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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/01/2019 TO 25/01/2019

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
2019/01/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	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
2019/01/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	2025	07/02/2019			Bond Future	133.5342	133.5342	133.5381	133.5381	0.003	0.0000	0.0000	355
2019/01/25	2025	02/05/2019			Bond Future	135.8536	135.8536	135.8572	135.8572	0.003	0.0000	0.0000	520
2019/01/25	2025	01/08/2019			Bond Future	138.4611	138.4611	138.4644	138.4644	0.002	0.0000	0.0000	0
2019/01/25	2029	07/02/2019			Bond Future	101.6859	101.6859	101.5058	101.5058	(0.177)	0.0000	0.0000	80
2019/01/25	2029	02/05/2019			Bond Future	102.3795	102.3795	102.1958	102.1958	(0.179)	0.0000	0.0000	2,954
2019/01/25	2029	01/08/2019			Bond Future	104.3797	104.3797	104.1923	104.1923	(0.180)	0.0000	0.0000	0
2019/01/25	2030	07/02/2019	8.62	Call	Bond Future	0.7400	0.0007	1.3300	0.0013	79.730	0	0	0
2019/01/25	2030	07/02/2019	10.20	Put	Bond Future	0.7000	0.0007	0.1900	0.0002	(72.857)	0	0	3,960
2019/01/25	2030	07/02/2019			Bond Future	9.3008	91.4345	9.2347	91.8570	(0.710)	0.0000	0.0000	32,299
2019/01/25	2030	07/02/2019	9.68	Put	Bond Future	65.0000	0.0650	31.1200	0.0311	(52.123)	0	0	0
2019/01/25	2030	07/02/2019	9.68	Call	Bond Future	2,440.8700	2.4409	2,829.5000	2.8295	15.922	0	0	3,960
2019/01/25	2030	07/02/2019	9.18	Put	Bond Future	1,105.6200	1.1056	815.5100	0.8155	(26.240)	0	0	0
2019/01/25	2030	07/02/2019	9.18	Call	Bond Future	331.0800	0.3311	463.4800	0.4635	39.990	0	0	3,960
2019/01/25	2030	07/02/2019	8.63	Call	Bond Future	0.8700	0.0009	1.5500	0.0016	78.161	0	0	0
2019/01/25	2030	07/02/2019	8.62	Put	Bond Future	4,484.2200	4.4842	4,062.3000	4.0623	(9.409)	0	0	0
2019/01/25	2030	07/02/2019	10.20	Call	Bond Future	5,500.4700	5.5005	5,922.4700	5.9225	7.672	0	0	0
2019/01/25	2030	07/02/2019	8.90	Call	Bond Future	31.8400	0.0318	51.1700	0.0512	60.710	0	0	1,320
2019/01/25	2030	07/02/2019	8.63	Put	Bond Future	4,416.3900	4.4164	3,994.5600	3.9946	(9.551)	0	0	0
2019/01/25	2030	07/02/2019	8.64	Call	Bond Future	1.0200	0.0010	1.8100	0.0018	77.451	0	0	0
2019/01/25	2030	07/02/2019	8.64	Put	Bond Future	4,348.6300	4.3486	3,926.9100	3.9269	(9.698)	0	0	0
2019/01/25	2030	07/02/2019	9.60	Put	Bond Future	114.0600	0.1141	59.0900	0.0591	(48.194)	0	0	0
2019/01/25	2030	07/02/2019	9.60	Call	Bond Future	1,995.7300	1.9957	2,363.2700	2.3633	18.416	0	0	1,320
2019/01/25	2030	07/02/2019	9.40	Put	Bond Future	392.0200	0.3920	244.4800	0.2445	(37.636)	0	0	0
2019/01/25	2030	07/02/2019	9.40	Call	Bond Future	1,021.8800	1.0219	1,296.8500	1.2969	26.908	0	0	0
2019/01/25	2030	07/02/2019	8.70	Put	Bond Future	3,944.0400	3.9440	3,523.4100	3.5234	(10.665)	0	0	0
2019/01/25	2030	07/02/2019	8.70	Call	Bond Future	2.4900	0.0025	4.3700	0.0044	75.502	0	0	0
2019/01/25	2030	07/02/2019	8.90	Put	Bond Future	2,636.3500	2.6363	2,233.1700	2.2332	(15.293)	0	0	0
2019/01/25	2030	02/05/2019	8.90	Put	Bond Future	3,517.6900	3.5177	3,192.3200	3.1923	(9.250)	0	0	0
2019/01/25	2030	02/05/2019	9.41	Call	Bond Future	1,878.2000	1.8782	2,108.6400	2.1086	12.269	0	0	0
2019/01/25	2030	02/05/2019			Bond Future	9.3615	93.0018	9.2933	93.4312	(0.729)	0.0000	0.0000	48,227
2019/01/25	2030	02/05/2019	9.39	Call	Bond Future	1,810.2600	1.8103	2,035.7800	2.0358	12.458	0	0	0
2019/01/25	2030	02/05/2019	9.39	Put	Bond Future	1,631.9000	1.6319	1,427.9700	1.4280	(12.496)	0	0	0
2019/01/25	2030	02/05/2019	10.20	Call	Bond Future	5,399.5200	5.3995	5,769.9200	5.7699	6.860	0	0	0
2019/01/25	2030	02/05/2019	10.20	Put	Bond Future	339.3100	0.3393	280.2600	0.2803	(17.403)	0	0	3,000
2019/01/25	2030	02/05/2019	8.90	Call	Bond Future	561.0300	0.5610	665.1100	0.6651	18.552	0	0	3,000
2019/01/25	2030	02/05/2019	9.41	Put	Bond Future	1,574.8700	1.5749	1,375.8600	1.3759	(12.637)	0	0	0
2019/01/25	2030	02/05/2019	9.40	Call	Bond Future	1,844.0700	1.8441	2,072.0500	2.0721	12.363	0	0	3,000
2019/01/25	2030	02/05/2019	9.40	Put	Bond Future	1,603.2000	1.6032	1,401.7300	1.4017	(12.567)	0	0	0
2019/01/25	2030	01/08/2019	9.91	Put	Bond Future	1,354.4900	1.3545	1,217.8100	1.2178	(10.091)	0	0	0
2019/01/25	2030	01/08/2019			Bond Future	9.4208	90.7914	9.3499	91.2290	(0.752)	0.0000	0.0000	0
2019/01/25	2030	01/08/2019	9.91	Call	Bond Future	4,300.3400	4.3003	4,601.2500	4.6013	6.997	0	0	0
2019/01/25	2030	01/08/2019	9.92	Call	Bond Future	4,342.9600	4.3430	4,645.2000	4.6452	6.959	0	0	0

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2019/01/25	2030	01/08/2019	9.90	Put	Bond Future	1,370.9400	1.3709	1,232.9200	1.2329	(10.068)	0	0	0
2019/01/25	2030	01/08/2019	9.92	Put	Bond Future	1,338.2400	1.3382	1,202.8900	1.2029	(10.114)	0	0	0
2019/01/25	2030	01/08/2019	9.90	Call	Bond Future	4,257.8600	4.2579	4,557.4300	4.5574	7.036	0	0	0
2019/01/25	2032	07/02/2019	8.81	Call	Bond Future	0.4200	0.0004	0.7000	0.0007	66.667	0	0	0
2019/01/25	2032	07/02/2019	8.80	Put	Bond Future	5,287.2700	5.2873	4,864.4500	4.8644	(7.997)	0	0	0
2019/01/25	2032	07/02/2019			Bond Future	9.5362	93.5234	9.4751	93.9464	(0.641)	0.0000	0.0000	21,390
2019/01/25	2032	07/02/2019	8.82	Call	Bond Future	0.5000	0.0005	0.8300	0.0008	66.000	0	0	0
2019/01/25	2032	07/02/2019	8.82	Put	Bond Future	5,138.1700	5.1382	4,715.4500	4.7155	(8.227)	0	0	0
2019/01/25	2032	07/02/2019	8.81	Put	Bond Future	5,212.6700	5.2127	4,789.9000	4.7899	(8.110)	0	0	0
2019/01/25	2032	07/02/2019	8.80	Call	Bond Future	0.3600	0.0004	0.5900	0.0006	63.889	0	0	0
2019/01/25	2032	02/05/2019	9.62	Put	Bond Future	1,825.4400	1.8254	1,618.4900	1.6185	(11.337)	0	0	0
2019/01/25	2032	02/05/2019	9.61	Call	Bond Future	1,944.0200	1.9440	2,164.6600	2.1647	11.350	0	0	0
2019/01/25	2032	02/05/2019			Bond Future	9.5972	90.9704	9.5342	91.4004	(0.657)	0.0000	0.0000	38,718
2019/01/25	2032	02/05/2019	9.62	Call	Bond Future	1,980.1900	1.9802	2,203.2600	2.2033	11.265	0	0	0
2019/01/25	2032	02/05/2019	9.61	Put	Bond Future	1,857.1600	1.8572	1,647.7800	1.6478	(11.274)	0	0	0
2019/01/25	2032	02/05/2019	9.63	Call	Bond Future	2,016.8900	2.0169	2,242.3900	2.2424	11.181	0	0	0
2019/01/25	2032	02/05/2019	9.63	Put	Bond Future	1,794.3300	1.7943	1,589.8100	1.5898	(11.398)	0	0	0
2019/01/25	2032	01/08/2019	10.10	Call	Bond Future	4,490.4300	4.4904	4,784.3300	4.7843	6.545	0	0	0
