	02/05/2019	10.20	Put	Bond Future	1,467.2000	1.4672	1,454.4200	1.4544	(0.871)	0	0	0
2019/01/11	2040	02/05/2019	10.20	Call	Bond Future	4,536.3200	4.5363	4,529.0900	4.5291	(0.159)	0	0	1,150
2019/01/11	2040	02/05/2019	9.60	Put	Bond Future	3,618.6500	3.6187	3,604.2000	3.6042	(0.399)	0	0	0
2019/01/11	2040	02/05/2019	9.90	Call	Bond Future	2,995.9100	2.9959	2,987.1900	2.9872	(0.291)	0	0	0
2019/01/11	2040	02/05/2019	9.90	Put	Bond Future	2,332.0500	2.3321	2,317.7800	2.3178	(0.612)	0	0	0
2019/01/11	2040	02/05/2019	9.89	Put	Bond Future	2,368.1900	2.3682	2,353.8800	2.3539	(0.604)	0	0	0
2019/01/11	2040	02/05/2019	9.88	Call	Bond Future	2,904.4100	2.9044	2,895.6300	2.8956	(0.302)	0	0	0
2019/01/11	2040	01/08/2019	10.36	Call	Bond Future	5,780.1400	5.7801	5,776.0100	5.7760	(0.071)	0	0	0
2019/01/11	2040	01/08/2019	10.37	Put	Bond Future	1,924.2000	1.9242	1,914.5500	1.9146	(0.502)	0	0	0
2019/01/11	2040	01/08/2019			Bond Future	9.8757	92.5074	9.8750	92.5129	(0.007)	0.0000	0.0000	0
2019/01/11	2040	01/08/2019	10.36	Put	Bond Future	1,946.7500	1.9468	1,937.0600	1.9371	(0.498)	0	0	0
2019/01/11	2040	01/08/2019	10.37	Call	Bond Future	5,834.0400	5.8340	5,829.9500	5.8300	(0.070)	0	0	0
2019/01/11	2040	01/08/2019	10.38	Call	Bond Future	5,888.3300	5.8883	5,884.2700	5.8843	(0.069)	0	0	0
2019/01/11	2040	01/08/2019	10.38	Put	Bond Future	1,902.1600	1.9022	1,892.5400	1.8925	(0.506)	0	0	0
2019/01/11	2044	07/02/2019	9.18	Put	Bond Future	5,412.5400	5.4125	5,402.4000	5.4024	(0.187)	0	0	0
2019/01/11	2044	07/02/2019			Bond Future	9.7783	90.7377	9.7776	90.7432	(0.007)	0.0000	0.0000	37,872
2019/01/11	2044	07/02/2019	9.17	Call	Bond Future	48.1400	0.0481	43.8000	0.0438	(9.015)	0	0	0
2019/01/11	2044	07/02/2019	9.17	Put	Bond Future	5,502.6500	5.5026	5,492.7600	5.4928	(0.180)	0	0	0
2019/01/11	2044	07/02/2019	9.18	Call	Bond Future	52.0900	0.0521	47.5000	0.0475	(8.812)	0	0	0
2019/01/11	2044	07/02/2019	9.16	Call	Bond Future	44.4600	0.0445	40.3600	0.0404	(9.222)	0	0	0
2019/01/11	2044	07/02/2019	9.16	Put	Bond Future	5,593.1800	5.5932	5,583.5300	5.5835	(0.173)	0	0	0
2019/01/11	2044	02/05/2019	9.90	Call	Bond Future	3,002.2100	3.0022	2,993.1900	2.9932	(0.300)	0	0	0
2019/01/11	2044	02/05/2019			Bond Future	9.8312	92.3208	9.8305	92.3263	(0.007)	0.0000	0.0000	0
2019/01/11	2044	02/05/2019	9.90	Put	Bond Future	2,423.7100	2.4237	2,409.1900	2.4092	(0.599)	0	0	0
2019/01/11	2044	02/05/2019	9.91	Call	Bond Future	3,049.0600	3.0491	3,040.0600	3.0401	(0.295)	0	0	0
2019/01/11	2044	02/05/2019	9.92	Put	Bond Future	2,350.7300	2.3507	2,336.2600	2.3363	(0.616)	0	0	0
2019/01/11	2044	02/05/2019	9.91	Put	Bond Future	2,386.9900	2.3870	2,372.4900	2.3725	(0.607)	0	0	0
2019/01/11	2044	02/05/2019	9.92	Call	Bond Future	3,096.2300	3.0962	3,087.2600	3.0873	(0.290)	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
2019/01/11	2044	01/08/2019	10.40	Put	Bond Future	1,922.3500	1.9224	1,912.6400	1.9126	(0.505)	0	0	0
2019/01/11	2044	01/08/2019			Bond Future	9.8849	89.7395	9.8843	89.7449	(0.007)	0.0000	0.0000	0
2019/01/11	2044	01/08/2019	10.39	Call	Bond Future	6,007.5500	6.0075	6,003.2500	6.0033	(0.072)	0	0	0
2019/01/11	2044	01/08/2019	10.39	Put	Bond Future	1,944.7400	1.9447	1,935.0000	1.9350	(0.501)	0	0	0
2019/01/11	2044	01/08/2019	10.40	Call	Bond Future	6,062.4400	6.0624	6,058.1700	6.0582	(0.070)	0	0	0
2019/01/11	2044	01/08/2019	10.38	Call	Bond Future	5,952.5600	5.9526	5,948.2200	5.9482	(0.073)	0	0	0
2019/01/11	2044	01/08/2019	10.38	Put	Bond Future	1,967.1600	1.9672	1,957.3800	1.9574	(0.497)	0	0	0
2019/01/11	2046	07/02/2019			Bond Future	114.3031	114.3031	115.1876	115.1876	0.774	0.0000	0.0000	12,458
2019/01/11	2046	02/05/2019			Bond Future	114.6371	114.6371	115.5372	115.5372	0.785	0.0000	0.0000	0
2019/01/11	2046	01/08/2019			Bond Future	116.8987	116.8987	117.8163	117.8163	0.785	0.0000	0.0000	0
2019/01/11	2050	07/02/2019			Bond Future	118.6877	118.6877	118.9391	118.9391	0.212	0.0000	0.0000	10,646
2019/01/11	2050	02/05/2019			Bond Future	120.7852	120.7852	121.0407	121.0407	0.212	0.0000	0.0000	0
2019/01/11	2050	01/08/2019			Bond Future	121.3496	121.3496	121.6100	121.6100	0.215	0.0000	0.0000	0
2019/01/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	AL37	07/02/2019			Index Future	614.4180	614.4180	614.6350	614.6350	0.035	0.0000	0.0000	0
2019/01/11	AL37	02/05/2019			Index Future	625.1370	625.1370	625.3560	625.3560	0.035	0.0000	0.0000	0
2019/01/11	AL37	01/08/2019			Index Future	637.3200	637.3200	637.5420	637.5420	0.035	0.0000	0.0000	0
2019/01/11	AL7T	07/02/2019			Index Future	710.5590	710.5590	710.7950	710.7950	0.033	0.0000	0.0000	0
2019/01/11	AL7T	02/05/2019			Index Future	722.9560	722.9560	723.1940	723.1940	0.033	0.0000	0.0000	0
2019/01/11	AL7T	01/08/2019			Index Future	737.0450	737.0450	737.2870	737.2870	0.033	0.0000	0.0000	0
