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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/02/2019 TO 07/02/2019

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
2019/02/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	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
2019/02/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	2025	07/02/2019			Bond Future	133.5892	133.5892	133.5441	133.5441	(0.034)	0.0000	0.0000	0
2019/02/07	2025	02/05/2019			Bond Future	135.8874	135.8874	135.8839	135.8839	(0.003)	0.0000	0.0000	691
2019/02/07	2025	01/08/2019			Bond Future	138.4758	138.4758	138.4720	138.4720	(0.003)	0.0000	0.0000	0
2019/02/07	2029	07/02/2019			Bond Future	101.5831	101.5831	101.5491	101.5491	(0.034)	0.0000	0.0000	0
2019/02/07	2029	02/05/2019			Bond Future	102.2579	102.2579	102.2556	102.2556	(0.002)	0.0000	0.0000	3,020
2019/02/07	2029	01/08/2019			Bond Future	104.2410	104.2410	104.2384	104.2384	(0.003)	0.0000	0.0000	0
2019/02/07	2030	07/02/2019	8.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2030	07/02/2019	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2030	07/02/2019			Bond Future	9.1207	92.5924	9.1500	92.4028	0.321	0.0000	0.0000	0
2019/02/07	2030	07/02/2019	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2030	07/02/2019	9.68	Call	Bond Future	3,533.7600	3.5338	3,344.1800	3.3442	(5.365)	0	0	0
2019/02/07	2030	07/02/2019	9.18	Put	Bond Future	45.6800	0.0457	0.0000	0.0000	(100.000)	0	0	0
2019/02/07	2030	07/02/2019	9.18	Call	Bond Future	429.0300	0.4290	193.7700	0.1938	(54.835)	0	0	0
2019/02/07	2030	07/02/2019	8.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2030	07/02/2019	8.62	Put	Bond Future	3,325.5900	3.3256	3,515.1700	3.5152	5.701	0	0	0
2019/02/07	2030	07/02/2019	10.20	Call	Bond Future	6,657.6600	6.6577	6,468.0800	6.4681	(2.848)	0	0	0
2019/02/07	2030	07/02/2019	8.90	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/02/07	2030	07/02/2019	8.63	Put	Bond Future	3,257.6300	3.2576	3,447.2100	3.4472	5.820	0	0	0
2019/02/07	2030	07/02/2019	8.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2030	07/02/2019	8.64	Put	Bond Future	3,189.7200	3.1897	3,379.3000	3.3793	5.943	0	0	0
2019/02/07	2030	07/02/2019	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2030	07/02/2019	9.60	Call	Bond Future	3,039.5600	3.0396	2,849.9800	2.8500	(6.237)	0	0	0
2019/02/07	2030	07/02/2019	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2030	07/02/2019	9.40	Call	Bond Future	1,787.7500	1.7878	1,598.1700	1.5982	(10.604)	0	0	0
2019/02/07	2030	07/02/2019	8.70	Put	Bond Future	2,783.6600	2.7837	2,973.2400	2.9732	6.810	0	0	0
2019/02/07	2030	07/02/2019	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2030	07/02/2019	8.90	Put	Bond Future	1,446.6600	1.4467	1,636.2000	1.6362	13.102	0	0	0
2019/02/07	2030	02/05/2019	8.90	Put	Bond Future	2,649.8300	2.6498	2,660.3800	2.6604	0.398	0	0	0
2019/02/07	2030	02/05/2019	9.41	Call	Bond Future	2,500.3400	2.5003	2,472.7200	2.4727	(1.105)	0	0	0
2019/02/07	2030	02/05/2019			Bond Future	9.1777	94.1641	9.1822	94.1355	0.049	0.0000	0.0000	47,672
2019/02/07	2030	02/05/2019	9.39	Call	Bond Future	2,418.7200	2.4187	2,391.3300	2.3913	(1.132)	0	0	0
2019/02/07	2030	02/05/2019	9.39	Put	Bond Future	1,078.1000	1.0781	1,079.2200	1.0792	0.104	0	0	0
2019/02/07	2030	02/05/2019	10.20	Call	Bond Future	6,412.3100	6.4123	6,381.8400	6.3818	(0.475)	0	0	0
2019/02/07	2030	02/05/2019	10.20	Put	Bond Future	189.8400	0.1898	187.8800	0.1879	(1.032)	0	0	3,000
2019/02/07	2030	02/05/2019	8.90	Call	Bond Future	855.4300	0.8554	837.4700	0.8375	(2.100)	0	0	3,000
2019/02/07	2030	02/05/2019	9.41	Put	Bond Future	1,034.7500	1.0347	1,035.6400	1.0356	0.086	0	0	0
2019/02/07	2030	02/05/2019	9.40	Call	Bond Future	2,459.3800	2.4594	2,431.8700	2.4319	(1.119)	0	0	3,000
2019/02/07	2030	02/05/2019	9.40	Put	Bond Future	1,056.2500	1.0563	1,057.2500	1.0572	0.095	0	0	0
2019/02/07	2030	01/08/2019	9.15	Put	Bond Future	0.0000	0.0000	2,682.6700	2.6827	100.000	0	0	0
2019/02/07	2030	01/08/2019	9.91	Put	Bond Future	1,035.3000	1.0353	1,036.6300	1.0366	0.128	0	0	0
2019/02/07	2030	01/08/2019			Bond Future	9.2322	91.9624	9.2368	91.9331	0.051	0.0000	0.0000	0
2019/02/07	2030	01/08/2019	8.35	Put	Bond Future	0.0000	0.0000	6,206.6800	6.2067	100.000	0	0	0

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2019/02/07	2030	01/08/2019	8.35	Call	Bond Future	0.0000	0.0000	425.5600	0.4256	100.000	0	0	2,025
2019/02/07	2030	01/08/2019	9.15	Call	Bond Future	0.0000	0.0000	2,136.9200	2.1369	100.000	0	0	2,025
2019/02/07	2030	01/08/2019	9.91	Call	Bond Future	5,152.0800	5.1521	5,124.1700	5.1242	(0.542)	0	0	0
2019/02/07	2030	01/08/2019	9.92	Call	Bond Future	5,198.0900	5.1981	5,170.1300	5.1701	(0.538)	0	0	0
2019/02/07	2030	01/08/2019	9.90	Put	Bond Future	1,048.3200	1.0483	1,049.7100	1.0497	0.133	0	0	0
2019/02/07	2030	01/08/2019	9.92	Put	Bond Future	1,022.4400	1.0224	1,023.7200	1.0237	0.125	0	0	0
2019/02/07	2030	01/08/2019	9.90	Call	Bond Future	5,106.1700	5.1062	5,078.3200	5.0783	(0.545)	0	0	0
2019/02/07	2032	07/02/2019	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2032	07/02/2019	8.80	Put	Bond Future	3,923.7700	3.9238	4,129.6500	4.1296	5.247	0	0	0
2019/02/07	2032	07/02/2019			Bond Future	9.3407	94.8865	9.3700	94.6807	0.313	0.0000	0.0000	0
2019/02/07	2032	07/02/2019	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2032	07/02/2019	8.82	Put	Bond Future	3,774.5300	3.7745	3,980.4100	3.9804	5.454	0	0	0
2019/02/07	2032	07/02/2019	8.81	Put	Bond Future	3,849.1100	3.8491	4,054.9900	4.0550	5.349	0	0	0