2019/01/25	2032	01/08/2019	10.11	Put	Bond Future	1,558.5200	1.5585	1,415.7300	1.4157	(9.162)	0	0	0
2019/01/25	2032	01/08/2019			Bond Future	9.6551	92.7265	9.5900	93.1645	(0.675)	0.0000	0.0000	0
2019/01/25	2032	01/08/2019	10.10	Put	Bond Future	1,577.4000	1.5774	1,433.2400	1.4332	(9.139)	0	0	0
2019/01/25	2032	01/08/2019	10.11	Call	Bond Future	4,535.5000	4.5355	4,830.7700	4.8308	6.510	0	0	0
2019/01/25	2032	01/08/2019	10.09	Call	Bond Future	4,445.7500	4.4457	4,738.2600	4.7383	6.580	0	0	0
2019/01/25	2032	01/08/2019	10.09	Put	Bond Future	1,596.7400	1.5967	1,451.1900	1.4512	(9.115)	0	0	0
2019/01/25	2033	07/02/2019			Bond Future	104.5080	104.5080	104.2614	104.2614	(0.236)	0.0000	0.0000	120
2019/01/25	2033	02/05/2019			Bond Future	105.1783	105.1783	104.9271	104.9271	(0.239)	0.0000	0.0000	5,970
2019/01/25	2033	01/08/2019			Bond Future	107.2331	107.2331	106.9768	106.9768	(0.239)	0.0000	0.0000	0
2019/01/25	2037	07/02/2019	9.06	Put	Bond Future	5,663.4000	5.6634	5,152.6100	5.1526	(9.019)	0	0	0
2019/01/25	2037	07/02/2019	9.05	Call	Bond Future	0.6100	0.0006	1.0900	0.0011	78.689	0	0	0
2019/01/25	2037	07/02/2019			Bond Future	9.7607	89.6902	9.6947	90.2016	(0.676)	0.0000	0.0000	38,788
2019/01/25	2037	07/02/2019	9.06	Call	Bond Future	0.7300	0.0007	1.2900	0.0013	76.712	0	0	0
2019/01/25	2037	07/02/2019	9.05	Put	Bond Future	5,747.9900	5.7480	5,237.1200	5.2371	(8.888)	0	0	0
2019/01/25	2037	07/02/2019	9.07	Call	Bond Future	0.8600	0.0009	1.5100	0.0015	75.581	0	0	0
2019/01/25	2037	07/02/2019	9.07	Put	Bond Future	5,578.9400	5.5789	5,068.2400	5.0682	(9.154)	0	0	0
2019/01/25	2037	02/05/2019	9.81	Put	Bond Future	2,178.1500	2.1781	1,919.9600	1.9200	(11.854)	0	0	0
2019/01/25	2037	02/05/2019			Bond Future	9.8219	91.2277	9.7540	91.7474	(0.691)	0.0000	0.0000	56,904
2019/01/25	2037	02/05/2019	9.80	Call	Bond Future	2,048.2800	2.0483	2,306.9100	2.3069	12.627	0	0	0
2019/01/25	2037	02/05/2019	9.80	Put	Bond Future	2,215.3200	2.2153	1,954.1700	1.9542	(11.788)	0	0	0
2019/01/25	2037	02/05/2019	9.81	Call	Bond Future	2,087.4800	2.0875	2,349.0700	2.3491	12.531	0	0	0
2019/01/25	2037	02/05/2019	9.79	Call	Bond Future	2,009.4600	2.0095	2,265.1300	2.2651	12.723	0	0	0
2019/01/25	2037	02/05/2019	9.79	Put	Bond Future	2,252.9700	2.2530	1,988.8600	1.9889	(11.723)	0	0	0
2019/01/25	2037	01/08/2019	10.31	Call	Bond Future	4,949.0100	4.9490	5,303.0000	5.3030	7.153	0	0	0
2019/01/25	2037	01/08/2019			Bond Future	9.8830	88.7327	9.8129	89.2623	(0.709)	0.0000	0.0000	0
2019/01/25	2037	01/08/2019	10.29	Call	Bond Future	4,850.6900	4.8507	5,201.3400	5.2013	7.229	0	0	0
2019/01/25	2037	01/08/2019	10.29	Put	Bond Future	1,867.5700	1.8676	1,688.6000	1.6886	(9.583)	0	0	0

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2019/01/25	2037	01/08/2019	10.31	Put	Bond Future	1,823.2900	1.8233	1,647.6600	1.6477	(9.633)	0	0	0
2019/01/25	2037	01/08/2019	10.30	Call	Bond Future	4,899.7700	4.8998	5,252.1000	5.2521	7.191	0	0	0
2019/01/25	2037	01/08/2019	10.30	Put	Bond Future	1,845.3100	1.8453	1,668.0200	1.6680	(9.608)	0	0	0
2019/01/25	2038	07/02/2019			Bond Future	122.0608	122.0608	122.0651	122.0651	0.003	0.0000	0.0000	2,995
2019/01/25	2038	02/05/2019			Bond Future	124.1810	124.1810	124.1850	124.1850	0.003	0.0000	0.0000	9,441
2019/01/25	2038	01/08/2019			Bond Future	126.5545	126.5545	126.5583	126.5583	0.003	0.0000	0.0000	0
2019/01/25	2040	07/02/2019	9.13	Call	Bond Future	0.6800	0.0007	1.4200	0.0014	108.824	0	0	0
2019/01/25	2040	07/02/2019	9.11	Put	Bond Future	6,299.5200	6.2995	5,665.8400	5.6658	(10.059)	0	0	0
2019/01/25	2040	07/02/2019			Bond Future	9.8306	92.9722	9.7546	93.6064	(0.774)	0.0000	0.0000	10,535
2019/01/25	2040	07/02/2019	9.13	Put	Bond Future	6,115.8200	6.1158	5,482.3400	5.4823	(10.358)	0	0	0
2019/01/25	2040	07/02/2019	9.11	Call	Bond Future	0.5000	0.0005	1.0400	0.0010	108.000	0	0	0
2019/01/25	2040	07/02/2019	9.12	Put	Bond Future	6,207.5900	6.2076	5,574.0100	5.5740	(10.207)	0	0	0
2019/01/25	2040	07/02/2019	9.12	Call	Bond Future	0.5800	0.0006	1.2200	0.0012	110.345	0	0	0
2019/01/25	2040	02/05/2019	9.60	Call	Bond Future	1,224.4200	1.2244	1,448.2600	1.4483	18.281	0	0	1,150
2019/01/25	2040	02/05/2019	9.89	Call	Bond Future	2,303.4300	2.3034	2,635.6800	2.6357	14.424	0	0	0
2019/01/25	2040	02/05/2019	9.88	Put	Bond Future	2,353.6500	2.3537	2,037.4900	2.0375	(13.433)	0	0	0
2019/01/25	2040	02/05/2019			Bond Future	9.8913	94.5658	9.8131	95.2106	(0.791)	0.0000	0.0000	19,935
2019/01/25	2040	02/05/2019	10.20	Put	Bond Future	1,329.5900	1.3296	1,120.7400	1.1207	(15.708)	0	0	0
2019/01/25	2040	02/05/2019	10.20	Call	Bond Future	3,805.9800	3.8060	4,241.9000	4.2419	11.454	0	0	1,150
2019/01/25	2040	02/05/2019	9.60	Put	Bond Future	3,663.4000	3.6634	3,242.4700	3.2425	(11.490)	0	0	0
2019/01/25	2040	02/05/2019	9.90	Call	Bond Future	2,346.3100	2.3463	2,682.1800	2.6822	14.315	0	0	0
2019/01/25	2040	02/05/2019	9.90	Put	Bond Future	2,275.1800	2.2752	1,966.2800	1.9663	(13.577)	0	0	0
2019/01/25	2040	02/05/2019	9.89	Put	Bond Future	2,314.2500	2.3143	2,001.7300	2.0017	(13.504)	0	0	0
2019/01/25	2040	02/05/2019	9.88	Call	Bond Future	2,260.7600	2.2608	2,589.3700	2.5894	14.535	0	0	0
2019/01/25	2040	01/08/2019	10.36	Call	Bond Future	5,237.7600	5.2378	5,675.1300	5.6751	8.350	0	0	0
2019/01/25	2040	01/08/2019	10.37	Put	Bond Future	2,002.5800	2.0026	1,784.9700	1.7850	(10.866)	0	0	0
2019/01/25	2040	01/08/2019			Bond Future	9.9521	91.8850	9.8714	92.5421	(0.810)	0.0000	0.0000	0
2019/01/25	2040	01/08/2019	10.36	Put	Bond Future	2,026.7000	2.0267	1,807.0200	1.8070	(10.839)	0	0	0
2019/01/25	2040	01/08/2019	10.37	Call	Bond Future	5,290.0900	5.2901	5,729.5300	5.7295	8.307	0	0	0
2019/01/25	2040	01/08/2019	10.38	Call	Bond Future	5,342.8100	5.3428	5,784.2900	5.7843	8.263	0	0	0
2019/01/25	2040	01/08/2019	10.38	Put	Bond Future	1,978.9700	1.9790	1,763.4000	1.7634	(10.893)	0	0	0
2019/01/25	2044	07/02/2019	9.18	Put	Bond Future	5,972.1300	5.9721	5,370.4200	5.3704	(10.075)	0	0	0
2019/01/25	2044	07/02/2019			Bond Future	9.8502	90.1270	9.7792	90.7297	(0.721)	0.0000	0.0000	27,776
2019/01/25	2044	07/02/2019	9.17	Call	Bond Future	0.9100	0.0009	1.7500	0.0018	92.308	0	0	0
2019/01/25	2044	07/02/2019	9.17	Put	Bond Future	6,066.0500	6.0661	5,464.2000	5.4642	(9.922)	0	0	0