2019/01/11	ALBI	07/02/2019			Index Future	644.9570	644.9570	645.0170	645.0170	0.009	0.0000	0.0000	905
2019/01/11	ALBI	02/05/2019			Index Future	656.2090	656.2090	656.2690	656.2690	0.009	0.0000	0.0000	0
2019/01/11	ALBI	01/08/2019			Index Future	668.9970	668.9970	669.0570	669.0570	0.009	0.0000	0.0000	0
2019/01/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	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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2019/01/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/01/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/11	ES33	07/02/2019			Bond Future	10.8889	78.5997	10.8877	78.6069	(0.011)	0.0000	0.0000	494
2019/01/11	ES33	02/05/2019			Bond Future	10.9831	76.1797	10.9818	76.1869	(0.011)	0.0000	0.0000	0
2019/01/11	ES33	01/08/2019			Bond Future	11.0798	77.6647	11.0785	77.6719	(0.011)	0.0000	0.0000	0
2019/01/11	ES42	07/02/2019			Bond Future	11.1221	80.8798	11.1209	80.8877	(0.010)	0.0000	0.0000	5,169
2019/01/11	ES42	02/05/2019			Bond Future	11.2162	78.0303	11.2150	78.0381	(0.010)	0.0000	0.0000	0
2019/01/11	ES42	01/08/2019			Bond Future	11.3111	79.5516	11.3099	79.5594	(0.011)	0.0000	0.0000	0
2019/01/11	GOVI	07/02/2019	666.53	Put	GOVI	280,380.0000	28.0380	279,420.0000	27.9420	(0.342)	0	0	0
2019/01/11	GOVI	07/02/2019			GOVI	638.4920	638.4920	638.5880	638.5880	0.015	0.0000	0.0000	451
2019/01/11	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	GOVI	07/02/2019	666.52	Put	GOVI	280,280.0000	28.0280	279,320.0000	27.9320	(0.343)	0	0	0
2019/01/11	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	GOVI	07/02/2019	666.51	Put	GOVI	280,180.0000	28.0180	279,220.0000	27.9220	(0.343)	0	0	0
2019/01/11	GOVI	02/05/2019	647.87	Call	GOVI	17,610.0000	1.7610	18,580.0000	1.8580	5.508	0	0	0
2019/01/11	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	GOVI	02/05/2019			GOVI	649.6310	649.6310	649.7280	649.7280	0.015	0.0000	0.0000	0
2019/01/11	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	GOVI	02/05/2019	647.88	Call	GOVI	17,510.0000	1.7510	18,480.0000	1.8480	5.540	0	0	0
2019/01/11	GOVI	02/05/2019	647.86	Call	GOVI	17,710.0000	1.7710	18,680.0000	1.8680	5.477	0	0	0
2019/01/11	GOVI	01/08/2019	638.68	Call	GOVI	236,110.0000	23.6110	237,090.0000	23.7090	0.415	0	0	0
2019/01/11	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	GOVI	01/08/2019			GOVI	662.2910	662.2910	662.3890	662.3890	0.015	0.0000	0.0000	0
2019/01/11	GOVI	01/08/2019	638.69	Call	GOVI	236,010.0000	23.6010	236,990.0000	23.6990	0.415	0	0	0
2019/01/11	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	GOVI	01/08/2019	638.67	Call	GOVI	236,210.0000	23.6210	237,190.0000	23.7190	0.415	0	0	0
2019/01/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/11	IGOV	07/02/2019			Index Future	254.2820	254.2820	255.0910	255.0910	0.318	0.0000	0.0000	518
2019/01/11	IGOV	02/05/2019			Index Future	258.7760	258.7760	259.5980	259.5980	0.318	0.0000	0.0000	215
2019/01/11	IGOV	01/08/2019			Index Future	263.8800	263.8800	264.7190	264.7190	0.318	0.0000	0.0000	0
2019/01/11	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/11	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0100	102.0100	(0.010)	0.0000	0.0000	0
2019/01/11	IS01	19/09/2019			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2019/01/11	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/11	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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2019/01/11	IS02	20/09/2019			Interest Rate Swap	101.8900	101.8900	101.8900	101.8900	0.000	0.0000	0.0000	0
2019/01/11	IS02	20/12/2019			Interest Rate Swap	102.8500	102.8500	102.8500	102.8500	0.000	0.0000	0.0000	0
2019/01/11	IS02	23/03/2020			Interest Rate Swap	98.8800	98.8800	98.8700	98.8700	(0.010)	0.0000	0.0000	0
2019/01/11	IS02	22/06/2020			Interest Rate Swap	102.4700	102.4700	102.4600	102.4600	(0.010)	0.0000	0.0000	0
2019/01/11	IS02	21/09/2020			Interest Rate Swap	99.4700	99.4700	99.4600	99.4600	(0.010)	0.0000	0.0000	0
2019/01/11	IS05	17/12/2020			Interest Rate Swap	96.2800	96.2800	96.2700	96.2700	(0.010)	0.0000	0.0000	0
2019/01/11	IS05	16/03/2021			Interest Rate Swap	95.4500	95.4500	95.4500	95.4500	0.000	0.0000	0.0000	0
2019/01/11	IS05	15/06/2021			Interest Rate Swap	94.5900	94.5900	94.5900	94.5900	0.000	0.0000	0.0000	0
2019/01/11	IS05	21/09/2021			Interest Rate Swap	94.6900	94.6900	94.6900	94.6900	0.000	0.0000	0.0000	0
2019/01/11	IS05	21/12/2021			Interest Rate Swap	96.8200	96.8200	96.8300	96.8300	0.010	0.0000	0.0000	51
2019/01/11	IS05	15/03/2022			Interest Rate Swap	96.9100	96.9100	96.9200	96.9200	0.010	0.0000	0.0000	0
2019/01/11	IS05	21/06/2022			Interest Rate Swap	98.0400	98.0400	98.0600	98.0600	0.020	0.0000	0.0000	0