2019/02/07	2032	07/02/2019	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2032	02/05/2019	9.62	Put	Bond Future	1,242.7300	1.2427	1,230.1800	1.2302	(1.010)	0	0	0
2019/02/07	2032	02/05/2019	9.61	Call	Bond Future	2,723.8100	2.7238	2,716.2800	2.7163	(0.276)	0	0	0
2019/02/07	2032	02/05/2019			Bond Future	9.3978	92.3412	9.3971	92.3463	(0.008)	0.0000	0.0000	40,947
2019/02/07	2032	02/05/2019	9.62	Call	Bond Future	2,768.2500	2.7682	2,760.7700	2.7608	(0.270)	0	0	0
2019/02/07	2032	02/05/2019	9.61	Put	Bond Future	1,266.1800	1.2662	1,253.5800	1.2536	(0.995)	0	0	0
2019/02/07	2032	02/05/2019	9.63	Call	Bond Future	2,813.1400	2.8131	2,805.7200	2.8057	(0.264)	0	0	0
2019/02/07	2032	02/05/2019	9.63	Put	Bond Future	1,219.8100	1.2198	1,207.3200	1.2073	(1.024)	0	0	0
2019/02/07	2032	01/08/2019	10.10	Call	Bond Future	5,476.1600	5.4762	5,473.1000	5.4731	(0.056)	0	0	0
2019/02/07	2032	01/08/2019	10.11	Put	Bond Future	1,164.7200	1.1647	1,156.8300	1.1568	(0.677)	0	0	0
2019/02/07	2032	01/08/2019			Bond Future	9.4508	94.1101	9.4501	94.1150	(0.008)	0.0000	0.0000	0
2019/02/07	2032	01/08/2019	10.10	Put	Bond Future	1,179.4600	1.1795	1,171.5400	1.1715	(0.671)	0	0	0
2019/02/07	2032	01/08/2019	10.11	Call	Bond Future	5,525.3700	5.5254	5,522.3400	5.5223	(0.055)	0	0	0
2019/02/07	2032	01/08/2019	10.09	Call	Bond Future	5,426.8600	5.4269	5,423.7500	5.4238	(0.057)	0	0	0
2019/02/07	2032	01/08/2019	10.09	Put	Bond Future	1,194.1800	1.1942	1,186.2100	1.1862	(0.667)	0	0	0
2019/02/07	2033	07/02/2019			Bond Future	104.2480	104.2480	104.0888	104.0888	(0.153)	0.0000	0.0000	0
2019/02/07	2033	02/05/2019			Bond Future	104.8964	104.8964	104.7677	104.7677	(0.123)	0.0000	0.0000	6,090
2019/02/07	2033	01/08/2019			Bond Future	106.9306	106.9306	106.7990	106.7990	(0.123)	0.0000	0.0000	0
2019/02/07	2037	07/02/2019	9.06	Put	Bond Future	4,337.0100	4.3370	4,567.4100	4.5674	5.312	0	0	0
2019/02/07	2037	07/02/2019	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2037	07/02/2019			Bond Future	9.5907	91.0159	9.6200	90.7855	0.305	0.0000	0.0000	0
2019/02/07	2037	07/02/2019	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2037	07/02/2019	9.05	Put	Bond Future	4,421.7200	4.4217	4,652.1200	4.6521	5.211	0	0	0
2019/02/07	2037	07/02/2019	9.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2037	07/02/2019	9.07	Put	Bond Future	4,252.4200	4.2524	4,482.8200	4.4828	5.418	0	0	0
2019/02/07	2037	02/05/2019	9.81	Put	Bond Future	1,519.9600	1.5200	1,505.8100	1.5058	(0.931)	0	0	0
2019/02/07	2037	02/05/2019			Bond Future	9.6489	92.5607	9.6482	92.5663	(0.007)	0.0000	0.0000	57,745
2019/02/07	2037	02/05/2019	9.80	Call	Bond Future	2,715.4700	2.7155	2,706.8700	2.7069	(0.317)	0	0	0
2019/02/07	2037	02/05/2019	9.80	Put	Bond Future	1,549.4400	1.5494	1,535.2300	1.5352	(0.917)	0	0	0
2019/02/07	2037	02/05/2019	9.81	Call	Bond Future	2,762.3600	2.7624	2,753.8200	2.7538	(0.309)	0	0	0
2019/02/07	2037	02/05/2019	9.79	Call	Bond Future	2,669.1100	2.6691	2,660.4500	2.6605	(0.324)	0	0	0
2019/02/07	2037	02/05/2019	9.79	Put	Bond Future	1,579.5500	1.5796	1,565.2800	1.5653	(0.903)	0	0	0

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2019/02/07	2037	01/08/2019	10.31	Call	Bond Future	5,911.4100	5.9114	5,907.5800	5.9076	(0.065)	0	0	0
2019/02/07	2037	01/08/2019			Bond Future	9.7062	90.0781	9.7055	90.0835	(0.007)	0.0000	0.0000	0
2019/02/07	2037	01/08/2019	10.29	Call	Bond Future	5,804.6100	5.8046	5,800.6900	5.8007	(0.068)	0	0	0
2019/02/07	2037	01/08/2019	10.29	Put	Bond Future	1,476.0700	1.4761	1,466.7600	1.4668	(0.631)	0	0	0
2019/02/07	2037	01/08/2019	10.31	Put	Bond Future	1,440.2700	1.4403	1,431.0500	1.4310	(0.640)	0	0	0
2019/02/07	2037	01/08/2019	10.30	Call	Bond Future	5,857.9400	5.8579	5,854.0700	5.8541	(0.066)	0	0	0
2019/02/07	2037	01/08/2019	10.30	Put	Bond Future	1,458.0600	1.4581	1,448.8000	1.4488	(0.635)	0	0	0
2019/02/07	2038	07/02/2019			Bond Future	121.6875	121.6875	121.7382	121.7382	0.042	0.0000	0.0000	0
2019/02/07	2038	02/05/2019			Bond Future	123.7808	123.7808	123.9638	123.9638	0.148	0.0000	0.0000	10,004
2019/02/07	2038	01/08/2019			Bond Future	126.1287	126.1287	126.3150	126.3150	0.148	0.0000	0.0000	0
2019/02/07	2040	07/02/2019	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2040	07/02/2019	9.11	Put	Bond Future	4,915.1600	4.9152	5,163.2300	5.1632	5.047	0	0	0
2019/02/07	2040	07/02/2019			Bond Future	9.6657	94.3560	9.6950	94.1080	0.303	0.0000	0.0000	0
2019/02/07	2040	07/02/2019	9.13	Put	Bond Future	4,731.2800	4.7313	4,979.3500	4.9794	5.243	0	0	0
2019/02/07	2040	07/02/2019	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2040	07/02/2019	9.12	Put	Bond Future	4,823.1500	4.8231	5,071.2200	5.0712	5.143	0	0	0
2019/02/07	2040	07/02/2019	9.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2040	02/05/2019	9.60	Call	Bond Future	1,722.9100	1.7229	1,693.9300	1.6939	(1.682)	0	0	1,150
2019/02/07	2040	02/05/2019	9.89	Call	Bond Future	3,014.4300	3.0144	2,978.8800	2.9789	(1.179)	0	0	0
2019/02/07	2040	02/05/2019	9.88	Put	Bond Future	1,665.0200	1.6650	1,666.9300	1.6669	0.115	0	0	0
2019/02/07	2040	02/05/2019			Bond Future	9.7236	95.9577	9.7280	95.9204	0.046	0.0000	0.0000	22,321
2019/02/07	2040	02/05/2019	10.20	Put	Bond Future	890.5000	0.8905	888.5700	0.8886	(0.217)	0	0	0
2019/02/07	2040	02/05/2019	10.20	Call	Bond Future	4,758.7400	4.7587	4,719.5300	4.7195	(0.824)	0	0	1,150
2019/02/07	2040	02/05/2019	9.60	Put	Bond Future	2,770.0400	2.7700	2,778.3400	2.7783	0.300	0	0	0