2019/01/25	2044	07/02/2019	9.18	Call	Bond Future	1.0500	0.0011	2.0300	0.0020	93.333	0	0	0
2019/01/25	2044	07/02/2019	9.16	Call	Bond Future	0.7800	0.0008	1.5000	0.0015	92.308	0	0	0
2019/01/25	2044	07/02/2019	9.16	Put	Bond Future	6,160.1300	6.1601	5,558.1600	5.5582	(9.772)	0	0	0
2019/01/25	2044	02/05/2019	9.90	Call	Bond Future	2,316.8700	2.3169	2,628.7900	2.6288	13.463	0	0	0
2019/01/25	2044	02/05/2019			Bond Future	9.9084	91.6720	9.8355	92.2847	(0.736)	0.0000	0.0000	21,495
2019/01/25	2044	02/05/2019	9.90	Put	Bond Future	2,387.1600	2.3872	2,086.3800	2.0864	(12.600)	0	0	0
2019/01/25	2044	02/05/2019	9.91	Call	Bond Future	2,360.2600	2.3603	2,675.6300	2.6756	13.362	0	0	0
2019/01/25	2044	02/05/2019	9.92	Put	Bond Future	2,307.3400	2.3073	2,013.4600	2.0135	(12.737)	0	0	0
2019/01/25	2044	02/05/2019	9.91	Put	Bond Future	2,346.9800	2.3470	2,049.6500	2.0497	(12.669)	0	0	0
2019/01/25	2044	02/05/2019	9.92	Call	Bond Future	2,404.0500	2.4041	2,722.8700	2.7229	13.262	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
2019/01/25	2044	01/08/2019	9.86	Put	Bond Future	3,814.8600	3.8149	3,488.4300	3.4884	(8.557)	0	0	0
2019/01/25	2044	01/08/2019	10.53	Call	Bond Future	6,176.8300	6.1768	6,620.3100	6.6203	7.180	0	0	0
2019/01/25	2044	01/08/2019	10.40	Put	Bond Future	2,007.7000	2.0077	1,803.0300	1.8030	(10.194)	0	0	0
2019/01/25	2044	01/08/2019			Bond Future	9.9666	89.0604	9.8915	89.6848	(0.754)	0.0000	0.0000	0
2019/01/25	2044	01/08/2019	10.39	Call	Bond Future	5,415.5000	5.4155	5,833.3000	5.8333	7.715	0	0	0
2019/01/25	2044	01/08/2019	10.39	Put	Bond Future	2,031.7600	2.0318	1,825.1600	1.8252	(10.169)	0	0	0
2019/01/25	2044	01/08/2019	9.86	Call	Bond Future	2,926.7800	2.9268	3,224.7500	3.2248	10.181	0	0	100
2019/01/25	2044	01/08/2019	10.53	Put	Bond Future	1,721.7700	1.7218	1,540.8500	1.5409	(10.508)	0	0	100
2019/01/25	2044	01/08/2019	10.40	Call	Bond Future	5,468.7200	5.4687	5,888.4500	5.8885	7.675	0	0	0
2019/01/25	2044	01/08/2019	9.36	Put	Bond Future	6,504.5200	6.5045	6,050.8600	6.0509	(6.975)	0	0	0
2019/01/25	2044	01/08/2019	9.36	Call	Bond Future	1,248.4400	1.2484	1,419.1800	1.4192	13.676	0	0	100
2019/01/25	2044	01/08/2019	10.38	Call	Bond Future	5,362.2100	5.3622	5,778.0700	5.7781	7.755	0	0	0
2019/01/25	2044	01/08/2019	10.38	Put	Bond Future	2,055.8800	2.0559	1,847.3400	1.8473	(10.144)	0	0	0
2019/01/25	2046	07/02/2019			Bond Future	116.3151	116.3151	116.3195	116.3195	0.004	0.0000	0.0000	2,393
2019/01/25	2046	02/05/2019			Bond Future	116.6498	116.6498	116.6540	116.6540	0.004	0.0000	0.0000	10,458
2019/01/25	2046	01/08/2019			Bond Future	118.9290	118.9290	118.9328	118.9328	0.003	0.0000	0.0000	0
2019/01/25	2050	07/02/2019			Bond Future	120.6060	120.6060	120.7362	120.7362	0.108	0.0000	0.0000	3,083
2019/01/25	2050	02/05/2019			Bond Future	122.7010	122.7010	122.8331	122.8331	0.108	0.0000	0.0000	10,571
2019/01/25	2050	01/08/2019			Bond Future	123.2799	123.2799	123.4145	123.4145	0.109	0.0000	0.0000	0
2019/01/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	AL37	07/02/2019			Index Future	615.7140	615.7140	617.0880	617.0880	0.223	0.0000	0.0000	0
2019/01/25	AL37	02/05/2019			Index Future	626.2680	626.2680	627.6640	627.6640	0.223	0.0000	0.0000	0
2019/01/25	AL37	01/08/2019			Index Future	638.3530	638.3530	639.7750	639.7750	0.223	0.0000	0.0000	0
2019/01/25	AL7T	07/02/2019			Index Future	710.3400	710.3400	713.0490	713.0490	0.381	0.0000	0.0000	0
2019/01/25	AL7T	02/05/2019			Index Future	722.5160	722.5160	725.2690	725.2690	0.381	0.0000	0.0000	0
2019/01/25	AL7T	01/08/2019			Index Future	736.4590	736.4590	739.2630	739.2630	0.381	0.0000	0.0000	0
2019/01/25	ALBI	07/02/2019			Index Future	642.7880	642.7880	645.8810	645.8810	0.481	0.0000	0.0000	396
2019/01/25	ALBI	02/05/2019			Index Future	653.8060	653.8060	656.9500	656.9500	0.481	0.0000	0.0000	751
2019/01/25	ALBI	01/08/2019			Index Future	666.4220	666.4220	669.6260	669.6260	0.481	0.0000	0.0000	0
2019/01/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C025	31/01/2025			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
2019/01/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C333	15/09/2033			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	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
2019/01/25	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/25	ES33	07/02/2019			Bond Future	10.9482		78.2514	10.8816	78.6432	(0.609)	0.0000	0.0000	0
2019/01/25	ES33	02/05/2019			Bond Future	11.0483		75.8023	10.9795	76.2005	(0.623)	0.0000	0.0000	350
2019/01/25	ES33	01/08/2019			Bond Future	11.1498		77.2654	11.0786	77.6712	(0.639)	0.0000	0.0000	0
2019/01/25	ES42	07/02/2019			Bond Future	11.1822		80.4768	11.1106	80.9573	(0.640)	0.0000	0.0000	0
2019/01/25	ES42	02/05/2019			Bond Future	11.2819		77.5959	11.2080	78.0844	(0.655)	0.0000	0.0000	4,919
2019/01/25	ES42	01/08/2019			Bond Future	11.3814		79.0941	11.3049	79.5918	(0.672)	0.0000	0.0000	0
2019/01/25	GOVI	07/02/2019	666.53	Put	GOVI	301,880.0000		30.1880	270,740.0000	27.0740	(10.315)	0	0	0
2019/01/25	GOVI	07/02/2019			GOVI	636.3420		636.3420	639.4560	639.4560	0.489	0.0000	0.0000	46
2019/01/25	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/25	GOVI	07/02/2019	666.52	Put	GOVI	301,780.0000		30.1780	270,640.0000	27.0640	(10.319)	0	0	0
2019/01/25	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/25	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/25	GOVI	07/02/2019	666.51	Put	GOVI	301,680.0000		30.1680	270,540.0000	27.0540	(10.322)	0	0	0
2019/01/25	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	25,450.0000	2.5450	100.000	0	0	0
2019/01/25	GOVI	02/05/2019	647.88	Put	GOVI	6,300.0000		0.6300	0.0000	0.0000	(100.000)	0	0	0
2019/01/25	GOVI	02/05/2019	647.86	Put	GOVI	6,100.0000		0.6100	0.0000	0.0000	(100.000)	0	0	0
2019/01/25	GOVI	02/05/2019			GOVI	647.2500		647.2500	650.4150	650.4150	0.489	0.0000	0.0000	436
2019/01/25	GOVI	02/05/2019	647.87	Put	GOVI	6,200.0000		0.6200	0.0000	0.0000	(100.000)	0	0	0
2019/01/25	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	25,350.0000	2.5350	100.000	0	0	0
2019/01/25	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	25,550.0000	2.5550	100.000	0	0	0
2019/01/25	GOVI	01/08/2019	638.68	Call	GOVI	210,600.0000		21.0600	242,850.0000	24.2850	15.313	0	0	0
2019/01/25	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/25	GOVI	01/08/2019			GOVI	659.7400		659.7400	662.9650	662.9650	0.489	0.0000	0.0000	0