2019/01/11	IS05	20/09/2022			Interest Rate Swap	101.9200	101.9200	101.9400	101.9400	0.020	0.0000	0.0000	0
2019/01/11	IS05	20/12/2022			Interest Rate Swap	103.1200	103.1200	103.1500	103.1500	0.029	0.0000	0.0000	0
2019/01/11	IS05	22/03/2023			Interest Rate Swap	96.4400	96.4400	96.4700	96.4700	0.031	0.0000	0.0000	0
2019/01/11	IS05	20/06/2023			Interest Rate Swap	102.4700	102.4700	102.5000	102.5000	0.029	0.0000	0.0000	0
2019/01/11	IS05	19/09/2023			Interest Rate Swap	97.9300	97.9300	97.9600	97.9600	0.031	0.0000	0.0000	0
2019/01/11	IS10	17/12/2025			Interest Rate Swap	94.4100	94.4100	94.4400	94.4400	0.032	0.0000	0.0000	0
2019/01/11	IS10	16/03/2026			Interest Rate Swap	91.3800	91.3800	91.4100	91.4100	0.033	0.0000	0.0000	0
2019/01/11	IS10	15/06/2026			Interest Rate Swap	90.1000	90.1000	90.1300	90.1300	0.033	0.0000	0.0000	0
2019/01/11	IS10	21/09/2026			Interest Rate Swap	92.2400	92.2400	92.2900	92.2900	0.054	0.0000	0.0000	0
2019/01/11	IS10	21/12/2026			Interest Rate Swap	96.0300	96.0300	96.0800	96.0800	0.052	0.0000	0.0000	0
2019/01/11	IS10	15/03/2027			Interest Rate Swap	94.5900	94.5900	94.6300	94.6300	0.042	0.0000	0.0000	0
2019/01/11	IS10	21/06/2027			Interest Rate Swap	96.6600	96.6600	96.6900	96.6900	0.031	0.0000	0.0000	0
2019/01/11	IS10	20/09/2027			Interest Rate Swap	102.1300	102.1300	102.1500	102.1500	0.020	0.0000	0.0000	0
2019/01/11	IS10	20/12/2027			Interest Rate Swap	102.4800	102.4800	102.4900	102.4900	0.010	0.0000	0.0000	0
2019/01/11	IS10	22/03/2028			Interest Rate Swap	95.9700	95.9700	95.9800	95.9800	0.010	0.0000	0.0000	0
2019/01/11	IS10	20/06/2028			Interest Rate Swap	103.1800	103.1800	103.1900	103.1900	0.010	0.0000	0.0000	0
2019/01/11	IS10	19/09/2028			Interest Rate Swap	96.7300	96.7300	96.7300	96.7300	0.000	0.0000	0.0000	0
2019/01/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/11	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/11	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/11	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/11	R023	07/02/2019	10.59	Call	Bond Future	8,274.6400	8.2746	8,310.8800	8.3109	0.438	0	0	0
2019/01/11	R023	07/02/2019			Bond Future	8.0083	102.6489	7.9975	102.6851	(0.134)	0.0000	0.0000	62,388
2019/01/11	R023	07/02/2019	10.57	Call	Bond Future	8,213.8700	8.2139	8,250.1100	8.2501	0.441	0	0	0
2019/01/11	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	R023	07/02/2019	10.58	Call	Bond Future	8,244.2600	8.2443	8,280.5000	8.2805	0.440	0	0	0
2019/01/11	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	R023	02/05/2019	8.45	Call	Bond Future	1,643.8600	1.6439	1,668.6400	1.6686	1.507	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
2019/01/11	R023	02/05/2019	8.44	Put	Bond Future	309.9300	0.3099	297.8800	0.2979	(3.888)	0	0	0
2019/01/11	R023	02/05/2019			Bond Future	8.0298	100.5102	8.0184	100.5468	(0.142)	0.0000	0.0000	0
2019/01/11	R023	02/05/2019	8.46	Call	Bond Future	1,669.7400	1.6697	1,694.7000	1.6947	1.495	0	0	0
2019/01/11	R023	02/05/2019	8.46	Put	Bond Future	298.3400	0.2983	286.6400	0.2866	(3.922)	0	0	0
2019/01/11	R023	02/05/2019	8.45	Put	Bond Future	304.0800	0.3041	292.2000	0.2922	(3.907)	0	0	0
2019/01/11	R023	02/05/2019	8.44	Call	Bond Future	1,618.0900	1.6181	1,642.7000	1.6427	1.521	0	0	0
2019/01/11	R023	01/08/2019	8.95	Call	Bond Future	3,078.3000	3.0783	3,106.2300	3.1062	0.907	0	0	0
2019/01/11	R023	01/08/2019			Bond Future	8.0354	102.4692	8.0231	102.5064	(0.153)	0.0000	0.0000	0
2019/01/11	R023	01/08/2019	8.93	Call	Bond Future	3,026.7200	3.0267	3,054.5000	3.0545	0.918	0	0	0
2019/01/11	R023	01/08/2019	8.93	Put	Bond Future	357.3100	0.3573	347.8800	0.3479	(2.639)	0	0	0
2019/01/11	R023	01/08/2019	8.95	Put	Bond Future	350.2300	0.3502	340.9500	0.3409	(2.650)	0	0	0
2019/01/11	R023	01/08/2019	8.94	Call	Bond Future	3,052.5900	3.0526	3,080.4500	3.0805	0.913	0	0	0
2019/01/11	R023	01/08/2019	8.94	Put	Bond Future	353.8500	0.3538	344.5000	0.3445	(2.642)	0	0	0
2019/01/11	R035	07/02/2019	8.98	Call	Bond Future	30.2400	0.0302	26.2100	0.0262	(13.327)	0	0	0
2019/01/11	R035	07/02/2019			Bond Future	9.6257	97.9640	9.6300	97.9307	0.045	0.0000	0.0000	74,160
2019/01/11	R035	07/02/2019	8.96	Call	Bond Future	25.9300	0.0259	22.3600	0.0224	(13.768)	0	0	0
2019/01/11	R035	07/02/2019	8.96	Put	Bond Future	5,383.1500	5.3832	5,412.8600	5.4129	0.552	0	0	0
2019/01/11	R035	07/02/2019	8.98	Put	Bond Future	5,220.0100	5.2200	5,249.2600	5.2493	0.560	0	0	0
2019/01/11	R035	07/02/2019	8.97	Call	Bond Future	28.0200	0.0280	24.2300	0.0242	(13.526)	0	0	0
2019/01/11	R035	07/02/2019	8.97	Put	Bond Future	5,301.4600	5.3015	5,330.9500	5.3310	0.556	0	0	0
2019/01/11	R035	02/05/2019	9.74	Put	Bond Future	2,167.5800	2.1676	2,172.4800	2.1725	0.226	0	0	0
2019/01/11	R035	02/05/2019			Bond Future	9.6788	95.1731	9.6833	95.1390	0.046	0.0000	0.0000	0