2019/02/07	2040	02/05/2019	9.90	Call	Bond Future	3,065.0700	3.0651	3,029.3500	3.0294	(1.165)	0	0	0
2019/02/07	2040	02/05/2019	9.90	Put	Bond Future	1,602.0900	1.6021	1,603.6500	1.6037	0.097	0	0	0
2019/02/07	2040	02/05/2019	9.89	Put	Bond Future	1,633.4000	1.6334	1,635.1300	1.6351	0.106	0	0	0
2019/02/07	2040	02/05/2019	9.88	Call	Bond Future	2,963.9800	2.9640	2,928.6100	2.9286	(1.193)	0	0	0
2019/02/07	2040	01/08/2019	10.36	Call	Bond Future	6,243.1200	6.2431	6,207.2200	6.2072	(0.575)	0	0	0
2019/02/07	2040	01/08/2019	10.37	Put	Bond Future	1,607.8800	1.6079	1,609.9900	1.6100	0.131	0	0	0
2019/02/07	2040	01/08/2019			Bond Future	9.7808	93.2897	9.7853	93.2516	0.047	0.0000	0.0000	0
2019/02/07	2040	01/08/2019	10.36	Put	Bond Future	1,627.4100	1.6274	1,629.5900	1.6296	0.134	0	0	0
2019/02/07	2040	01/08/2019	10.37	Call	Bond Future	6,300.0400	6.3000	6,264.0700	6.2641	(0.571)	0	0	0
2019/02/07	2040	01/08/2019	10.38	Call	Bond Future	6,357.0900	6.3571	6,321.0400	6.3210	(0.567)	0	0	0
2019/02/07	2040	01/08/2019	10.38	Put	Bond Future	1,588.6000	1.5886	1,590.6300	1.5906	0.128	0	0	0
2019/02/07	2044	07/02/2019	9.18	Put	Bond Future	4,564.1800	4.5642	4,817.5600	4.8176	5.551	0	0	0
2019/02/07	2044	07/02/2019			Bond Future	9.6857	91.5340	9.7150	91.2806	0.303	0.0000	0.0000	0
2019/02/07	2044	07/02/2019	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2044	07/02/2019	9.17	Put	Bond Future	4,658.2400	4.6582	4,911.6200	4.9116	5.439	0	0	0
2019/02/07	2044	07/02/2019	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2044	07/02/2019	9.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	2044	07/02/2019	9.16	Put	Bond Future	4,752.4500	4.7525	5,005.8300	5.0058	5.332	0	0	0
2019/02/07	2044	02/05/2019	9.90	Call	Bond Future	3,044.3700	3.0444	3,008.0500	3.0081	(1.193)	0	0	0
2019/02/07	2044	02/05/2019			Bond Future	9.7411	93.0876	9.7456	93.0493	0.046	0.0000	0.0000	35,981
2019/02/07	2044	02/05/2019	9.90	Put	Bond Future	1,699.0700	1.6991	1,700.9800	1.7010	0.112	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
2019/02/07	2044	02/05/2019	9.91	Call	Bond Future	3,095.8100		3.0958	3,059.3100	3.0593	(1.179)	0	0	0
2019/02/07	2044	02/05/2019	9.92	Put	Bond Future	1,635.3100		1.6353	1,636.8800	1.6369	0.096	0	0	0
2019/02/07	2044	02/05/2019	9.91	Put	Bond Future	1,666.9400		1.6669	1,668.6700	1.6687	0.104	0	0	0
2019/02/07	2044	02/05/2019	9.92	Call	Bond Future	3,147.6100		3.1476	3,110.9500	3.1110	(1.165)	0	0	0
2019/02/07	2044	01/08/2019	9.86	Put	Bond Future	3,130.2200		3.1302	3,138.4900	3.1385	0.264	0	0	0
2019/02/07	2044	01/08/2019	10.53	Call	Bond Future	7,276.2400		7.2762	7,238.2500	7.2383	(0.522)	0	0	0
2019/02/07	2044	01/08/2019	10.40	Put	Bond Future	1,624.2900		1.6243	1,626.3800	1.6264	0.129	0	0	0
2019/02/07	2044	01/08/2019			Bond Future	9.7959		90.4898	9.8005	90.4507	0.047	0.0000	0.0000	0
2019/02/07	2044	01/08/2019	10.39	Call	Bond Future	6,457.0400		6.4570	6,420.0300	6.4200	(0.573)	0	0	0
2019/02/07	2044	01/08/2019	10.39	Put	Bond Future	1,643.8600		1.6439	1,646.0200	1.6460	0.131	0	0	0
2019/02/07	2044	01/08/2019	9.86	Call	Bond Future	3,671.5800		3.6716	3,640.6800	3.6407	(0.842)	0	0	100
2019/02/07	2044	01/08/2019	10.53	Put	Bond Future	1,391.7400		1.3917	1,392.9200	1.3929	0.085	0	0	100
2019/02/07	2044	01/08/2019	10.40	Call	Bond Future	6,514.7500		6.5148	6,477.6700	6.4777	(0.569)	0	0	0
2019/02/07	2044	01/08/2019	9.36	Put	Bond Future	5,556.1900		5.5562	5,573.7700	5.5738	0.316	0	0	0
2019/02/07	2044	01/08/2019	9.36	Call	Bond Future	1,729.5500		1.7296	1,707.9600	1.7080	(1.248)	0	0	100
2019/02/07	2044	01/08/2019	10.38	Call	Bond Future	6,399.4300		6.3994	6,362.5000	6.3625	(0.577)	0	0	0
2019/02/07	2044	01/08/2019	10.38	Put	Bond Future	1,663.6600		1.6637	1,665.9000	1.6659	0.135	0	0	0
2019/02/07	2046	07/02/2019			Bond Future	116.3082		116.3082	116.2698	116.2698	(0.033)	0.0000	0.0000	0
2019/02/07	2046	02/05/2019			Bond Future	116.6236		116.6236	116.6214	116.6214	(0.002)	0.0000	0.0000	12,517
2019/02/07	2046	01/08/2019			Bond Future	118.8853		118.8853	118.8827	118.8827	(0.002)	0.0000	0.0000	0
2019/02/07	2050	07/02/2019			Bond Future	120.4738		120.4738	120.4341	120.4341	(0.033)	0.0000	0.0000	0
2019/02/07	2050	02/05/2019			Bond Future	122.5463		122.5463	122.5443	122.5443	(0.002)	0.0000	0.0000	10,644
2019/02/07	2050	01/08/2019			Bond Future	123.1049		123.1049	123.1023	123.1023	(0.002)	0.0000	0.0000	0
2019/02/07	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	AL37	07/02/2019			Index Future	618.7370		618.7370	618.0270	618.0270	(0.115)	0.0000	0.0000	0
2019/02/07	AL37	02/05/2019			Index Future	629.2390		629.2390	629.0420	629.0420	(0.031)	0.0000	0.0000	0
2019/02/07	AL37	01/08/2019			Index Future	641.2900		641.2900	641.0870	641.0870	(0.032)	0.0000	0.0000	0
2019/02/07	AL7T	07/02/2019			Index Future	716.8990		716.8990	715.5400	715.5400	(0.190)	0.0000	0.0000	0
2019/02/07	AL7T	02/05/2019			Index Future	729.0670		729.0670	728.7470	728.7470	(0.044)	0.0000	0.0000	0
2019/02/07	AL7T	01/08/2019			Index Future	743.0300		743.0300	742.7010	742.7010	(0.044)	0.0000	0.0000	0
2019/02/07	ALBI	07/02/2019			Index Future	650.5180		650.5180	649.0960	649.0960	(0.219)	0.0000	0.0000	0
2019/02/07	ALBI	02/05/2019			Index Future	661.5600		661.5600	661.4550	661.4550	(0.016)	0.0000	0.0000	885
2019/02/07	ALBI	01/08/2019			Index Future	674.2290		674.2290	674.1210	674.1210	(0.016)	0.0000	0.0000	0
2019/02/07	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C007	31/01/2037			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 ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	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