2019/01/25	GOVI	01/08/2019	638.69	Call	GOVI	210,500.0000		21.0500	242,750.0000	24.2750	15.321	0	0	0
2019/01/25	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/25	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/25	GOVI	01/08/2019	638.67	Call	GOVI	210,700.0000		21.0700	242,950.0000	24.2950	15.306	0	0	0
2019/01/25	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/25	IGOV	07/02/2019			Index Future	256.8600		256.8600	256.8070	256.8070	(0.021)	0.0000	0.0000	105
2019/01/25	IGOV	02/05/2019			Index Future	261.3220		261.3220	261.2670	261.2670	(0.021)	0.0000	0.0000	715
2019/01/25	IGOV	01/08/2019			Index Future	266.4270		266.4270	266.3700	266.3700	(0.021)	0.0000	0.0000	0

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2019/01/25	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/25	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/01/25	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/01/25	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/25	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7300	99.7300	(0.010)	0.0000	0.0000	0
2019/01/25	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/01/25	IS02	20/12/2019			Interest Rate Swap	102.8200	102.8200	102.8100	102.8100	(0.010)	0.0000	0.0000	0
2019/01/25	IS02	23/03/2020			Interest Rate Swap	98.8400	98.8400	98.8200	98.8200	(0.020)	0.0000	0.0000	0
2019/01/25	IS02	22/06/2020			Interest Rate Swap	102.4100	102.4100	102.3800	102.3800	(0.029)	0.0000	0.0000	0
2019/01/25	IS02	21/09/2020			Interest Rate Swap	99.4000	99.4000	99.3400	99.3400	(0.060)	0.0000	0.0000	0
2019/01/25	IS05	17/12/2020			Interest Rate Swap	96.1900	96.1900	96.1400	96.1400	(0.052)	0.0000	0.0000	0
2019/01/25	IS05	16/03/2021			Interest Rate Swap	95.3500	95.3500	95.3100	95.3100	(0.042)	0.0000	0.0000	0
2019/01/25	IS05	15/06/2021			Interest Rate Swap	94.4700	94.4700	94.4200	94.4200	(0.053)	0.0000	0.0000	0
2019/01/25	IS05	21/09/2021			Interest Rate Swap	94.5700	94.5700	94.4800	94.4800	(0.095)	0.0000	0.0000	0
2019/01/25	IS05	21/12/2021			Interest Rate Swap	96.7100	96.7100	96.6000	96.6000	(0.114)	0.0000	0.0000	51
2019/01/25	IS05	15/03/2022			Interest Rate Swap	96.8100	96.8100	96.6700	96.6700	(0.145)	0.0000	0.0000	0
2019/01/25	IS05	21/06/2022			Interest Rate Swap	97.9700	97.9700	97.8000	97.8000	(0.174)	0.0000	0.0000	0
2019/01/25	IS05	20/09/2022			Interest Rate Swap	101.8700	101.8700	101.6800	101.6800	(0.187)	0.0000	0.0000	0
2019/01/25	IS05	20/12/2022			Interest Rate Swap	103.1000	103.1000	102.8800	102.8800	(0.213)	0.0000	0.0000	0
2019/01/25	IS05	22/03/2023			Interest Rate Swap	96.4300	96.4300	96.1800	96.1800	(0.259)	0.0000	0.0000	0
2019/01/25	IS05	20/06/2023			Interest Rate Swap	102.4600	102.4600	102.2000	102.2000	(0.254)	0.0000	0.0000	0
2019/01/25	IS05	19/09/2023			Interest Rate Swap	97.9200	97.9200	97.6500	97.6500	(0.276)	0.0000	0.0000	0
2019/01/25	IS10	17/12/2025			Interest Rate Swap	94.5200	94.5200	94.0400	94.0400	(0.508)	0.0000	0.0000	0
2019/01/25	IS10	16/03/2026			Interest Rate Swap	91.5000	91.5000	91.0000	91.0000	(0.546)	0.0000	0.0000	0
2019/01/25	IS10	15/06/2026			Interest Rate Swap	90.2200	90.2200	89.7100	89.7100	(0.565)	0.0000	0.0000	0
2019/01/25	IS10	21/09/2026			Interest Rate Swap	92.3700	92.3700	91.8600	91.8600	(0.552)	0.0000	0.0000	0
2019/01/25	IS10	21/12/2026			Interest Rate Swap	96.1600	96.1600	95.6700	95.6700	(0.510)	0.0000	0.0000	0
2019/01/25	IS10	15/03/2027			Interest Rate Swap	94.7300	94.7300	94.2200	94.2200	(0.538)	0.0000	0.0000	0
2019/01/25	IS10	21/06/2027			Interest Rate Swap	96.8000	96.8000	96.2900	96.2900	(0.527)	0.0000	0.0000	0
2019/01/25	IS10	20/09/2027			Interest Rate Swap	102.2800	102.2800	101.7600	101.7600	(0.508)	0.0000	0.0000	0
2019/01/25	IS10	20/12/2027			Interest Rate Swap	102.6400	102.6400	102.1100	102.1100	(0.516)	0.0000	0.0000	0
2019/01/25	IS10	22/03/2028			Interest Rate Swap	96.1300	96.1300	95.5800	95.5800	(0.572)	0.0000	0.0000	0
2019/01/25	IS10	20/06/2028			Interest Rate Swap	103.3400	103.3400	102.7900	102.7900	(0.532)	0.0000	0.0000	0
2019/01/25	IS10	19/09/2028			Interest Rate Swap	96.8900	96.8900	96.3100	96.3100	(0.599)	0.0000	0.0000	0
2019/01/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/25	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/25	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/25	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/25	R023	07/02/2019	10.59	Call	Bond Future	8,479.0100	8.4790	8,703.8400	8.7038	2.652	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
2019/01/25	R023	07/02/2019			Bond Future	7.9479	102.8533	7.8816	103.0781	(0.834)	0.0000	0.0000	32,282
2019/01/25	R023	07/02/2019	10.57	Call	Bond Future	8,418.2400	8.4182	8,643.0700	8.6431	2.671	0	0	0
2019/01/25	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/25	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/25	R023	07/02/2019	10.58	Call	Bond Future	8,448.6300	8.4486	8,673.4600	8.6735	2.661	0	0	0
2019/01/25	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/25	R023	02/05/2019	8.45	Call	Bond Future	1,740.9500	1.7409	1,923.2200	1.9232	10.470	0	0	0
2019/01/25	R023	02/05/2019	8.44	Put	Bond Future	228.7900	0.2288	181.8400	0.1818	(20.521)	0	0	0
2019/01/25	R023	02/05/2019			Bond Future	7.9747	100.6877	7.9039	100.9160	(0.887)	0.0000	0.0000	64,925
2019/01/25	R023	02/05/2019	8.46	Call	Bond Future	1,767.5400	1.7675	1,950.7200	1.9507	10.364	0	0	0
2019/01/25	R023	02/05/2019	8.46	Put	Bond Future	218.6200	0.2186	173.5000	0.1735	(20.639)	0	0	0
2019/01/25	R023	02/05/2019	8.45	Put	Bond Future	223.6500	0.2236	177.6200	0.1776	(20.581)	0	0	0
2019/01/25	R023	02/05/2019	8.44	Call	Bond Future	1,714.4700	1.7145	1,895.8200	1.8958	10.578	0	0	0
2019/01/25	R023	01/08/2019	8.95	Call	Bond Future	3,202.2000	3.2022	3,393.5800	3.3936	5.977	0	0	0
2019/01/25	R023	01/08/2019			Bond Future	7.9822	102.6309	7.9058	102.8634	(0.957)	0.0000	0.0000	0
2019/01/25	R023	01/08/2019	8.93	Call	Bond Future	3,150.4700	3.1505	3,340.9900	3.3410	6.047	0	0	0
2019/01/25	R023	01/08/2019	8.93	Put	Bond Future	319.3200	0.3193	277.3500	0.2773	(13.144)	0	0	0
2019/01/25	R023	01/08/2019	8.95	Put	Bond Future	312.3900	0.3124	271.2800	0.2713	(13.160)	0	0	0
2019/01/25	R023	01/08/2019	8.94	Call	Bond Future	3,176.4100	3.1764	3,367.3500	3.3674	6.011	0	0	0