2019/01/11	R035	02/05/2019	9.74	Call	Bond Future	2,632.5800	2.6326	2,603.4500	2.6035	(1.107)	0	0	0
2019/01/11	R035	02/05/2019	9.75	Call	Bond Future	2,674.7300	2.6747	2,645.4300	2.6454	(1.095)	0	0	0
2019/01/11	R035	02/05/2019	9.75	Put	Bond Future	2,134.0100	2.1340	2,138.7400	2.1387	0.222	0	0	0
2019/01/11	R035	02/05/2019	9.73	Call	Bond Future	2,590.7500	2.5907	2,561.8000	2.5618	(1.117)	0	0	0
2019/01/11	R035	02/05/2019	9.73	Put	Bond Future	2,201.5600	2.2016	2,206.6400	2.2066	0.231	0	0	0
2019/01/11	R035	01/08/2019	10.23	Call	Bond Future	5,446.8300	5.4468	5,415.5800	5.4156	(0.574)	0	0	0
2019/01/11	R035	01/08/2019	10.22	Put	Bond Future	1,818.0900	1.8181	1,821.7300	1.8217	0.200	0	0	0
2019/01/11	R035	01/08/2019			Bond Future	9.7312	97.0280	9.7358	96.9932	0.047	0.0000	0.0000	0
2019/01/11	R035	01/08/2019	10.24	Call	Bond Future	5,497.4700	5.4975	5,466.1400	5.4661	(0.570)	0	0	0
2019/01/11	R035	01/08/2019	10.24	Put	Bond Future	1,776.9200	1.7769	1,780.4000	1.7804	0.196	0	0	0
2019/01/11	R035	01/08/2019	10.23	Put	Bond Future	1,797.2600	1.7973	1,800.8200	1.8008	0.198	0	0	0
2019/01/11	R035	01/08/2019	10.22	Call	Bond Future	5,396.5900	5.3966	5,365.4200	5.3654	(0.578)	0	0	0
2019/01/11	R186	07/02/2019	8.20	Call	Bond Future	30.7400	0.0307	29.0900	0.0291	(5.368)	0	0	0
2019/01/11	R186	07/02/2019	9.10	Put	Bond Future	239.2200	0.2392	221.9800	0.2220	(7.207)	0	0	1,000
2019/01/11	R186	07/02/2019	8.21	Put	Bond Future	3,505.3600	3.5054	3,469.6100	3.4696	(1.020)	0	0	0
2019/01/11	R186	07/02/2019	8.50	Call	Bond Future	236.9100	0.2369	233.4300	0.2334	(1.469)	0	0	1,000
2019/01/11	R186	07/02/2019	9.50	Call	Bond Future	4,182.7400	4.1827	4,212.4200	4.2124	0.710	0	0	0
2019/01/11	R186	07/02/2019	9.92	Put	Bond Future	2.2700	0.0023	1.8000	0.0018	(20.705)	0	0	1,170
2019/01/11	R186	07/02/2019			Bond Future	8.7832	111.1015	8.7775	111.1355	(0.065)	0.0000	0.0000	85,900
2019/01/11	R186	07/02/2019	9.00	Call	Bond Future	1,643.6200	1.6436	1,655.6400	1.6556	0.731	0	0	0
2019/01/11	R186	07/02/2019	9.00	Put	Bond Future	366.4300	0.3664	344.4300	0.3444	(6.004)	0	0	7,500
2019/01/11	R186	07/02/2019	9.20	Put	Bond Future	151.7400	0.1517	138.8200	0.1388	(8.515)	0	0	0
2019/01/11	R186	07/02/2019	9.20	Call	Bond Future	2,589.8700	2.5899	2,610.9700	2.6110	0.815	0	0	3,000
2019/01/11	R186	07/02/2019	9.30	Call	Bond Future	3,106.3100	3.1063	3,131.0200	3.1310	0.795	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
2019/01/11	R186	07/02/2019	9.30	Put	Bond Future	93.8100	0.0938	84.5000	0.0845	(9.924)	0	0	0
2019/01/11	R186	07/02/2019	9.38	Put	Bond Future	62.8200	0.0628	55.8500	0.0559	(11.095)	0	0	0
2019/01/11	R186	07/02/2019	9.38	Call	Bond Future	3,531.9300	3.5319	3,558.9800	3.5590	0.766	0	0	6,000
2019/01/11	R186	07/02/2019	8.20	Put	Bond Future	3,564.6700	3.5647	3,529.0000	3.5290	(1.001)	0	0	0
2019/01/11	R186	07/02/2019	9.10	Call	Bond Future	2,098.9200	2.0989	2,115.7000	2.1157	0.799	0	0	0
2019/01/11	R186	07/02/2019	8.21	Call	Bond Future	33.2600	0.0333	31.5300	0.0315	(5.201)	0	0	0
2019/01/11	R186	07/02/2019	8.30	Put	Bond Future	2,983.6400	2.9836	2,947.1200	2.9471	(1.224)	0	0	0
2019/01/11	R186	07/02/2019	8.50	Put	Bond Future	1,934.7000	1.9347	1,897.2000	1.8972	(1.938)	0	0	0
2019/01/11	R186	07/02/2019	9.50	Put	Bond Future	33.5200	0.0335	29.1800	0.0292	(12.947)	0	0	5,000
2019/01/11	R186	07/02/2019	9.92	Call	Bond Future	6,487.3600	6.4874	6,520.9100	6.5209	0.517	0	0	0
2019/01/11	R186	07/02/2019	9.23	Put	Bond Future	131.7200	0.1317	119.9600	0.1200	(8.928)	0	0	0
2019/01/11	R186	07/02/2019	9.23	Call	Bond Future	2,742.5900	2.7426	2,764.8500	2.7649	0.812	0	0	3,000
2019/01/11	R186	07/02/2019	8.22	Call	Bond Future	35.9800	0.0360	34.1700	0.0342	(5.031)	0	0	0
2019/01/11	R186	07/02/2019	8.22	Put	Bond Future	3,446.2900	3.4463	3,410.4600	3.4105	(1.040)	0	0	0
2019/01/11	R186	07/02/2019	9.27	Put	Bond Future	108.6500	0.1087	98.3300	0.0983	(9.498)	0	0	0
2019/01/11	R186	07/02/2019	9.27	Call	Bond Future	2,949.2600	2.9493	2,972.9600	2.9730	0.804	0	0	1,170
2019/01/11	R186	07/02/2019	8.30	Call	Bond Future	66.0900	0.0661	63.5900	0.0636	(3.783)	0	0	210
2019/01/11	R186	07/02/2019	9.90	Call	Bond Future	6,378.0600	6.3781	6,411.5500	6.4115	0.525	0	0	0
2019/01/11	R186	07/02/2019	9.90	Put	Bond Future	2.6500	0.0027	2.1200	0.0021	(20.000)	0	0	1,000
2019/01/11	R186	07/02/2019	8.77	Put	Bond Future	879.3200	0.8793	846.9200	0.8469	(3.685)	0	0	0
2019/01/11	R186	07/02/2019	8.77	Call	Bond Future	801.0500	0.8011	802.6700	0.8027	0.202	0	0	1,170
2019/01/11	R186	02/05/2019	10.07	Call	Bond Future	7,018.1800	7.0182	7,047.1800	7.0472	0.413	0	0	0
2019/01/11	R186	02/05/2019	9.75	Call	Bond Future	5,486.6400	5.4866	5,511.6000	5.5116	0.455	0	0	0
2019/01/11	R186	02/05/2019	9.96	Put	Bond Future	208.3600	0.2084	201.7700	0.2018	(3.163)	0	0	90