2019/02/07	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/07	ES33	07/02/2019			Bond Future	10.7713		79.2984	10.8000	79.1268	0.267	0.0000	0.0000	0
2019/02/07	ES33	02/05/2019			Bond Future	10.8677		76.8542	10.8613	76.8919	(0.059)	0.0000	0.0000	350
2019/02/07	ES33	01/08/2019			Bond Future	10.9648		78.3263	10.9582	78.3646	(0.060)	0.0000	0.0000	0
2019/02/07	ES42	07/02/2019			Bond Future	11.0162		81.5989	11.0450	81.4021	0.262	0.0000	0.0000	0
2019/02/07	ES42	02/05/2019			Bond Future	11.1125		78.7235	11.1164	78.6967	0.036	0.0000	0.0000	4,919
2019/02/07	ES42	01/08/2019			Bond Future	11.2078		80.2319	11.2119	80.2044	0.037	0.0000	0.0000	0
2019/02/07	GOVI	07/02/2019	666.53	Put	GOVI	222,570.0000		22.2570	237,000.0000	23.7000	6.483	0	0	0
2019/02/07	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	GOVI	07/02/2019	666.52	Put	GOVI	222,470.0000		22.2470	236,900.0000	23.6900	6.486	0	0	0
2019/02/07	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	GOVI	07/02/2019			GOVI	644.2730		644.2730	642.8300	642.8300	(0.224)	0.0000	0.0000	0
2019/02/07	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	GOVI	07/02/2019	666.51	Put	GOVI	222,370.0000		22.2370	236,800.0000	23.6800	6.489	0	0	0
2019/02/07	GOVI	02/05/2019	647.87	Call	GOVI	73,380.0000		7.3380	72,520.0000	7.2520	(1.172)	0	0	0
2019/02/07	GOVI	02/05/2019	647.88	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	GOVI	02/05/2019	647.86	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	GOVI	02/05/2019			GOVI	655.2080		655.2080	655.1220	655.1220	(0.013)	0.0000	0.0000	442
2019/02/07	GOVI	02/05/2019	647.87	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	GOVI	02/05/2019	647.88	Call	GOVI	73,280.0000		7.3280	72,420.0000	7.2420	(1.174)	0	0	0
2019/02/07	GOVI	02/05/2019	647.86	Call	GOVI	73,480.0000		7.3480	72,620.0000	7.2620	(1.170)	0	0	0
2019/02/07	GOVI	01/08/2019	638.68	Call	GOVI	290,760.0000		29.0760	289,870.0000	28.9870	(0.306)	0	0	0
2019/02/07	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	GOVI	01/08/2019			GOVI	667.7560		667.7560	667.6670	667.6670	(0.013)	0.0000	0.0000	0
2019/02/07	GOVI	01/08/2019	638.69	Call	GOVI	290,660.0000		29.0660	289,770.0000	28.9770	(0.306)	0	0	0
2019/02/07	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	GOVI	01/08/2019	638.67	Call	GOVI	290,860.0000		29.0860	289,970.0000	28.9970	(0.306)	0	0	0
2019/02/07	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	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
2019/02/07	IGOV	07/02/2019			Index Future	256.5850	256.5850	256.5990	256.5990	0.005	0.0000	0.0000	0
2019/02/07	IGOV	02/05/2019			Index Future	260.9990	260.9990	261.0500	261.0500	0.020	0.0000	0.0000	734
2019/02/07	IGOV	01/08/2019			Index Future	266.0600	266.0600	266.1110	266.1110	0.019	0.0000	0.0000	0
2019/02/07	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/07	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/07	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8700	99.8700	0.010	0.0000	0.0000	0
2019/02/07	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/07	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/07	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8700	101.8700	0.010	0.0000	0.0000	0
2019/02/07	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8100	102.8100	0.010	0.0000	0.0000	0
2019/02/07	IS02	23/03/2020			Interest Rate Swap	98.8000	98.8000	98.8100	98.8100	0.010	0.0000	0.0000	0
2019/02/07	IS02	22/06/2020			Interest Rate Swap	102.3500	102.3500	102.3600	102.3600	0.010	0.0000	0.0000	0
2019/02/07	IS02	21/09/2020			Interest Rate Swap	99.3100	99.3100	99.3300	99.3300	0.020	0.0000	0.0000	0
2019/02/07	IS05	17/12/2020			Interest Rate Swap	96.0800	96.0800	96.0900	96.0900	0.010	0.0000	0.0000	0
2019/02/07	IS05	16/03/2021			Interest Rate Swap	95.2100	95.2100	95.2300	95.2300	0.021	0.0000	0.0000	0
2019/02/07	IS05	15/06/2021			Interest Rate Swap	94.3100	94.3100	94.3400	94.3400	0.032	0.0000	0.0000	0
2019/02/07	IS05	21/09/2021			Interest Rate Swap	94.3900	94.3900	94.4300	94.4300	0.042	0.0000	0.0000	0
2019/02/07	IS05	21/12/2021			Interest Rate Swap	96.5100	96.5100	96.5500	96.5500	0.041	0.0000	0.0000	51
2019/02/07	IS05	15/03/2022			Interest Rate Swap	96.5700	96.5700	96.6200	96.6200	0.052	0.0000	0.0000	0
2019/02/07	IS05	21/06/2022			Interest Rate Swap	97.6800	97.6800	97.7400	97.7400	0.061	0.0000	0.0000	0
2019/02/07	IS05	20/09/2022			Interest Rate Swap	101.5400	101.5400	101.6000	101.6000	0.059	0.0000	0.0000	0
2019/02/07	IS05	20/12/2022			Interest Rate Swap	102.7200	102.7200	102.7900	102.7900	0.068	0.0000	0.0000	0
2019/02/07	IS05	22/03/2023			Interest Rate Swap	96.0100	96.0100	96.0800	96.0800	0.073	0.0000	0.0000	0
2019/02/07	IS05	20/06/2023			Interest Rate Swap	102.0100	102.0100	102.0900	102.0900	0.078	0.0000	0.0000	0
2019/02/07	IS05	19/09/2023			Interest Rate Swap	97.4300	97.4300	97.5200	97.5200	0.092	0.0000	0.0000	0
2019/02/07	IS10	17/12/2025			Interest Rate Swap	93.7800	93.7800	93.8900	93.8900	0.117	0.0000	0.0000	0
2019/02/07	IS10	16/03/2026			Interest Rate Swap	90.7400	90.7400	90.8500	90.8500	0.121	0.0000	0.0000	0
2019/02/07	IS10	15/06/2026			Interest Rate Swap	89.4600	89.4600	89.5600	89.5600	0.112	0.0000	0.0000	0
2019/02/07	IS10	21/09/2026			Interest Rate Swap	91.6200	91.6200	91.7200	91.7200	0.109	0.0000	0.0000	0
2019/02/07	IS10	21/12/2026			Interest Rate Swap	95.4400	95.4400	95.5300	95.5300	0.094	0.0000	0.0000	0
2019/02/07	IS10	15/03/2027			Interest Rate Swap	93.9900	93.9900	94.0800	94.0800	0.096	0.0000	0.0000	0