2019/01/25	R023	01/08/2019	8.94	Put	Bond Future	315.9300	0.3159	274.3800	0.2744	(13.152)	0	0	0
2019/01/25	R035	07/02/2019	8.98	Call	Bond Future	0.5300	0.0005	0.9600	0.0010	81.132	0	0	0
2019/01/25	R035	07/02/2019			Bond Future	9.6915	97.4574	9.6253	97.9663	(0.682)	0.0000	0.0000	11,457
2019/01/25	R035	07/02/2019	8.96	Call	Bond Future	0.3900	0.0004	0.7000	0.0007	79.487	0	0	0
2019/01/25	R035	07/02/2019	8.96	Put	Bond Future	5,864.1400	5.8641	5,355.6000	5.3556	(8.672)	0	0	0
2019/01/25	R035	07/02/2019	8.98	Put	Bond Future	5,696.8300	5.6968	5,188.4100	5.1884	(8.925)	0	0	0
2019/01/25	R035	07/02/2019	8.97	Call	Bond Future	0.4600	0.0005	0.8200	0.0008	78.261	0	0	0
2019/01/25	R035	07/02/2019	8.97	Put	Bond Future	5,780.4300	5.7804	5,271.9400	5.2719	(8.797)	0	0	0
2019/01/25	R035	02/05/2019	9.74	Put	Bond Future	2,191.5400	2.1915	1,934.6200	1.9346	(11.723)	0	0	0
2019/01/25	R035	02/05/2019			Bond Future	9.7504	94.6290	9.6824	95.1463	(0.698)	0.0000	0.0000	72,280
2019/01/25	R035	02/05/2019	9.74	Call	Bond Future	2,112.4900	2.1125	2,372.8400	2.3728	12.324	0	0	0
2019/01/25	R035	02/05/2019	9.75	Call	Bond Future	2,151.8100	2.1518	2,415.0400	2.4150	12.233	0	0	0
2019/01/25	R035	02/05/2019	9.75	Put	Bond Future	2,155.1400	2.1551	1,901.1000	1.9011	(11.788)	0	0	0
2019/01/25	R035	02/05/2019	9.73	Call	Bond Future	2,073.5600	2.0736	2,331.0200	2.3310	12.416	0	0	0
2019/01/25	R035	02/05/2019	9.73	Put	Bond Future	2,228.4200	2.2284	1,968.6100	1.9686	(11.659)	0	0	0
2019/01/25	R035	01/08/2019	10.23	Call	Bond Future	4,945.9600	4.9460	5,295.4400	5.2954	7.066	0	0	0
2019/01/25	R035	01/08/2019	10.22	Put	Bond Future	1,891.2600	1.8913	1,712.1400	1.7121	(9.471)	0	0	0
2019/01/25	R035	01/08/2019			Bond Future	9.8075	96.4554	9.7373	96.9824	(0.716)	0.0000	0.0000	0
2019/01/25	R035	01/08/2019	10.24	Call	Bond Future	4,995.1700	4.9952	5,346.2900	5.3463	7.029	0	0	0
2019/01/25	R035	01/08/2019	10.24	Put	Bond Future	1,847.2200	1.8472	1,671.3900	1.6714	(9.519)	0	0	0
2019/01/25	R035	01/08/2019	10.23	Put	Bond Future	1,868.9900	1.8690	1,691.5200	1.6915	(9.496)	0	0	0
2019/01/25	R035	01/08/2019	10.22	Call	Bond Future	4,897.1600	4.8972	5,244.9900	5.2450	7.103	0	0	0
2019/01/25	R186	07/02/2019	8.20	Call	Bond Future	1.9800	0.0020	3.6500	0.0037	84.343	0	0	0
2019/01/25	R186	07/02/2019	9.10	Put	Bond Future	73.0300	0.0730	34.6400	0.0346	(52.567)	0	0	1,000
2019/01/25	R186	07/02/2019	8.21	Put	Bond Future	3,457.1300	3.4571	3,065.3300	3.0653	(11.333)	0	0	0
2019/01/25	R186	07/02/2019	8.50	Call	Bond Future	77.4200	0.0774	121.8900	0.1219	57.440	0	0	1,000
2019/01/25	R186	07/02/2019	9.50	Call	Bond Future	4,168.4900	4.1685	4,560.7900	4.5608	9.411	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
2019/01/25	R186	07/02/2019	9.92	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	1,170
2019/01/25	R186	07/02/2019			Bond Future	8.7803		111.1187	8.7141	111.5124	(0.754)	0.0000	0.0000	66,265
2019/01/25	R186	07/02/2019	9.00	Call	Bond Future	1,445.4000		1.4454	1,768.0700	1.7681	22.324	0	0	0
2019/01/25	R186	07/02/2019	9.00	Put	Bond Future	150.9400		0.1509	79.9000	0.0799	(47.065)	0	0	7,500
2019/01/25	R186	07/02/2019	9.20	Put	Bond Future	32.8000		0.0328	13.8600	0.0139	(57.744)	0	0	0
2019/01/25	R186	07/02/2019	9.20	Call	Bond Future	2,488.2000		2.4882	2,862.9700	2.8630	15.062	0	0	3,000
2019/01/25	R186	07/02/2019	9.30	Call	Bond Future	3,043.5100		3.0435	3,428.6300	3.4286	12.654	0	0	0
2019/01/25	R186	07/02/2019	9.30	Put	Bond Future	13.7400		0.0137	5.1500	0.0052	(62.518)	0	0	0
2019/01/25	R186	07/02/2019	9.38	Put	Bond Future	6.5500		0.0066	2.2300	0.0022	(65.954)	0	0	0
2019/01/25	R186	07/02/2019	9.38	Call	Bond Future	3,492.9300		3.4929	3,882.3200	3.8823	11.148	0	0	6,000
2019/01/25	R186	07/02/2019	8.20	Put	Bond Future	3,518.6400		3.5186	3,126.6000	3.1266	(11.142)	0	0	0
2019/01/25	R186	07/02/2019	9.10	Call	Bond Future	1,950.0000		1.9500	2,305.3200	2.3053	18.222	0	0	0
2019/01/25	R186	07/02/2019	8.21	Call	Bond Future	2.3000		0.0023	4.2100	0.0042	83.043	0	0	0
2019/01/25	R186	07/02/2019	8.30	Put	Bond Future	2,908.4500		2.9085	2,520.9400	2.5209	(13.324)	0	0	0
2019/01/25	R186	07/02/2019	8.50	Put	Bond Future	1,757.9400		1.7579	1,408.7000	1.4087	(19.866)	0	0	0
2019/01/25	R186	07/02/2019	9.50	Put	Bond Future	2.0000		0.0020	0.5900	0.0006	(70.500)	0	0	5,000
2019/01/25	R186	07/02/2019	9.92	Call	Bond Future	6,502.3700		6.5024	6,896.0700	6.8961	6.055	0	0	0
2019/01/25	R186	07/02/2019	9.23	Put	Bond Future	25.4600		0.0255	10.3900	0.0104	(59.191)	0	0	0
2019/01/25	R186	07/02/2019	9.23	Call	Bond Future	2,653.6000		2.6536	3,032.2400	3.0322	14.269	0	0	3,000
2019/01/25	R186	07/02/2019	8.22	Call	Bond Future	2.6600		0.0027	4.8600	0.0049	82.707	0	0	0
2019/01/25	R186	07/02/2019	8.22	Put	Bond Future	3,395.7000		3.3957	3,004.1900	3.0042	(11.530)	0	0	0
2019/01/25	R186	07/02/2019	9.27	Put	Bond Future	17.9700		0.0180	6.9900	0.0070	(61.102)	0	0	0
2019/01/25	R186	07/02/2019	9.27	Call	Bond Future	2,875.8500		2.8758	3,258.5800	3.2586	13.308	0	0	1,170
2019/01/25	R186	07/02/2019	8.30	Call	Bond Future	8.1700		0.0082	14.3700	0.0144	75.887	0	0	210
2019/01/25	R186	07/02/2019	9.90	Call	Bond Future	6,392.6900		6.3927	6,786.3900	6.7864	6.159	0	0	0
2019/01/25	R186	07/02/2019	9.90	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	1,000
2019/01/25	R186	07/02/2019	8.77	Put	Bond Future	600.5300		0.6005	399.3600	0.3994	(33.499)	0	0	0
2019/01/25	R186	07/02/2019	8.77	Call	Bond Future	539.5300		0.5395	732.0700	0.7321	35.687	0	0	1,170
2019/01/25	R186	02/05/2019	10.07	Call	Bond Future	6,944.9200		6.9449	7,323.5900	7.3236	5.452	0	0	0
2019/01/25	R186	02/05/2019	9.96	Put	Bond Future	135.2900		0.1353	107.4900	0.1075	(20.548)	0	0	90
2019/01/25	R186	02/05/2019	9.75	Call	Bond Future	5,340.6000		5.3406	5,698.6700	5.6987	6.705	0	0	0
2019/01/25	R186	02/05/2019	9.25	Put	Bond Future	642.0100		0.6420	536.3500	0.5363	(16.458)	0	0	0
2019/01/25	R186	02/05/2019	8.65	Put	Bond Future	2,076.5200		2.0765	1,833.9300	1.8339	(11.683)	0	0	0
2019/01/25	R186	02/05/2019	9.01	Put	Bond Future	1,064.8000		1.0648	909.7500	0.9097	(14.561)	0	0	0
2019/01/25	R186	02/05/2019	9.02	Call	Bond Future	2,103.0500		2.1031	2,350.3700	2.3504	11.760	0	0	0
2019/01/25	R186	02/05/2019			Bond Future	8.8356		113.0234	8.7666	113.4235	(0.781)	0.0000	0.0000	50,844