2019/01/11	R186	02/05/2019	9.25	Put	Bond Future	839.4500	0.8394	822.6300	0.8226	(2.004)	0	0	0
2019/01/11	R186	02/05/2019	8.65	Put	Bond Future	2,266.8400	2.2668	2,239.2300	2.2392	(1.218)	0	0	0
2019/01/11	R186	02/05/2019	9.01	Put	Bond Future	1,266.6700	1.2667	1,245.4800	1.2455	(1.673)	0	0	0
2019/01/11	R186	02/05/2019	9.02	Call	Bond Future	2,321.3600	2.3214	2,334.7300	2.3347	0.576	0	0	0
2019/01/11	R186	02/05/2019			Bond Future	8.8328	113.0398	8.8269	113.0741	(0.067)	0.0000	0.0000	3,050
2019/01/11	R186	02/05/2019	8.65	Call	Bond Future	1,202.7200	1.2027	1,209.4800	1.2095	0.562	0	0	3,250
2019/01/11	R186	02/05/2019	9.03	Call	Bond Future	2,357.8600	2.3579	2,371.4100	2.3714	0.575	0	0	0
2019/01/11	R186	02/05/2019	9.03	Put	Bond Future	1,224.9600	1.2250	1,204.1400	1.2041	(1.700)	0	0	0
2019/01/11	R186	02/05/2019	9.30	Call	Bond Future	3,429.0300	3.4290	3,447.4400	3.4474	0.537	0	0	200
2019/01/11	R186	02/05/2019	10.07	Put	Bond Future	157.2900	0.1573	151.9200	0.1519	(3.414)	0	0	200
2019/01/11	R186	02/05/2019	9.20	Put	Bond Future	916.2700	0.9163	898.5700	0.8986	(1.932)	0	0	0
2019/01/11	R186	02/05/2019	9.75	Put	Bond Future	345.0100	0.3450	335.6000	0.3356	(2.727)	0	0	7,000
2019/01/11	R186	02/05/2019	9.96	Call	Bond Future	6,482.4800	6.4825	6,510.2600	6.5103	0.429	0	0	0
2019/01/11	R186	02/05/2019	9.25	Call	Bond Future	3,218.3000	3.2183	3,235.8500	3.2358	0.545	0	0	3,250
2019/01/11	R186	02/05/2019	9.01	Call	Bond Future	2,285.3600	2.2854	2,298.5400	2.2985	0.577	0	0	0
2019/01/11	R186	02/05/2019	10.02	Put	Bond Future	179.0000	0.1790	173.0900	0.1731	(3.302)	0	0	3,250
2019/01/11	R186	02/05/2019	9.02	Put	Bond Future	1,245.5500	1.2456	1,224.5500	1.2245	(1.686)	0	0	0
2019/01/11	R186	02/05/2019	9.30	Put	Bond Future	769.6200	0.7696	753.6600	0.7537	(2.074)	0	0	0
2019/01/11	R186	02/05/2019	9.20	Call	Bond Future	3,013.6000	3.0136	3,030.2700	3.0303	0.553	0	0	90
2019/01/11	R186	02/05/2019	8.62	Put	Bond Future	2,370.6500	2.3706	2,342.5800	2.3426	(1.184)	0	0	0
2019/01/11	R186	02/05/2019	8.62	Call	Bond Future	1,130.6200	1.1306	1,136.9200	1.1369	0.557	0	0	90
2019/01/11	R186	02/05/2019	8.70	Put	Bond Future	2,100.7200	2.1007	2,073.9200	2.0739	(1.276)	0	0	0
2019/01/11	R186	02/05/2019	8.70	Call	Bond Future	1,328.9800	1.3290	1,336.5500	1.3366	0.570	0	0	200
2019/01/11	R186	02/05/2019	9.00	Put	Bond Future	1,287.8500	1.2878	1,266.4700	1.2665	(1.660)	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
2019/01/11	R186	02/05/2019	9.00	Call	Bond Future	2,249.3800	2.2494	2,262.3700	2.2624	0.577	0	0	7,000
2019/01/11	R186	02/05/2019	8.50	Put	Bond Future	2,816.9700	2.8170	2,787.1800	2.7872	(1.058)	0	0	0
2019/01/11	R186	02/05/2019	8.50	Call	Bond Future	869.6400	0.8696	874.2200	0.8742	0.527	0	0	7,000
2019/01/11	R186	02/05/2019	8.80	Put	Bond Future	1,795.7000	1.7957	1,770.6300	1.7706	(1.396)	0	0	0
2019/01/11	R186	02/05/2019	8.80	Call	Bond Future	1,605.7000	1.6057	1,615.0000	1.6150	0.579	0	0	7,500
2019/01/11	R186	02/05/2019	10.02	Call	Bond Future	6,773.7200	6.7737	6,802.1800	6.8022	0.420	0	0	0
2019/01/11	R186	01/08/2019	10.08	Put	Bond Future	516.6800	0.5167	507.8100	0.5078	(1.717)	0	0	6,000
2019/01/11	R186	01/08/2019	9.54	Call	Bond Future	4,637.6700	4.6377	4,658.6000	4.6586	0.451	0	0	0
2019/01/11	R186	01/08/2019			Bond Future	8.8778	109.9414	8.8716	109.9763	(0.070)	0.0000	0.0000	0
2019/01/11	R186	01/08/2019	9.05	Put	Bond Future	1,801.3000	1.8013	1,781.1400	1.7811	(1.119)	0	0	0
2019/01/11	R186	01/08/2019	9.05	Call	Bond Future	2,764.2300	2.7642	2,779.0000	2.7790	0.534	0	0	6,000
2019/01/11	R186	01/08/2019	9.52	Call	Bond Future	4,553.5100	4.5535	4,574.2200	4.5742	0.455	0	0	0
2019/01/11	R186	01/08/2019	9.52	Put	Bond Future	1,018.2600	1.0183	1,004.0400	1.0040	(1.396)	0	0	0
2019/01/11	R186	01/08/2019	8.30	Put	Bond Future	4,143.6900	4.1437	4,114.0300	4.1140	(0.716)	0	0	0
2019/01/11	R186	01/08/2019	8.30	Call	Bond Future	830.4100	0.8304	835.6800	0.8357	0.635	0	0	6,000
2019/01/11	R186	01/08/2019	10.08	Call	Bond Future	7,013.4800	7.0135	7,039.5400	7.0395	0.372	0	0	0
2019/01/11	R186	01/08/2019	9.54	Put	Bond Future	994.7400	0.9947	980.7400	0.9807	(1.407)	0	0	0
2019/01/11	R186	01/08/2019	9.53	Call	Bond Future	4,595.5400	4.5955	4,616.3600	4.6164	0.453	0	0	0
2019/01/11	R186	01/08/2019	9.53	Put	Bond Future	1,006.4300	1.0064	992.3200	0.9923	(1.402)	0	0	0
2019/01/11	R197	07/02/2019			Bond Future	299.6557	299.6557	299.7917	299.7917	0.045	0.0000	0.0000	2,355
2019/01/11	R197	02/05/2019			Bond Future	304.9516	304.9516	305.0894	305.0894	0.045	0.0000	0.0000	0
2019/01/11	R197	01/08/2019			Bond Future	303.4083	303.4083	303.5486	303.5486	0.046	0.0000	0.0000	0
2019/01/11	R202	07/02/2019			Bond Future	231.3032	231.3032	232.9239	232.9239	0.701	0.0000	0.0000	8,805