2019/02/07	IS10	21/06/2027			Interest Rate Swap	96.0600	96.0600	96.1700	96.1700	0.115	0.0000	0.0000	0
2019/02/07	IS10	20/09/2027			Interest Rate Swap	101.5300	101.5300	101.6600	101.6600	0.128	0.0000	0.0000	0
2019/02/07	IS10	20/12/2027			Interest Rate Swap	101.8800	101.8800	102.0300	102.0300	0.147	0.0000	0.0000	0
2019/02/07	IS10	22/03/2028			Interest Rate Swap	95.3300	95.3300	95.5000	95.5000	0.178	0.0000	0.0000	0
2019/02/07	IS10	20/06/2028			Interest Rate Swap	102.5500	102.5500	102.7200	102.7200	0.166	0.0000	0.0000	0
2019/02/07	IS10	19/09/2028			Interest Rate Swap	96.0600	96.0600	96.2300	96.2300	0.177	0.0000	0.0000	0
2019/02/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/07	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	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
2019/02/07	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/07	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/07	R023	07/02/2019	10.59	Call	Bond Future	8,962.8900	8.9629	8,845.3100	8.8453	(1.312)	0	0	0
2019/02/07	R023	07/02/2019			Bond Future	7.8055	103.3372	7.8400	103.2196	0.442	0.0000	0.0000	0
2019/02/07	R023	07/02/2019	10.57	Call	Bond Future	8,902.1200	8.9021	8,784.5400	8.7845	(1.321)	0	0	0
2019/02/07	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R023	07/02/2019	10.58	Call	Bond Future	8,932.5100	8.9325	8,814.9300	8.8149	(1.316)	0	0	0
2019/02/07	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R023	02/05/2019	8.45	Call	Bond Future	2,123.6700	2.1237	2,092.5500	2.0925	(1.465)	0	0	0
2019/02/07	R023	02/05/2019	8.44	Put	Bond Future	134.3900	0.1344	136.6700	0.1367	1.697	0	0	0
2019/02/07	R023	02/05/2019			Bond Future	7.8276	101.1629	7.8379	101.1296	0.131	0.0000	0.0000	69,199
2019/02/07	R023	02/05/2019	8.46	Call	Bond Future	2,152.0200	2.1520	2,120.8300	2.1208	(1.449)	0	0	0
2019/02/07	R023	02/05/2019	8.46	Put	Bond Future	127.8900	0.1279	130.0200	0.1300	1.665	0	0	0
2019/02/07	R023	02/05/2019	8.45	Put	Bond Future	131.1600	0.1312	133.3600	0.1334	1.677	0	0	0
2019/02/07	R023	02/05/2019	8.44	Call	Bond Future	2,095.2800	2.0953	2,064.2400	2.0642	(1.481)	0	0	0
2019/02/07	R023	01/08/2019	8.95	Call	Bond Future	3,561.7600	3.5618	3,530.1800	3.5302	(0.887)	0	0	0
2019/02/07	R023	01/08/2019			Bond Future	7.8282	103.1005	7.8393	103.0663	0.143	0.0000	0.0000	0
2019/02/07	R023	01/08/2019	8.93	Call	Bond Future	3,511.2200	3.5112	3,479.7500	3.4798	(0.896)	0	0	0
2019/02/07	R023	01/08/2019	8.93	Put	Bond Future	210.5300	0.2105	213.2500	0.2132	1.292	0	0	0
2019/02/07	R023	01/08/2019	8.95	Put	Bond Future	202.4100	0.2024	205.0200	0.2050	1.289	0	0	0
2019/02/07	R023	01/08/2019	8.94	Call	Bond Future	3,536.4600	3.5365	3,504.9400	3.5049	(0.891)	0	0	0
2019/02/07	R023	01/08/2019	8.94	Put	Bond Future	206.4400	0.2064	209.1100	0.2091	1.293	0	0	0
2019/02/07	R035	07/02/2019	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R035	07/02/2019			Bond Future	9.5158	98.8184	9.5450	98.5900	0.307	0.0000	0.0000	0
2019/02/07	R035	07/02/2019	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R035	07/02/2019	8.96	Put	Bond Future	4,502.7600	4.5028	4,731.1900	4.7312	5.073	0	0	0
2019/02/07	R035	07/02/2019	8.98	Put	Bond Future	4,335.3100	4.3353	4,563.7400	4.5637	5.269	0	0	0
2019/02/07	R035	07/02/2019	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R035	07/02/2019	8.97	Put	Bond Future	4,418.9800	4.4190	4,647.4100	4.6474	5.169	0	0	0
2019/02/07	R035	02/05/2019	9.74	Put	Bond Future	1,513.7700	1.5138	1,499.4700	1.4995	(0.945)	0	0	0
2019/02/07	R035	02/05/2019			Bond Future	9.5716	95.9972	9.5708	96.0031	(0.008)	0.0000	0.0000	74,020
2019/02/07	R035	02/05/2019	9.74	Call	Bond Future	2,802.9000	2.8029	2,794.4800	2.7945	(0.300)	0	0	0
2019/02/07	R035	02/05/2019	9.75	Call	Bond Future	2,849.8100	2.8498	2,841.4600	2.8415	(0.293)	0	0	0
2019/02/07	R035	02/05/2019	9.75	Put	Bond Future	1,484.9600	1.4850	1,470.7300	1.4707	(0.958)	0	0	0
2019/02/07	R035	02/05/2019	9.73	Call	Bond Future	2,756.1700	2.7562	2,747.6900	2.7477	(0.308)	0	0	0
2019/02/07	R035	02/05/2019	9.73	Put	Bond Future	1,542.8500	1.5428	1,528.4900	1.5285	(0.931)	0	0	0
2019/02/07	R035	01/08/2019	10.23	Call	Bond Future	5,930.4900	5.9305	5,926.7700	5.9268	(0.063)	0	0	0
2019/02/07	R035	01/08/2019	10.22	Put	Bond Future	1,490.7800	1.4908	1,481.2900	1.4813	(0.637)	0	0	0
2019/02/07	R035	01/08/2019			Bond Future	9.6247	97.8359	9.6239	97.8416	(0.008)	0.0000	0.0000	0
2019/02/07	R035	01/08/2019	10.24	Call	Bond Future	5,983.7600	5.9838	5,980.0800	5.9801	(0.061)	0	0	0
2019/02/07	R035	01/08/2019	10.24	Put	Bond Future	1,455.3700	1.4554	1,445.9700	1.4460	(0.646)	0	0	0
2019/02/07	R035	01/08/2019	10.23	Put	Bond Future	1,473.0800	1.4731	1,463.6400	1.4636	(0.641)	0	0	0
2019/02/07	R035	01/08/2019	10.22	Call	Bond Future	5,877.1200	5.8771	5,873.3500	5.8734	(0.064)	0	0	0
2019/02/07	R186	07/02/2019	8.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2019/02/07	R186	07/02/2019	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R186	07/02/2019	8.21	Put	Bond Future	2,592.0700	2.5921	2,797.6100	2.7976	7.930	0	0	0
2019/02/07	R186	07/02/2019	8.50	Call	Bond Future	1.8200	0.0018	0.0000	0.0000	(100.000)	0	0	0
2019/02/07	R186	07/02/2019	9.50	Call	Bond Future	5,029.2500	5.0293	4,823.7100	4.8237	(4.087)	0	0	0
2019/02/07	R186	07/02/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R186	07/02/2019			Bond Future	8.6357	111.9815	8.6700	111.7759	0.397	0.0000	0.0000	0
2019/02/07	R186	07/02/2019	9.00	Call	Bond Future	2,157.2200	2.1572	1,951.6800	1.9517	(9.528)	0	0	0