2019/01/25	R186	02/05/2019	8.65	Call	Bond Future	996.0900		0.9961	1,153.6100	1.1536	15.814	0	0	3,250
2019/01/25	R186	02/05/2019	9.03	Call	Bond Future	2,139.4500		2.1394	2,389.0000	2.3890	11.664	0	0	0
2019/01/25	R186	02/05/2019	9.03	Put	Bond Future	1,022.8600		1.0229	872.3000	0.8723	(14.720)	0	0	0
2019/01/25	R186	02/05/2019	9.30	Call	Bond Future	3,220.4200		3.2204	3,523.5200	3.5235	9.412	0	0	200
2019/01/25	R186	02/05/2019	10.07	Put	Bond Future	100.3400		0.1003	78.9000	0.0789	(21.367)	0	0	200
2019/01/25	R186	02/05/2019	9.96	Call	Bond Future	6,393.1000		6.3931	6,765.4100	6.7654	5.824	0	0	0
2019/01/25	R186	02/05/2019	9.20	Put	Bond Future	716.1800		0.7162	601.1200	0.6011	(16.066)	0	0	0
2019/01/25	R186	02/05/2019	9.75	Put	Bond Future	215.2800		0.2153	173.2400	0.1732	(19.528)	0	0	7,000
2019/01/25	R186	02/05/2019	10.02	Put	Bond Future	116.6200		0.1166	92.2300	0.0922	(20.914)	0	0	3,250
2019/01/25	R186	02/05/2019	9.25	Call	Bond Future	3,004.5500		3.0045	3,299.0000	3.2990	9.800	0	0	3,250
2019/01/25	R186	02/05/2019	9.01	Call	Bond Future	2,067.1800		2.0672	2,312.2400	2.3122	11.855	0	0	0
2019/01/25	R186	02/05/2019	9.02	Put	Bond Future	1,043.5500		1.0436	890.7600	0.8908	(14.641)	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
2019/01/25	R186	02/05/2019	8.70	Put	Bond Future	1,907.5500	1.9075	1,677.3800	1.6774	(12.066)	0	0	0
2019/01/25	R186	02/05/2019	8.70	Call	Bond Future	1,119.5000	1.1195	1,289.4400	1.2894	15.180	0	0	200
2019/01/25	R186	02/05/2019	9.30	Put	Bond Future	577.3200	0.5773	480.3100	0.4803	(16.804)	0	0	0
2019/01/25	R186	02/05/2019	9.20	Call	Bond Future	2,797.2000	2.7972	3,082.2500	3.0823	10.191	0	0	90
2019/01/25	R186	02/05/2019	8.62	Put	Bond Future	2,182.7300	2.1827	1,932.7500	1.9328	(11.453)	0	0	0
2019/01/25	R186	02/05/2019	8.62	Call	Bond Future	926.3900	0.9264	1,076.5200	1.0765	16.206	0	0	90
2019/01/25	R186	02/05/2019	8.50	Put	Bond Future	2,641.8700	2.6419	2,363.0700	2.3631	(10.553)	0	0	0
2019/01/25	R186	02/05/2019	8.50	Call	Bond Future	678.2300	0.6782	799.5400	0.7995	17.886	0	0	7,000
2019/01/25	R186	02/05/2019	9.00	Put	Bond Future	1,086.3800	1.0864	929.0500	0.9291	(14.482)	0	0	0
2019/01/25	R186	02/05/2019	9.00	Call	Bond Future	2,031.6000	2.0316	2,274.3800	2.2744	11.950	0	0	7,000
2019/01/25	R186	02/05/2019	10.02	Call	Bond Future	6,695.0300	6.6950	7,070.7500	7.0708	5.612	0	0	0
2019/01/25	R186	02/05/2019	8.80	Put	Bond Future	1,597.3300	1.5973	1,392.0100	1.3920	(12.854)	0	0	0
2019/01/25	R186	02/05/2019	8.80	Call	Bond Future	1,391.0200	1.3910	1,585.8100	1.5858	14.003	0	0	7,500
2019/01/25	R186	02/05/2019	9.05	Call	Bond Future	2,212.6500	2.2126	2,466.6500	2.4666	11.479	0	0	0
2019/01/25	R186	02/05/2019	9.05	Put	Bond Future	982.0200	0.9820	835.9100	0.8359	(14.879)	0	0	3,250
2019/01/25	R186	01/08/2019	10.08	Put	Bond Future	462.4700	0.4625	404.8300	0.4048	(12.464)	0	0	6,000
2019/01/25	R186	01/08/2019	9.54	Call	Bond Future	4,530.4200	4.5304	4,833.2800	4.8333	6.685	0	0	0
2019/01/25	R186	01/08/2019			Bond Future	8.8845	109.9038	8.8121	110.3114	(0.814)	0.0000	0.0000	0
2019/01/25	R186	01/08/2019	8.30	Put	Bond Future	4,104.5000	4.1045	3,803.5000	3.8035	(7.333)	0	0	0
2019/01/25	R186	01/08/2019	8.30	Call	Bond Future	753.6600	0.7537	860.3000	0.8603	14.150	0	0	6,000
2019/01/25	R186	01/08/2019	9.05	Put	Bond Future	1,727.5900	1.7276	1,555.7900	1.5558	(9.944)	0	0	0
2019/01/25	R186	01/08/2019	9.05	Call	Bond Future	2,652.9600	2.6530	2,888.8000	2.8888	8.890	0	0	6,000
2019/01/25	R186	01/08/2019	9.52	Call	Bond Future	4,445.8700	4.4459	4,746.5100	4.7465	6.762	0	0	0
2019/01/25	R186	01/08/2019	9.52	Put	Bond Future	948.1800	0.9482	841.1800	0.8412	(11.285)	0	0	0
2019/01/25	R186	01/08/2019	10.08	Call	Bond Future	6,921.7100	6.9217	7,271.7100	7.2717	5.057	0	0	0
2019/01/25	R186	01/08/2019	9.54	Put	Bond Future	925.0500	0.9250	820.2700	0.8203	(11.327)	0	0	0
2019/01/25	R186	01/08/2019	9.53	Call	Bond Future	4,488.0900	4.4881	4,789.8500	4.7899	6.724	0	0	0
2019/01/25	R186	01/08/2019	9.53	Put	Bond Future	936.5400	0.9365	830.6600	0.8307	(11.305)	0	0	0
2019/01/25	R197	07/02/2019			Bond Future	300.2451	300.2451	300.2530	300.2530	0.003	0.0000	0.0000	5
2019/01/25	R197	02/05/2019			Bond Future	305.4604	305.4604	305.4674	305.4674	0.002	0.0000	0.0000	2,350
2019/01/25	R197	01/08/2019			Bond Future	303.8705	303.8705	303.8771	303.8771	0.002	0.0000	0.0000	0
2019/01/25	R202	07/02/2019			Bond Future	235.1707	235.1707	234.9068	234.9068	(0.112)	0.0000	0.0000	948
2019/01/25	R202	02/05/2019			Bond Future	239.2557	239.2557	238.9862	238.9862	(0.113)	0.0000	0.0000	8,266
2019/01/25	R202	01/08/2019			Bond Future	239.9158	239.9158	239.6406	239.6406	(0.115)	0.0000	0.0000	0
2019/01/25	R207	07/02/2019	6.52	Call	Bond Future	249.9100	0.2499	247.3300	0.2473	(1.032)	0	0	0
2019/01/25	R207	07/02/2019	6.51	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2019/01/25	R207	07/02/2019			Bond Future	6.2389	101.4466	6.2418	101.4441	0.046	0.0000	0.0000	10,937
2019/01/25	R207	07/02/2019	6.53	Call	Bond Future	258.7700	0.2588	256.1900	0.2562	(0.997)	0	0	0
2019/01/25	R207	07/02/2019	6.53	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/01/25	R207	07/02/2019	6.52	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2019/01/25	R207	07/02/2019	6.51	Call	Bond Future	241.0600	0.2411	238.4700	0.2385	(1.074)	0	0	0
2019/01/25	R207	02/05/2019	7.63	Call	Bond Future	1,209.4700	1.2095	1,206.5200	1.2065	(0.244)	0	0	0
2019/01/25	R207	02/05/2019			Bond Future	5.8196	103.1855	5.8240	103.1826	0.075	0.0000	0.0000	4,727
2019/01/25	R207	02/05/2019	7.61	Call	Bond Future	1,196.2400	1.1962	1,193.2900	1.1933	(0.247)	0	0	0
2019/01/25	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/25	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/25	R207	02/05/2019	7.62	Call	Bond Future	1,202.8600	1.2029	1,199.9100	1.1999	(0.245)	0	0	0
2019/01/25	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/25	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/25	R207	01/08/2019	7.33	Call	Bond Future	1,175.0100	1.1750	1,171.7700	1.1718	(0.276)	0	0	0
2019/01/25	R207	01/08/2019			Bond Future	4.6378	101.5350	4.6451	101.5317	0.158	0.0000	0.0000	0
2019/01/25	R207	01/08/2019	7.34	Call	Bond Future	1,179.3300	1.1793	1,176.0900	1.1761	(0.275)	0	0	0
2019/01/25	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/25	R207	01/08/2019	7.35	Call	Bond Future	1,183.6400	1.1836	1,180.4000	1.1804	(0.274)	0	0	0