2019/01/11	R202	02/05/2019			Bond Future	235.3910	235.3910	237.0401	237.0401	0.701	0.0000	0.0000	0
2019/01/11	R202	01/08/2019			Bond Future	236.0195	236.0195	237.7009	237.7009	0.712	0.0000	0.0000	0
2019/01/11	R207	07/02/2019	6.52	Call	Bond Future	502.3200	0.5023	421.4100	0.4214	(16.107)	0	0	0
2019/01/11	R207	07/02/2019	6.51	Put	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2019/01/11	R207	07/02/2019			Bond Future	5.9560	101.6991	6.0465	101.6182	1.520	0.0000	0.0000	15,739
2019/01/11	R207	07/02/2019	6.53	Call	Bond Future	511.1900	0.5112	430.2800	0.4303	(15.828)	0	0	0
2019/01/11	R207	07/02/2019	6.53	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2019/01/11	R207	07/02/2019	6.52	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2019/01/11	R207	07/02/2019	6.51	Call	Bond Future	493.4500	0.4934	412.5500	0.4126	(16.395)	0	0	0
2019/01/11	R207	02/05/2019	7.63	Call	Bond Future	1,497.2300	1.4972	1,414.7200	1.4147	(5.511)	0	0	0
2019/01/11	R207	02/05/2019			Bond Future	5.3943	103.4733	5.5161	103.3908	2.257	0.0000	0.0000	0
2019/01/11	R207	02/05/2019	7.61	Call	Bond Future	1,484.0000	1.4840	1,401.4900	1.4015	(5.560)	0	0	0
2019/01/11	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	R207	02/05/2019	7.62	Call	Bond Future	1,490.6200	1.4906	1,408.1100	1.4081	(5.535)	0	0	0
2019/01/11	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	R207	01/08/2019	7.33	Call	Bond Future	1,487.8800	1.4879	1,403.6000	1.4036	(5.664)	0	0	0
2019/01/11	R207	01/08/2019			Bond Future	3.9314	101.8479	4.1213	101.7636	4.829	0.0000	0.0000	0
2019/01/11	R207	01/08/2019	7.34	Call	Bond Future	1,492.2000	1.4922	1,407.9200	1.4079	(5.648)	0	0	0
2019/01/11	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	R207	01/08/2019	7.35	Call	Bond Future	1,496.5100	1.4965	1,412.2300	1.4122	(5.632)	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
2019/01/11	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/11	R208	07/02/2019	7.07	Call	Bond Future	218.1700	0.2182	128.7100	0.1287	(41.005)	0	0	0
2019/01/11	R208	07/02/2019	7.08	Put	Bond Future	54.1500	0.0542	103.6900	0.1037	91.487	0	0	0
2019/01/11	R208	07/02/2019	7.06	Put	Bond Future	62.6800	0.0627	118.6600	0.1187	89.311	0	0	0
2019/01/11	R208	07/02/2019			Bond Future	6.9876	102.0297	7.0608	101.8876	1.048	0.0000	0.0000	17,335
2019/01/11	R208	07/02/2019	7.07	Put	Bond Future	58.2500	0.0583	110.9300	0.1109	90.438	0	0	0
2019/01/11	R208	07/02/2019	7.08	Call	Bond Future	233.4500	0.2334	140.8500	0.1409	(39.666)	0	0	0
2019/01/11	R208	07/02/2019	7.06	Call	Bond Future	203.2100	0.2032	117.0500	0.1171	(42.399)	0	0	0
2019/01/11	R208	02/05/2019	8.03	Put	Bond Future	20.3000	0.0203	26.8500	0.0269	32.266	0	0	0
2019/01/11	R208	02/05/2019	8.02	Call	Bond Future	1,954.6600	1.9547	1,816.6100	1.8166	(7.063)	0	0	0
2019/01/11	R208	02/05/2019			Bond Future	6.9009	100.4089	6.9837	100.2641	1.200	0.0000	0.0000	0
2019/01/11	R208	02/05/2019	8.03	Call	Bond Future	1,970.9500	1.9709	1,832.6900	1.8327	(7.015)	0	0	0
2019/01/11	R208	02/05/2019	8.02	Put	Bond Future	21.0700	0.0211	27.8300	0.0278	32.084	0	0	0
2019/01/11	R208	02/05/2019	8.04	Call	Bond Future	1,987.2600	1.9873	1,848.8000	1.8488	(6.967)	0	0	0
2019/01/11	R208	02/05/2019	8.04	Put	Bond Future	19.5600	0.0196	25.9100	0.0259	32.464	0	0	0
2019/01/11	R208	01/08/2019	8.16	Call	Bond Future	2,184.6500	2.1847	2,044.8700	2.0449	(6.398)	0	0	0
2019/01/11	R208	01/08/2019	8.17	Put	Bond Future	27.7700	0.0278	35.5800	0.0356	28.124	0	0	0
2019/01/11	R208	01/08/2019			Bond Future	6.7389	102.3660	6.8350	102.2182	1.426	0.0000	0.0000	0
2019/01/11	R208	01/08/2019	8.16	Put	Bond Future	28.5400	0.0285	36.5300	0.0365	27.996	0	0	0
2019/01/11	R208	01/08/2019	8.17	Call	Bond Future	2,198.8300	2.1988	2,058.8700	2.0589	(6.365)	0	0	0
2019/01/11	R208	01/08/2019	8.15	Call	Bond Future	2,170.4800	2.1705	2,030.9000	2.0309	(6.431)	0	0	0
2019/01/11	R208	01/08/2019	8.15	Put	Bond Future	29.3200	0.0293	37.5100	0.0375	27.933	0	0	0
2019/01/11	R209	07/02/2019	10.20	Put	Bond Future	91.3100	0.0913	84.1700	0.0842	(7.820)	0	0	4,000
2019/01/11	R209	07/02/2019	8.97	Put	Bond Future	4,116.5100	4.1165	4,108.3900	4.1084	(0.197)	0	0	0
2019/01/11	R209	07/02/2019			Bond Future	9.5625	74.6573	9.5618	74.6615	(0.007)	0.0000	0.0000	117,725
2019/01/11	R209	07/02/2019	8.96	Call	Bond Future	43.3300	0.0433	39.5700	0.0396	(8.678)	0	0	0
2019/01/11	R209	07/02/2019	8.96	Put	Bond Future	4,184.6800	4.1847	4,176.7600	4.1768	(0.189)	0	0	0
2019/01/11	R209	07/02/2019	10.20	Call	Bond Future	4,125.3300	4.1253	4,122.3500	4.1224	(0.072)	0	0	0
2019/01/11	R209	07/02/2019	8.97	Call	Bond Future	46.6800	0.0467	42.7200	0.0427	(8.483)	0	0	0
2019/01/11	R209	07/02/2019	9.54	Put	Bond Future	1,102.8200	1.1028	1,082.2000	1.0822	(1.870)	0	0	0
2019/01/11	R209	07/02/2019	9.54	Call	Bond Future	954.3000	0.9543	937.8400	0.9378	(1.725)	0	0	4,000