2019/02/07	R186	07/02/2019	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R186	07/02/2019	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R186	07/02/2019	9.20	Call	Bond Future	3,318.1600	3.3182	3,112.6200	3.1126	(6.194)	0	0	0
2019/02/07	R186	07/02/2019	9.30	Call	Bond Future	3,892.5300	3.8925	3,686.9900	3.6870	(5.280)	0	0	0
2019/02/07	R186	07/02/2019	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R186	07/02/2019	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R186	07/02/2019	9.38	Call	Bond Future	4,349.1400	4.3491	4,143.6000	4.1436	(4.726)	0	0	0
2019/02/07	R186	07/02/2019	8.20	Put	Bond Future	2,653.9000	2.6539	2,859.4400	2.8594	7.745	0	0	0
2019/02/07	R186	07/02/2019	9.10	Call	Bond Future	2,739.7300	2.7397	2,534.1900	2.5342	(7.502)	0	0	0
2019/02/07	R186	07/02/2019	8.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R186	07/02/2019	8.30	Put	Bond Future	2,037.5200	2.0375	2,243.0600	2.2431	10.088	0	0	0
2019/02/07	R186	07/02/2019	8.50	Put	Bond Future	819.5800	0.8196	1,023.3000	1.0233	24.857	0	0	0
2019/02/07	R186	07/02/2019	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R186	07/02/2019	9.92	Call	Bond Future	7,365.1200	7.3651	7,159.5800	7.1596	(2.791)	0	0	0
2019/02/07	R186	07/02/2019	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R186	07/02/2019	9.23	Call	Bond Future	3,490.9000	3.4909	3,285.3600	3.2854	(5.888)	0	0	0
2019/02/07	R186	07/02/2019	8.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R186	07/02/2019	8.22	Put	Bond Future	2,530.2800	2.5303	2,735.8200	2.7358	8.123	0	0	0
2019/02/07	R186	07/02/2019	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R186	07/02/2019	9.27	Call	Bond Future	3,720.6400	3.7206	3,515.1000	3.5151	(5.524)	0	0	0
2019/02/07	R186	07/02/2019	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R186	07/02/2019	9.90	Call	Bond Future	7,255.4400	7.2554	7,049.9000	7.0499	(2.833)	0	0	0
2019/02/07	R186	07/02/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R186	07/02/2019	8.77	Put	Bond Future	2.5400	0.0025	0.0000	0.0000	(100.000)	0	0	0
2019/02/07	R186	07/02/2019	8.77	Call	Bond Future	804.3000	0.8043	596.2200	0.5962	(25.871)	0	0	0
2019/02/07	R186	02/05/2019	10.07	Call	Bond Future	7,745.4600	7.7455	7,688.3500	7.6884	(0.737)	0	0	0
2019/02/07	R186	02/05/2019	9.75	Call	Bond Future	6,108.2300	6.1082	6,051.7700	6.0518	(0.924)	0	0	0
2019/02/07	R186	02/05/2019	9.96	Put	Bond Future	62.1000	0.0621	62.2300	0.0622	0.209	0	0	90
2019/02/07	R186	02/05/2019	8.65	Put	Bond Future	1,529.0400	1.5290	1,550.5300	1.5505	1.405	0	0	0
2019/02/07	R186	02/05/2019	9.25	Put	Bond Future	409.9000	0.4099	414.7500	0.4148	1.183	0	0	0
2019/02/07	R186	02/05/2019	9.01	Put	Bond Future	711.4800	0.7115	721.1500	0.7211	1.359	0	0	0
2019/02/07	R186	02/05/2019	9.02	Call	Bond Future	2,614.2400	2.6142	2,566.5300	2.5665	(1.825)	0	0	0
2019/02/07	R186	02/05/2019			Bond Future	8.6879	113.8822	8.6977	113.8251	0.113	0.0000	0.0000	83,173
2019/02/07	R186	02/05/2019	8.65	Call	Bond Future	1,307.3800	1.3074	1,271.7500	1.2717	(2.725)	0	0	3,250
2019/02/07	R186	02/05/2019	9.03	Call	Bond Future	2,655.9200	2.6559	2,607.9700	2.6080	(1.805)	0	0	0
2019/02/07	R186	02/05/2019	9.03	Put	Bond Future	680.5600	0.6806	689.7300	0.6897	1.347	0	0	0
2019/02/07	R186	02/05/2019	10.07	Put	Bond Future	42.1100	0.0421	42.1200	0.0421	0.024	0	0	200
2019/02/07	R186	02/05/2019	9.30	Call	Bond Future	3,866.7800	3.8668	3,813.7900	3.8138	(1.370)	0	0	200
2019/02/07	R186	02/05/2019	9.75	Put	Bond Future	124.1400	0.1241	124.8000	0.1248	0.532	0	0	7,000
2019/02/07	R186	02/05/2019	9.96	Call	Bond Future	7,178.6800	7.1787	7,121.6900	7.1217	(0.794)	0	0	0
2019/02/07	R186	02/05/2019	9.20	Put	Bond Future	461.2100	0.4612	466.8600	0.4669	1.225	0	0	0

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2019/02/07	R186	02/05/2019	8.90	Call	Bond Future	2,140.8200	2.1408	2,096.4100	2.0964	(2.074)	0	0	0
2019/02/07	R186	02/05/2019	10.02	Put	Bond Future	50.3500	0.0504	50.4100	0.0504	0.119	0	0	3,250
2019/02/07	R186	02/05/2019	9.25	Call	Bond Future	3,631.2100	3.6312	3,578.9400	3.5789	(1.439)	0	0	3,250
2019/02/07	R186	02/05/2019	9.01	Call	Bond Future	2,572.6300	2.5726	2,525.1800	2.5252	(1.844)	0	0	0
2019/02/07	R186	02/05/2019	9.02	Put	Bond Future	695.9700	0.6960	705.3800	0.7054	1.352	0	0	0
2019/02/07	R186	02/05/2019	8.62	Put	Bond Future	1,620.2600	1.6203	1,642.9400	1.6429	1.400	0	0	0
2019/02/07	R186	02/05/2019	8.62	Call	Bond Future	1,222.6900	1.2227	1,188.2500	1.1883	(2.817)	0	0	90
2019/02/07	R186	02/05/2019	8.70	Put	Bond Future	1,385.1300	1.3851	1,404.6900	1.4047	1.412	0	0	0
2019/02/07	R186	02/05/2019	8.70	Call	Bond Future	1,455.8500	1.4559	1,418.2900	1.4183	(2.580)	0	0	200
2019/02/07	R186	02/05/2019	9.30	Put	Bond Future	364.9100	0.3649	369.0400	0.3690	1.132	0	0	0
2019/02/07	R186	02/05/2019	9.20	Call	Bond Future	3,401.0000	3.4010	3,349.5300	3.3495	(1.513)	0	0	90
2019/02/07	R186	02/05/2019	8.50	Put	Bond Future	2,022.3000	2.0223	2,049.9300	2.0499	1.366	0	0	0
2019/02/07	R186	02/05/2019	8.50	Call	Bond Future	917.4300	0.9174	887.9400	0.8879	(3.214)	0	0	7,000
2019/02/07	R186	02/05/2019	9.00	Put	Bond Future	727.4900	0.7275	737.4000	0.7374	1.362	0	0	0
2019/02/07	R186	02/05/2019	9.00	Call	Bond Future	2,531.4800	2.5315	2,484.2700	2.4843	(1.865)	0	0	7,000
2019/02/07	R186	02/05/2019	8.90	Put	Bond Future	910.6100	0.9106	923.3200	0.9233	1.396	0	0	4,250
2019/02/07	R186	02/05/2019	10.02	Call	Bond Future	7,487.5300	7.4875	7,430.4700	7.4305	(0.762)	0	0	0