2019/01/25	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/25	R208	07/02/2019	7.07	Call	Bond Future	108.8700	0.1089	122.1500	0.1221	12.198	0	0	0
2019/01/25	R208	07/02/2019	7.08	Put	Bond Future	73.4100	0.0734	58.5800	0.0586	(20.202)	0	0	0
2019/01/25	R208	07/02/2019	7.06	Put	Bond Future	89.1000	0.0891	72.3800	0.0724	(18.765)	0	0	0
2019/01/25	R208	07/02/2019			Bond Future	7.0556	101.8977	7.0406	101.9268	(0.212)	0.0000	0.0000	7,341
2019/01/25	R208	07/02/2019	7.07	Put	Bond Future	80.9400	0.0809	65.1800	0.0652	(19.471)	0	0	0
2019/01/25	R208	07/02/2019	7.08	Call	Bond Future	120.7200	0.1207	134.9300	0.1349	11.771	0	0	0
2019/01/25	R208	07/02/2019	7.06	Call	Bond Future	97.6400	0.0976	109.9600	0.1100	12.618	0	0	0
2019/01/25	R208	02/05/2019	8.03	Put	Bond Future	21.6900	0.0217	19.8000	0.0198	(8.714)	0	0	0
2019/01/25	R208	02/05/2019	8.02	Call	Bond Future	1,791.2200	1.7912	1,818.4700	1.8185	1.521	0	0	0
2019/01/25	R208	02/05/2019			Bond Future	6.9952	100.2440	6.9785	100.2732	(0.239)	0.0000	0.0000	10,622
2019/01/25	R208	02/05/2019	8.03	Call	Bond Future	1,807.4300	1.8074	1,834.7400	1.8347	1.511	0	0	0
2019/01/25	R208	02/05/2019	8.02	Put	Bond Future	22.5400	0.0225	20.5900	0.0206	(8.651)	0	0	0
2019/01/25	R208	02/05/2019	8.04	Call	Bond Future	1,823.6600	1.8237	1,851.0300	1.8510	1.501	0	0	0
2019/01/25	R208	02/05/2019	8.04	Put	Bond Future	20.8700	0.0209	19.0400	0.0190	(8.769)	0	0	0
2019/01/25	R208	01/08/2019	8.16	Call	Bond Future	2,010.0300	2.0100	2,037.1300	2.0371	1.348	0	0	0
2019/01/25	R208	01/08/2019	8.17	Put	Bond Future	40.0500	0.0400	37.6500	0.0377	(5.993)	0	0	0
2019/01/25	R208	01/08/2019			Bond Future	6.8606	102.1788	6.8414	102.2083	(0.280)	0.0000	0.0000	0
2019/01/25	R208	01/08/2019	8.16	Put	Bond Future	41.0900	0.0411	38.6400	0.0386	(5.963)	0	0	0
2019/01/25	R208	01/08/2019	8.17	Call	Bond Future	2,023.9400	2.0239	2,051.0900	2.0511	1.341	0	0	0
2019/01/25	R208	01/08/2019	8.15	Call	Bond Future	1,996.1500	1.9962	2,023.2000	2.0232	1.355	0	0	0
2019/01/25	R208	01/08/2019	8.15	Put	Bond Future	42.1600	0.0422	39.6600	0.0397	(5.930)	0	0	0
2019/01/25	R209	07/02/2019	10.20	Put	Bond Future	15.9400	0.0159	6.3400	0.0063	(60.226)	0	0	4,000
2019/01/25	R209	07/02/2019	8.97	Put	Bond Future	4,513.2000	4.5132	4,080.6300	4.0806	(9.585)	0	0	0
2019/01/25	R209	07/02/2019			Bond Future	9.6298	74.2151	9.5638	74.6486	(0.685)	0.0000	0.0000	15,148
2019/01/25	R209	07/02/2019	8.96	Call	Bond Future	1.0300	0.0010	1.8100	0.0018	75.728	0	0	0
2019/01/25	R209	07/02/2019	8.96	Put	Bond Future	4,584.5600	4.5846	4,151.8700	4.1519	(9.438)	0	0	0
2019/01/25	R209	07/02/2019	10.20	Call	Bond Future	3,607.7800	3.6078	4,031.6500	4.0317	11.749	0	0	0
2019/01/25	R209	07/02/2019	8.97	Call	Bond Future	1.1900	0.0012	2.0900	0.0021	75.630	0	0	0
2019/01/25	R209	07/02/2019	9.54	Put	Bond Future	1,009.1600	1.0092	732.0100	0.7320	(27.463)	0	0	0
2019/01/25	R209	07/02/2019	9.54	Call	Bond Future	418.4600	0.4185	574.7800	0.5748	37.356	0	0	4,000
2019/01/25	R209	07/02/2019	9.04	Put	Bond Future	4,017.3300	4.0173	3,586.2100	3.5862	(10.732)	0	0	0
2019/01/25	R209	07/02/2019	9.04	Call	Bond Future	3.2500	0.0033	5.6000	0.0056	72.308	0	0	4,000
2019/01/25	R209	07/02/2019	8.95	Call	Bond Future	0.8900	0.0009	1.5700	0.0016	76.404	0	0	0
2019/01/25	R209	07/02/2019	8.95	Put	Bond Future	4,656.0400	4.6560	4,223.2500	4.2232	(9.295)	0	0	0
2019/01/25	R209	02/05/2019	9.70	Put	Bond Future	1,790.6800	1.7907	1,579.0700	1.5791	(11.817)	0	0	0
2019/01/25	R209	02/05/2019			Bond Future	9.6830	72.3387	9.6153	72.7793	(0.700)	0.0000	0.0000	110,825

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
2019/01/25	R209	02/05/2019	9.69	Call	Bond Future	1,866.4700	1.8665	2,093.0400	2.0930	12.139	0	0	0
2019/01/25	R209	02/05/2019	9.69	Put	Bond Future	1,821.3000	1.8213	1,607.2400	1.6072	(11.753)	0	0	0
2019/01/25	R209	02/05/2019	9.70	Call	Bond Future	1,900.4900	1.9005	2,129.5100	2.1295	12.051	0	0	0
2019/01/25	R209	02/05/2019	10.50	Call	Bond Future	5,436.1700	5.4362	5,808.9300	5.8089	6.857	0	0	0
2019/01/25	R209	02/05/2019	10.71	Call	Bond Future	6,506.7800	6.5068	6,898.8800	6.8989	6.026	0	0	0
2019/01/25	R209	02/05/2019	9.68	Call	Bond Future	1,832.7700	1.8328	2,056.8800	2.0569	12.228	0	0	0
2019/01/25	R209	02/05/2019	9.68	Put	Bond Future	1,852.3300	1.8523	1,635.8100	1.6358	(11.689)	0	0	0
2019/01/25	R209	02/05/2019	9.95	Put	Bond Future	1,149.2800	1.1493	995.1600	0.9952	(13.410)	0	0	0
2019/01/25	R209	02/05/2019	9.95	Call	Bond Future	2,847.8000	2.8478	3,134.3100	3.1343	10.061	0	0	760
2019/01/25	R209	02/05/2019	10.50	Put	Bond Future	420.5500	0.4205	352.6800	0.3527	(16.138)	0	0	11,560
2019/01/25	R209	02/05/2019	9.35	Put	Bond Future	3,101.6700	3.1017	2,802.5300	2.8025	(9.644)	0	0	0
2019/01/25	R209	02/05/2019	9.35	Call	Bond Future	897.2400	0.8972	1,038.7300	1.0387	15.769	0	0	760
2019/01/25	R209	02/05/2019	10.71	Put	Bond Future	286.0100	0.2860	237.4800	0.2375	(16.968)	0	0	760
2019/01/25	R209	01/08/2019	10.15	Put	Bond Future	1,621.4300	1.6214	1,469.8800	1.4699	(9.347)	0	0	0
2019/01/25	R209	01/08/2019	10.17	Call	Bond Future	4,304.3900	4.3044	4,604.6000	4.6046	6.975	0	0	0
2019/01/25	R209	01/08/2019			Bond Future	9.7335	73.7350	9.6638	74.1840	(0.716)	0.0000	0.0000	0
2019/01/25	R209	01/08/2019	10.15	Call	Bond Future	4,220.4200	4.2204	4,517.8600	4.5179	7.048	0	0	0
2019/01/25	R209	01/08/2019	10.17	Put	Bond Future	1,584.1100	1.5841	1,435.3300	1.4353	(9.392)	0	0	0
2019/01/25	R209	01/08/2019	10.16	Put	Bond Future	1,602.5700	1.6026	1,452.4200	1.4524	(9.369)	0	0	0
2019/01/25	R209	01/08/2019	10.16	Call	Bond Future	4,262.2400	4.2622	4,561.0800	4.5611	7.011	0	0	0
2019/01/25	R210	07/02/2019			Bond Future	188.0476	188.0476	188.0537	188.0537	0.003	0.0000	0.0000	2,020
2019/01/25	R210	02/05/2019			Bond Future	188.7585	188.7585	188.7641	188.7641	0.003	0.0000	0.0000	1,268
2019/01/25	R210	01/08/2019			Bond Future	192.4465	192.4465	192.4519	192.4519	0.003	0.0000	0.0000	0
2019/01/25	R212	07/02/2019			Bond Future	156.2875	156.2875	156.2913	156.2913	0.002	0.0000	0.0000	3,450
2019/01/25	R212	02/05/2019			Bond Future	159.0022	159.0022	159.0055	159.0055	0.002	0.0000	0.0000	1,526
2019/01/25	R212	01/08/2019			Bond Future	162.0375	162.0375	162.0405	162.0405	0.002	0.0000	0.0000	0