2019/01/11	R209	07/02/2019	9.04	Put	Bond Future	3,649.7100	3.6497	3,639.9400	3.6399	(0.268)	0	0	0
2019/01/11	R209	07/02/2019	9.04	Call	Bond Future	77.8100	0.0778	72.2000	0.0722	(7.210)	0	0	4,000
2019/01/11	R209	07/02/2019	8.95	Call	Bond Future	40.1900	0.0402	36.6300	0.0366	(8.858)	0	0	0
2019/01/11	R209	07/02/2019	8.95	Put	Bond Future	4,253.1600	4.2532	4,245.4400	4.2454	(0.182)	0	0	0
2019/01/11	R209	02/05/2019	9.70	Put	Bond Future	1,777.5200	1.7775	1,766.6000	1.7666	(0.614)	0	0	0
2019/01/11	R209	02/05/2019			Bond Future	9.6104	72.8108	9.6098	72.8149	(0.006)	0.0000	0.0000	0
2019/01/11	R209	02/05/2019	9.69	Call	Bond Future	2,322.9100	2.3229	2,316.0200	2.3160	(0.297)	0	0	0
2019/01/11	R209	02/05/2019	9.69	Put	Bond Future	1,805.6100	1.8056	1,794.6700	1.7947	(0.606)	0	0	0
2019/01/11	R209	02/05/2019	9.70	Call	Bond Future	2,359.4600	2.3595	2,352.5900	2.3526	(0.291)	0	0	0
2019/01/11	R209	02/05/2019	10.50	Call	Bond Future	5,967.7700	5.9678	5,965.0800	5.9651	(0.045)	0	0	0
2019/01/11	R209	02/05/2019	10.71	Call	Bond Future	7,034.9300	7.0349	7,033.3800	7.0334	(0.022)	0	0	0
2019/01/11	R209	02/05/2019	9.68	Call	Bond Future	2,286.8000	2.2868	2,279.8800	2.2799	(0.303)	0	0	0
2019/01/11	R209	02/05/2019	9.68	Put	Bond Future	1,834.2300	1.8342	1,823.2600	1.8233	(0.598)	0	0	0
2019/01/11	R209	02/05/2019	9.95	Put	Bond Future	1,182.4900	1.1825	1,172.6000	1.1726	(0.836)	0	0	0
2019/01/11	R209	02/05/2019	9.95	Call	Bond Future	3,353.1400	3.3531	3,347.3000	3.3473	(0.174)	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
2019/01/11	R209	02/05/2019	10.50	Put	Bond Future	480.0200	0.4800	473.2800	0.4733	(1.404)	0	0	11,560
2019/01/11	R209	02/05/2019	9.35	Put	Bond Future	2,977.2500	2.9773	2,966.3300	2.9663	(0.367)	0	0	0
2019/01/11	R209	02/05/2019	9.35	Call	Bond Future	1,244.9500	1.2450	1,238.0800	1.2381	(0.552)	0	0	760
2019/01/11	R209	02/05/2019	10.71	Put	Bond Future	342.0300	0.3420	336.4300	0.3364	(1.637)	0	0	760
2019/01/11	R209	01/08/2019	10.15	Put	Bond Future	1,558.9300	1.5589	1,551.2800	1.5513	(0.491)	0	0	0
2019/01/11	R209	01/08/2019	10.17	Call	Bond Future	4,739.2400	4.7392	4,735.7100	4.7357	(0.074)	0	0	0
2019/01/11	R209	01/08/2019			Bond Future	9.6566	74.2301	9.6560	74.2342	(0.007)	0.0000	0.0000	0
2019/01/11	R209	01/08/2019	10.15	Call	Bond Future	4,653.0000	4.6530	4,649.4200	4.6494	(0.077)	0	0	0
2019/01/11	R209	01/08/2019	10.17	Put	Bond Future	1,523.8800	1.5239	1,516.2800	1.5163	(0.499)	0	0	0
2019/01/11	R209	01/08/2019	10.16	Put	Bond Future	1,541.3100	1.5413	1,533.6900	1.5337	(0.494)	0	0	0
2019/01/11	R209	01/08/2019	10.16	Call	Bond Future	4,696.0600	4.6961	4,692.5100	4.6925	(0.076)	0	0	0
2019/01/11	R210	07/02/2019			Bond Future	186.3314	186.3314	186.8612	186.8612	0.284	0.0000	0.0000	2,448
2019/01/11	R210	02/05/2019			Bond Future	187.0687	187.0687	187.6076	187.6076	0.288	0.0000	0.0000	0
2019/01/11	R210	01/08/2019			Bond Future	190.7590	190.7590	191.3083	191.3083	0.288	0.0000	0.0000	0
2019/01/11	R212	07/02/2019			Bond Future	156.0271	156.0271	156.0305	156.0305	0.002	0.0000	0.0000	4,976
2019/01/11	R212	02/05/2019			Bond Future	158.7847	158.7847	158.7878	158.7878	0.002	0.0000	0.0000	0
2019/01/11	R212	01/08/2019			Bond Future	161.8458	161.8458	161.8488	161.8488	0.002	0.0000	0.0000	0
2019/01/11	R213	07/02/2019	8.68	Call	Bond Future	16.8800	0.0169	15.6800	0.0157	(7.109)	0	0	0
2019/01/11	R213	07/02/2019			Bond Future	9.3799	86.2237	9.3741	86.2600	(0.062)	0.0000	0.0000	31,062
2019/01/11	R213	07/02/2019	8.68	Put	Bond Future	4,578.5600	4.5786	4,541.0700	4.5411	(0.819)	0	0	0
2019/01/11	R213	07/02/2019	8.69	Call	Bond Future	18.2600	0.0183	17.0000	0.0170	(6.900)	0	0	0
2019/01/11	R213	07/02/2019	8.70	Put	Bond Future	4,446.4400	4.4464	4,408.8200	4.4088	(0.846)	0	0	0
2019/01/11	R213	07/02/2019	8.69	Put	Bond Future	4,512.4200	4.5124	4,474.8700	4.4749	(0.832)	0	0	0
2019/01/11	R213	07/02/2019	8.70	Call	Bond Future	19.7300	0.0197	18.4000	0.0184	(6.741)	0	0	0
2019/01/11	R213	02/05/2019	9.49	Call	Bond Future	2,116.4100	2.1164	2,127.7700	2.1278	0.537	0	0	0
2019/01/11	R213	02/05/2019	9.48	Put	Bond Future	1,775.5200	1.7755	1,749.9800	1.7500	(1.438)	0	0	0
2019/01/11	R213	02/05/2019			Bond Future	9.4304	84.1787	9.4245	84.2154	(0.063)	0.0000	0.0000	0
2019/01/11	R213	02/05/2019	9.50	Call	Bond Future	2,150.3900	2.1504	2,161.9400	2.1619	0.537	0	0	0
2019/01/11	R213	02/05/2019	9.50	Put	Bond Future	1,720.0900	1.7201	1,694.9200	1.6949	(1.463)	0	0	0
2019/01/11	R213	02/05/2019	9.49	Put	Bond Future	1,747.7300	1.7477	1,722.3700	1.7224	(1.451)	0	0	0
2019/01/11	R213	02/05/2019	9.48	Call	Bond Future	2,082.5100	2.0825	2,093.6900	2.0937	0.537	0	0	0
2019/01/11	R213	01/08/2019	9.99	Put	Bond Future	1,447.7000	1.4477	1,430.0700	1.4301	(1.218)	0	0	0