2019/02/07	R186	02/05/2019	8.80	Put	Bond Future	1,128.3800	1.1284	1,144.3100	1.1443	1.412	0	0	0
2019/02/07	R186	02/05/2019	8.80	Call	Bond Future	1,780.8400	1.7808	1,739.6500	1.7397	(2.313)	0	0	7,500
2019/02/07	R186	02/05/2019	9.05	Call	Bond Future	2,740.2000	2.7402	2,691.7700	2.6918	(1.767)	0	0	0
2019/02/07	R186	02/05/2019	9.05	Put	Bond Future	650.8000	0.6508	659.4900	0.6595	1.335	0	0	3,250
2019/02/07	R186	01/08/2019	10.08	Put	Bond Future	311.8000	0.3118	314.7400	0.3147	0.943	0	0	6,000
2019/02/07	R186	01/08/2019	9.54	Call	Bond Future	5,201.2000	5.2012	5,150.3400	5.1503	(0.978)	0	0	0
2019/02/07	R186	01/08/2019			Bond Future	8.7324	110.7629	8.7427	110.7044	0.118	0.0000	0.0000	0
2019/02/07	R186	01/08/2019	9.52	Call	Bond Future	5,112.1400	5.1121	5,061.5100	5.0615	(0.990)	0	0	0
2019/02/07	R186	01/08/2019	9.52	Put	Bond Future	755.3500	0.7553	763.1900	0.7632	1.038	0	0	0
2019/02/07	R186	01/08/2019	8.30	Put	Bond Future	3,492.8000	3.4928	3,527.7800	3.5278	1.001	0	0	0
2019/02/07	R186	01/08/2019	8.30	Call	Bond Future	1,001.0600	1.0011	977.5700	0.9776	(2.347)	0	0	6,000
2019/02/07	R186	01/08/2019	9.05	Put	Bond Future	1,381.2900	1.3813	1,396.7100	1.3967	1.116	0	0	0
2019/02/07	R186	01/08/2019	9.05	Call	Bond Future	3,165.7600	3.1658	3,122.7100	3.1227	(1.360)	0	0	6,000
2019/02/07	R186	01/08/2019	10.08	Call	Bond Future	7,630.1400	7.6301	7,574.6100	7.5746	(0.728)	0	0	0
2019/02/07	R186	01/08/2019	9.54	Put	Bond Future	736.7300	0.7367	744.3400	0.7443	1.033	0	0	0
2019/02/07	R186	01/08/2019	9.53	Call	Bond Future	5,156.6300	5.1566	5,105.8800	5.1059	(0.984)	0	0	0
2019/02/07	R186	01/08/2019	9.53	Put	Bond Future	745.9800	0.7460	753.7000	0.7537	1.035	0	0	0
2019/02/07	R197	07/02/2019			Bond Future	300.1851	300.1851	300.0825	300.0825	(0.034)	0.0000	0.0000	0
2019/02/07	R197	02/05/2019			Bond Future	305.3494	305.3494	305.4696	305.4696	0.039	0.0000	0.0000	2,350
2019/02/07	R197	01/08/2019			Bond Future	303.7138	303.7138	303.8357	303.8357	0.040	0.0000	0.0000	0
2019/02/07	R202	07/02/2019			Bond Future	234.3345	234.3345	234.3914	234.3914	0.024	0.0000	0.0000	0
2019/02/07	R202	02/05/2019			Bond Future	238.3658	238.3658	238.4981	238.4981	0.055	0.0000	0.0000	8,786
2019/02/07	R202	01/08/2019			Bond Future	238.9743	238.9743	239.1088	239.1088	0.056	0.0000	0.0000	0
2019/02/07	R207	07/02/2019	6.52	Call	Bond Future	50.8200	0.0508	0.0000	0.0000	(100.000)	0	0	0
2019/02/07	R207	07/02/2019	6.51	Put	Bond Future	0.0000	0.0000	17.7400	0.0177	100.000	0	0	0
2019/02/07	R207	07/02/2019			Bond Future	6.4627	101.2476	6.5300	101.1879	1.041	0.0000	0.0000	0
2019/02/07	R207	07/02/2019	6.53	Call	Bond Future	59.6900	0.0597	0.0000	0.0000	(100.000)	0	0	0
2019/02/07	R207	07/02/2019	6.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/07	R207	07/02/2019	6.52	Put	Bond Future	0.0000	0.0000	8.8700	0.0089	100.000	0	0	0
2019/02/07	R207	07/02/2019	6.51	Call	Bond Future	41.9500	0.0420	0.0000	0.0000	(100.000)	0	0	0
2019/02/07	R207	02/05/2019	7.63	Call	Bond Future	990.0300	0.9900	938.0300	0.9380	(5.252)	0	0	0
2019/02/07	R207	02/05/2019			Bond Future	6.1453	102.9661	6.2226	102.9141	1.259	0.0000	0.0000	6,924
2019/02/07	R207	02/05/2019	7.61	Call	Bond Future	976.8000	0.9768	924.8000	0.9248	(5.324)	0	0	0
2019/02/07	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R207	02/05/2019	7.62	Call	Bond Future	983.4200	0.9834	931.4200	0.9314	(5.288)	0	0	0
2019/02/07	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R207	01/08/2019	7.33	Call	Bond Future	936.4200	0.9364	883.1900	0.8832	(5.684)	0	0	0
2019/02/07	R207	01/08/2019			Bond Future	5.1794	101.2964	5.3006	101.2432	2.340	0.0000	0.0000	0
2019/02/07	R207	01/08/2019	7.34	Call	Bond Future	940.7400	0.9407	887.5100	0.8875	(5.658)	0	0	0
2019/02/07	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R207	01/08/2019	7.35	Call	Bond Future	945.0500	0.9450	891.8200	0.8918	(5.633)	0	0	0
2019/02/07	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R208	07/02/2019	7.07	Call	Bond Future	63.2900	0.0633	0.0000	0.0000	(100.000)	0	0	0
2019/02/07	R208	07/02/2019	7.08	Put	Bond Future	2.4000	0.0024	0.0000	0.0000	(100.000)	0	0	0
2019/02/07	R208	07/02/2019	7.06	Put	Bond Future	8.1700	0.0082	19.3900	0.0194	137.332	0	0	0
2019/02/07	R208	07/02/2019			Bond Future	7.0397	101.9285	7.0700	101.8698	0.430	0.0000	0.0000	0
2019/02/07	R208	07/02/2019	7.07	Put	Bond Future	4.5600	0.0046	0.0000	0.0000	(100.000)	0	0	0
2019/02/07	R208	07/02/2019	7.08	Call	Bond Future	80.5100	0.0805	19.3800	0.0194	(75.928)	0	0	0
2019/02/07	R208	07/02/2019	7.06	Call	Bond Future	47.5100	0.0475	0.0000	0.0000	(100.000)	0	0	0
2019/02/07	R208	02/05/2019	8.03	Put	Bond Future	9.0800	0.0091	9.0300	0.0090	(0.551)	0	0	0
2019/02/07	R208	02/05/2019	8.02	Call	Bond Future	1,792.6400	1.7926	1,781.8500	1.7819	(0.602)	0	0	0
2019/02/07	R208	02/05/2019			Bond Future	6.9870	100.2584	6.9931	100.2476	0.088	0.0000	0.0000	13,834
2019/02/07	R208	02/05/2019	8.03	Call	Bond Future	1,809.2400	1.8092	1,798.4500	1.7984	(0.596)	0	0	0
2019/02/07	R208	02/05/2019	8.02	Put	Bond Future	9.5400	0.0095	9.4900	0.0095	(0.524)	0	0	0
2019/02/07	R208	02/05/2019	8.04	Call	Bond Future	1,825.8600	1.8259	1,815.0600	1.8151	(0.592)	0	0	0
2019/02/07	R208	02/05/2019	8.04	Put	Bond Future	8.6500	0.0087	8.5900	0.0086	(0.694)	0	0	0
2019/02/07	R208	01/08/2019	8.16	Call	Bond Future	1,999.0500	1.9991	1,988.0800	1.9881	(0.549)	0	0	0
2019/02/07	R208	01/08/2019	8.17	Put	Bond Future	29.2300	0.0292	29.4500	0.0294	0.753	0	0	0
2019/02/07	R208	01/08/2019			Bond Future	6.8606	102.1788	6.8679	102.1676	0.106	0.0000	0.0000	0