2019/01/25	R213	07/02/2019	8.68	Call	Bond Future	0.3200	0.0003	0.5300	0.0005	65.625	0	0	0
2019/01/25	R213	07/02/2019			Bond Future	9.4160	85.9968	9.3549	86.3807	(0.649)	0.0000	0.0000	2,102
2019/01/25	R213	07/02/2019	8.68	Put	Bond Future	4,788.9100	4.7889	4,405.2700	4.4053	(8.011)	0	0	0
2019/01/25	R213	07/02/2019	8.69	Call	Bond Future	0.3800	0.0004	0.6300	0.0006	65.789	0	0	0
2019/01/25	R213	07/02/2019	8.70	Put	Bond Future	4,654.0600	4.6541	4,270.5000	4.2705	(8.241)	0	0	0
2019/01/25	R213	07/02/2019	8.69	Put	Bond Future	4,721.4500	4.7214	4,337.8500	4.3379	(8.125)	0	0	0
2019/01/25	R213	07/02/2019	8.70	Call	Bond Future	0.4400	0.0004	0.7300	0.0007	65.909	0	0	0
2019/01/25	R213	02/05/2019	9.49	Call	Bond Future	1,788.5700	1.7886	1,989.8000	1.9898	11.251	0	0	0
2019/01/25	R213	02/05/2019	9.48	Put	Bond Future	1,705.1800	1.7052	1,514.1100	1.5141	(11.205)	0	0	0
2019/01/25	R213	02/05/2019			Bond Future	9.4718	83.9225	9.4088	84.3126	(0.665)	0.0000	0.0000	31,013
2019/01/25	R213	02/05/2019	9.50	Call	Bond Future	1,821.2800	1.8213	2,024.7200	2.0247	11.170	0	0	0
2019/01/25	R213	02/05/2019	9.50	Put	Bond Future	1,647.1600	1.6472	1,460.5000	1.4605	(11.332)	0	0	0
2019/01/25	R213	02/05/2019	9.49	Put	Bond Future	1,676.0700	1.6761	1,487.2000	1.4872	(11.269)	0	0	0
2019/01/25	R213	02/05/2019	9.48	Call	Bond Future	1,755.9900	1.7560	1,955.0200	1.9550	11.334	0	0	0
2019/01/25	R213	01/08/2019	9.99	Put	Bond Future	1,442.6400	1.4426	1,313.0300	1.3130	(8.984)	0	0	0
2019/01/25	R213	01/08/2019	9.98	Call	Bond Future	4,168.4700	4.1685	4,435.1200	4.4351	6.397	0	0	0
2019/01/25	R213	01/08/2019			Bond Future	9.5247	85.5422	9.4596	85.9396	(0.684)	0.0000	0.0000	0
2019/01/25	R213	01/08/2019	9.99	Call	Bond Future	4,209.7500	4.2098	4,477.6000	4.4776	6.363	0	0	0
2019/01/25	R213	01/08/2019	9.98	Put	Bond Future	1,459.5100	1.4595	1,328.7000	1.3287	(8.963)	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
2019/01/25	R213	01/08/2019	10.00	Call	Bond Future	4,251.3600	4.2514	4,520.4100	4.5204	6.329	0	0	0
2019/01/25	R213	01/08/2019	10.00	Put	Bond Future	1,426.1600	1.4262	1,297.7500	1.2978	(9.004)	0	0	0
2019/01/25	R214	07/02/2019	9.05	Put	Bond Future	5,450.6500	5.4507	4,965.2400	4.9652	(8.906)	0	0	0
2019/01/25	R214	07/02/2019			Bond Future	9.8052	73.3339	9.7342	73.8196	(0.724)	0.0000	0.0000	10,546
2019/01/25	R214	07/02/2019	9.04	Call	Bond Future	0.2800	0.0003	0.5300	0.0005	89.286	0	0	0
2019/01/25	R214	07/02/2019	9.04	Put	Bond Future	5,527.2000	5.5272	5,041.7400	5.0417	(8.783)	0	0	0
2019/01/25	R214	07/02/2019	9.05	Call	Bond Future	0.3300	0.0003	0.6300	0.0006	90.909	0	0	0
2019/01/25	R214	07/02/2019	9.03	Call	Bond Future	0.2300	0.0002	0.4400	0.0004	91.304	0	0	0
2019/01/25	R214	07/02/2019	9.03	Put	Bond Future	5,603.8700	5.6039	5,118.3700	5.1184	(8.664)	0	0	0
2019/01/25	R214	02/05/2019	9.87	Call	Bond Future	1,975.6700	1.9757	2,232.7500	2.2328	13.012	0	0	0
2019/01/25	R214	02/05/2019	9.85	Call	Bond Future	1,905.2400	1.9052	2,156.8700	2.1569	13.207	0	0	0
2019/01/25	R214	02/05/2019			Bond Future	9.8577	71.2959	9.7848	71.7898	(0.739)	0.0000	0.0000	21,437
2019/01/25	R214	02/05/2019	9.85	Put	Bond Future	1,957.0300	1.9570	1,714.8300	1.7148	(12.376)	0	0	0
2019/01/25	R214	02/05/2019	9.87	Put	Bond Future	1,892.7300	1.8927	1,655.9800	1.6560	(12.508)	0	0	0
2019/01/25	R214	02/05/2019	9.86	Call	Bond Future	1,940.3000	1.9403	2,194.6600	2.1947	13.109	0	0	0
2019/01/25	R214	02/05/2019	9.86	Put	Bond Future	1,924.6700	1.9247	1,685.2000	1.6852	(12.442)	0	0	0
2019/01/25	R214	01/08/2019	10.34	Put	Bond Future	1,663.0500	1.6631	1,496.6800	1.4967	(10.004)	0	0	0
2019/01/25	R214	01/08/2019			Bond Future	9.9085	72.6719	9.8336	73.1751	(0.756)	0.0000	0.0000	0
2019/01/25	R214	01/08/2019	10.33	Call	Bond Future	4,408.7200	4.4087	4,744.0000	4.7440	7.605	0	0	0
2019/01/25	R214	01/08/2019	10.33	Put	Bond Future	1,682.4800	1.6825	1,514.5700	1.5146	(9.980)	0	0	0
2019/01/25	R214	01/08/2019	10.34	Call	Bond Future	4,451.8900	4.4519	4,788.7100	4.7887	7.566	0	0	0
2019/01/25	R214	01/08/2019	10.32	Call	Bond Future	4,365.8800	4.3659	4,699.6100	4.6996	7.644	0	0	0
2019/01/25	R214	01/08/2019	10.32	Put	Bond Future	1,702.3300	1.7023	1,532.8700	1.5329	(9.955)	0	0	0
2019/01/25	R248	07/02/2019	9.06	Put	Bond Future	7,152.7600	7.1528	6,532.1200	6.5321	(8.677)	0	0	0
2019/01/25	R248	07/02/2019			Bond Future	9.8303	93.6672	9.7592	94.2880	(0.723)	0.0000	0.0000	83,523
2019/01/25	R248	07/02/2019	9.06	Call	Bond Future	0.1900	0.0002	0.3700	0.0004	94.737	0	0	0
2019/01/25	R248	07/02/2019	9.05	Put	Bond Future	7,252.0200	7.2520	6,631.3500	6.6313	(8.559)	0	0	0
2019/01/25	R248	07/02/2019	9.07	Call	Bond Future	0.2200	0.0002	0.4400	0.0004	100.000	0	0	0
2019/01/25	R248	07/02/2019	9.07	Put	Bond Future	7,053.6700	7.0537	6,433.0700	6.4331	(8.798)	0	0	0
2019/01/25	R248	07/02/2019	9.05	Call	Bond Future	0.1600	0.0002	0.3100	0.0003	93.750	0	0	0
2019/01/25	R248	02/05/2019	9.90	Put	Bond Future	2,336.4700	2.3365	2,036.0800	2.0361	(12.857)	0	0	0
2019/01/25	R248	02/05/2019			Bond Future	9.8833	90.8372	9.8103	91.4683	(0.738)	0.0000	0.0000	92,177
2019/01/25	R248	02/05/2019	9.90	Call	Bond Future	2,480.0600	2.4801	2,810.7300	2.8107	13.333	0	0	0
2019/01/25	R248	02/05/2019	9.91	Call	Bond Future	2,525.8100	2.5258	2,860.0400	2.8600	13.233	0	0	0
2019/01/25	R248	02/05/2019	9.89	Put	Bond Future	2,376.9500	2.3769	2,073.0000	2.0730	(12.787)	0	0	0
2019/01/25	R248	02/05/2019	9.91	Put	Bond Future	2,296.5400	2.2965	1,999.7100	1.9997	(12.925)	0	0	0
2019/01/25	R248	02/05/2019	9.89	Call	Bond Future	2,434.7100	2.4347	2,761.8200	2.7618	13.435	0	0	0
2019/01/25	R248	01/08/2019	10.35	Call	Bond Future	5,503.6900	5.5037	5,932.9200	5.9329	7.799	0	0	0
2019/01/25	R248	01/08/2019	10.34	Put	Bond Future	2,112.2800	2.1123	1,896.4400	1.8964	(10.218)	0	0	0
2019/01/25	R248	01/08/2019			Bond Future	9.9347	92.5904	9.8597	93.2334	(0.755)	0.0000	0.0000	0
2019/01/25	R248	01/08/2019	10.36	Call	Bond Future	5,558.3300	5.5583	5,989.5600	5.9896	7.758	0	0	0
2019/01/25	R248	01/08/2019	10.36	Put	Bond Future	2,062.4600	2.0625	1,850.6400	1.8506	(10.270)	0	0	0
2019/01/25	R248	01/08/2019	10.35	Put	Bond Future	2,087.2300	2.0872	1,873.4100	1.8734	(10.244)	0	0	0
2019/01/25	R248	01/08/2019	10.34	Call	Bond Future	5,449.2100	5.4492	5,876.4200	5.8764	7.840	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
Total											1234610	