2019/01/11	R213	01/08/2019	9.98	Call	Bond Future	4,450.1300	4.4501	4,469.7300	4.4697	0.440	0	0	0
2019/01/11	R213	01/08/2019			Bond Future	9.4793	85.8194	9.4732	85.8567	(0.064)	0.0000	0.0000	0
2019/01/11	R213	01/08/2019	9.99	Call	Bond Future	4,491.9900	4.4920	4,511.7100	4.5117	0.439	0	0	0
2019/01/11	R213	01/08/2019	9.98	Put	Bond Future	1,463.9900	1.4640	1,446.2400	1.4462	(1.212)	0	0	0
2019/01/11	R213	01/08/2019	10.00	Call	Bond Future	4,533.9600	4.5340	4,553.8100	4.5538	0.438	0	0	0
2019/01/11	R213	01/08/2019	10.00	Put	Bond Future	1,431.5800	1.4316	1,414.0800	1.4141	(1.222)	0	0	0
2019/01/11	R214	07/02/2019	9.05	Put	Bond Future	5,016.6300	5.0166	5,009.6900	5.0097	(0.138)	0	0	0
2019/01/11	R214	07/02/2019			Bond Future	9.7384	73.7906	9.7377	73.7951	(0.007)	0.0000	0.0000	29,281
2019/01/11	R214	07/02/2019	9.04	Call	Bond Future	21.1400	0.0211	18.8900	0.0189	(10.643)	0	0	0
2019/01/11	R214	07/02/2019	9.04	Put	Bond Future	5,091.3600	5.0914	5,084.5700	5.0846	(0.133)	0	0	0
2019/01/11	R214	07/02/2019	9.05	Call	Bond Future	23.0100	0.0230	20.6100	0.0206	(10.430)	0	0	0
2019/01/11	R214	07/02/2019	9.03	Call	Bond Future	19.3900	0.0194	17.2900	0.0173	(10.830)	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
2019/01/11	R214	07/02/2019	9.03	Put	Bond Future	5,166.3300	5.1663	5,159.6900	5.1597	(0.129)	0	0	0
2019/01/11	R214	02/05/2019	9.87	Call	Bond Future	2,518.2000	2.5182	2,510.8200	2.5108	(0.293)	0	0	0
2019/01/11	R214	02/05/2019	9.85	Call	Bond Future	2,442.9000	2.4429	2,435.4600	2.4355	(0.305)	0	0	0
2019/01/11	R214	02/05/2019			Bond Future	9.7859	71.7821	9.7853	71.7866	(0.007)	0.0000	0.0000	0
2019/01/11	R214	02/05/2019	9.85	Put	Bond Future	2,008.4900	2.0085	1,996.5600	1.9966	(0.594)	0	0	0
2019/01/11	R214	02/05/2019	9.87	Put	Bond Future	1,949.0600	1.9491	1,937.1900	1.9372	(0.609)	0	0	0
2019/01/11	R214	02/05/2019	9.86	Call	Bond Future	2,480.5000	2.4805	2,473.0900	2.4731	(0.299)	0	0	0
2019/01/11	R214	02/05/2019	9.86	Put	Bond Future	1,978.6700	1.9787	1,966.7700	1.9668	(0.601)	0	0	0
2019/01/11	R214	01/08/2019	10.34	Put	Bond Future	1,702.3800	1.7024	1,694.0700	1.6941	(0.488)	0	0	0
2019/01/11	R214	01/08/2019			Bond Future	9.8327	73.1812	9.8320	73.1857	(0.007)	0.0000	0.0000	0
2019/01/11	R214	01/08/2019	10.33	Call	Bond Future	4,956.0800	4.9561	4,952.2000	4.9522	(0.078)	0	0	0
2019/01/11	R214	01/08/2019	10.33	Put	Bond Future	1,720.5700	1.7206	1,712.2300	1.7122	(0.485)	0	0	0
2019/01/11	R214	01/08/2019	10.34	Call	Bond Future	5,000.4900	5.0005	4,996.6400	4.9966	(0.077)	0	0	0
2019/01/11	R214	01/08/2019	10.32	Call	Bond Future	4,911.5700	4.9116	4,907.6600	4.9077	(0.080)	0	0	0
2019/01/11	R214	01/08/2019	10.32	Put	Bond Future	1,738.7500	1.7388	1,730.3800	1.7304	(0.481)	0	0	0
2019/01/11	R248	07/02/2019	9.06	Put	Bond Future	6,547.1500	6.5472	6,582.3700	6.5824	0.538	0	0	0
2019/01/11	R248	07/02/2019			Bond Future	9.7585	94.2943	9.7629	94.2559	0.045	0.0000	0.0000	107,243
2019/01/11	R248	07/02/2019	9.06	Call	Bond Future	21.7300	0.0217	18.5400	0.0185	(14.680)	0	0	0
2019/01/11	R248	07/02/2019	9.05	Put	Bond Future	6,644.5500	6.6446	6,679.9900	6.6800	0.533	0	0	0
2019/01/11	R248	07/02/2019	9.07	Call	Bond Future	23.7800	0.0238	20.3500	0.0204	(14.424)	0	0	0
2019/01/11	R248	07/02/2019	9.07	Put	Bond Future	6,450.0800	6.4501	6,485.0600	6.4851	0.542	0	0	0
2019/01/11	R248	07/02/2019	9.05	Call	Bond Future	19.8400	0.0198	16.8700	0.0169	(14.970)	0	0	0
2019/01/11	R248	02/05/2019	9.90	Put	Bond Future	2,385.6600	2.3857	2,390.6200	2.3906	0.208	0	0	0
2019/01/11	R248	02/05/2019			Bond Future	9.8064	91.5028	9.8109	91.4635	0.046	0.0000	0.0000	6
2019/01/11	R248	02/05/2019	9.90	Call	Bond Future	3,194.8000	3.1948	3,160.4800	3.1605	(1.074)	0	0	0
2019/01/11	R248	02/05/2019	9.91	Call	Bond Future	3,243.7200	3.2437	3,209.2100	3.2092	(1.064)	0	0	0
2019/01/11	R248	02/05/2019	9.89	Put	Bond Future	2,422.9100	2.4229	2,428.0500	2.4281	0.212	0	0	0
2019/01/11	R248	02/05/2019	9.91	Put	Bond Future	2,348.9000	2.3489	2,353.6700	2.3537	0.203	0	0	0
2019/01/11	R248	02/05/2019	9.89	Call	Bond Future	3,146.2200	3.1462	3,112.0800	3.1121	(1.085)	0	0	0
2019/01/11	R248	01/08/2019	10.35	Call	Bond Future	6,115.0200	6.1150	6,079.0600	6.0791	(0.588)	0	0	0
2019/01/11	R248	01/08/2019	10.34	Put	Bond Future	2,026.0400	2.0260	2,030.3800	2.0304	0.214	0	0	0
2019/01/11	R248	01/08/2019			Bond Future	9.8535	93.2862	9.8582	93.2460	0.047	0.0000	0.0000	0
2019/01/11	R248	01/08/2019	10.36	Call	Bond Future	6,171.3700	6.1714	6,135.3200	6.1353	(0.584)	0	0	0
2019/01/11	R248	01/08/2019	10.36	Put	Bond Future	1,979.6600	1.9797	1,983.8100	1.9838	0.210	0	0	0
2019/01/11	R248	01/08/2019	10.35	Put	Bond Future	2,002.7200	2.0027	2,006.9600	2.0070	0.212	0	0	0
2019/01/11	R248	01/08/2019	10.34	Call	Bond Future	6,058.8100	6.0588	6,022.9500	6.0229	(0.592)	0	0	0

**Total**

**982339**