2019/02/07	R208	01/08/2019	8.16	Put	Bond Future	30.0800	0.0301	30.3000	0.0303	0.731	0	0	0
2019/02/07	R208	01/08/2019	8.17	Call	Bond Future	2,013.1500	2.0131	2,002.1800	2.0022	(0.545)	0	0	0
2019/02/07	R208	01/08/2019	8.15	Call	Bond Future	1,984.9700	1.9850	1,974.0100	1.9740	(0.552)	0	0	0
2019/02/07	R208	01/08/2019	8.15	Put	Bond Future	30.9500	0.0310	31.1800	0.0312	0.743	0	0	0
2019/02/07	R209	07/02/2019	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R209	07/02/2019	8.97	Put	Bond Future	3,460.1700	3.4602	3,655.8100	3.6558	5.654	0	0	0
2019/02/07	R209	07/02/2019			Bond Future	9.4707	75.2670	9.5000	75.0713	0.310	0.0000	0.0000	0
2019/02/07	R209	07/02/2019	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R209	07/02/2019	8.96	Put	Bond Future	3,531.6900	3.5317	3,727.3300	3.7273	5.540	0	0	0
2019/02/07	R209	07/02/2019	10.20	Call	Bond Future	4,643.6800	4.6437	4,448.0400	4.4480	(4.213)	0	0	0
2019/02/07	R209	07/02/2019	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R209	07/02/2019	9.54	Put	Bond Future	37.8300	0.0378	0.0000	0.0000	(100.000)	0	0	0
2019/02/07	R209	07/02/2019	9.54	Call	Bond Future	498.9700	0.4990	265.5000	0.2655	(46.790)	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
2019/02/07	R209	07/02/2019	9.04	Put	Bond Future	2,962.2400	2.9622	3,157.8800	3.1579	6.604	0	0	0
2019/02/07	R209	07/02/2019	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R209	07/02/2019	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R209	07/02/2019	8.95	Put	Bond Future	3,603.3100	3.6033	3,798.9500	3.7989	5.429	0	0	0
2019/02/07	R209	02/05/2019	9.70	Put	Bond Future	1,277.7500	1.2778	1,252.7800	1.2528	(1.954)	0	0	0
2019/02/07	R209	02/05/2019			Bond Future	9.5214	73.3961	9.5157	73.4344	(0.061)	0.0000	0.0000	107,291
2019/02/07	R209	02/05/2019	9.69	Call	Bond Future	2,404.9900	2.4050	2,418.0400	2.4180	0.543	0	0	0
2019/02/07	R209	02/05/2019	9.69	Put	Bond Future	1,302.3900	1.3024	1,277.1900	1.2772	(1.935)	0	0	0
2019/02/07	R209	02/05/2019	9.70	Call	Bond Future	2,444.9900	2.4450	2,458.2700	2.4583	0.543	0	0	0
2019/02/07	R209	02/05/2019	10.50	Call	Bond Future	6,339.5100	6.3395	6,368.3300	6.3683	0.455	0	0	0
2019/02/07	R209	02/05/2019	10.71	Call	Bond Future	7,430.1500	7.4301	7,462.1000	7.4621	0.430	0	0	0
2019/02/07	R209	02/05/2019	9.68	Call	Bond Future	2,365.2900	2.3653	2,378.1100	2.3781	0.542	0	0	0
2019/02/07	R209	02/05/2019	9.68	Put	Bond Future	1,327.4200	1.3274	1,301.9900	1.3020	(1.916)	0	0	0
2019/02/07	R209	02/05/2019	9.95	Put	Bond Future	790.3700	0.7904	771.1600	0.7712	(2.431)	0	0	0
2019/02/07	R209	02/05/2019	9.95	Call	Bond Future	3,546.3200	3.5463	3,565.3600	3.5654	0.537	0	0	760
2019/02/07	R209	02/05/2019	10.50	Put	Bond Future	266.4600	0.2665	257.0300	0.2570	(3.539)	0	0	11,560
2019/02/07	R209	02/05/2019	9.35	Put	Bond Future	2,388.9100	2.3889	2,356.3300	2.3563	(1.364)	0	0	0
2019/02/07	R209	02/05/2019	9.35	Call	Bond Future	1,241.9100	1.2419	1,247.5800	1.2476	0.457	0	0	760
2019/02/07	R209	02/05/2019	10.71	Put	Bond Future	151.9500	0.1520	145.6500	0.1456	(4.146)	0	0	760
2019/02/07	R209	01/08/2019	10.15	Put	Bond Future	1,313.6100	1.3136	1,295.8600	1.2959	(1.351)	0	0	0
2019/02/07	R209	01/08/2019	10.17	Call	Bond Future	5,070.2300	5.0702	5,091.5300	5.0915	0.420	0	0	0
2019/02/07	R209	01/08/2019			Bond Future	9.5688	74.8021	9.5629	74.8409	(0.062)	0.0000	0.0000	0
2019/02/07	R209	01/08/2019	10.15	Call	Bond Future	4,979.6900	4.9797	5,000.7300	5.0007	0.423	0	0	0
2019/02/07	R209	01/08/2019	10.17	Put	Bond Future	1,282.8600	1.2829	1,265.3700	1.2654	(1.363)	0	0	0
2019/02/07	R209	01/08/2019	10.16	Put	Bond Future	1,298.0600	1.2981	1,280.4400	1.2804	(1.357)	0	0	0
2019/02/07	R209	01/08/2019	10.16	Call	Bond Future	5,024.8200	5.0248	5,045.9900	5.0460	0.421	0	0	0
2019/02/07	R210	07/02/2019			Bond Future	187.9517	187.9517	187.8887	187.8887	(0.034)	0.0000	0.0000	0
2019/02/07	R210	02/05/2019			Bond Future	188.6299	188.6299	188.6254	188.6254	(0.002)	0.0000	0.0000	2,448
2019/02/07	R210	01/08/2019			Bond Future	192.2879	192.2879	192.2831	192.2831	(0.003)	0.0000	0.0000	0
2019/02/07	R212	07/02/2019			Bond Future	156.2540	156.2540	156.2004	156.2004	(0.034)	0.0000	0.0000	0
2019/02/07	R212	02/05/2019			Bond Future	158.9421	158.9421	158.9372	158.9372	(0.003)	0.0000	0.0000	4,973
2019/02/07	R212	01/08/2019			Bond Future	161.9532	161.9532	161.9479	161.9479	(0.003)	0.0000	0.0000	0
2019/02/07	R213	07/02/2019	8.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R213	07/02/2019			Bond Future	9.2407	87.1045	9.2700	86.9182	0.317	0.0000	0.0000	0
2019/02/07	R213	07/02/2019	8.68	Put	Bond Future	3,680.8500	3.6808	3,867.1600	3.8672	5.062	0	0	0
2019/02/07	R213	07/02/2019	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R213	07/02/2019	8.70	Put	Bond Future	3,545.8800	3.5459	3,732.1900	3.7322	5.254	0	0	0
2019/02/07	R213	07/02/2019	8.69	Put	Bond Future	3,613.3300	3.6133	3,799.6400	3.7996	5.156	0	0	0
2019/02/07	R213	07/02/2019	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R213	02/05/2019	9.49	Call	Bond Future	2,361.6800	2.3617	2,354.9900	2.3550	(0.283)	0	0	0
2019/02/07	R213	02/05/2019	9.48	Put	Bond Future	1,159.3800	1.1594	1,148.1600	1.1482	(0.968)	0	0	0
2019/02/07	R213	02/05/2019			Bond Future	9.2933	85.0350	9.2926	85.0394	(0.008)	0.0000	0.0000	31,396
2019/02/07	R213	02/05/2019	9.50	Call	Bond Future	2,400.8400	2.4008	2,394.2100	2.3942	(0.276)	0	0	0
2019/02/07	R213	02/05/2019	9.50	Put	Bond Future	1,114.2500	1.1142	1,103.1500	1.1031	(0.996)	0	0	0
2019/02/07	R213	02/05/2019	9.49	Put	Bond Future	1,136.7100	1.1367	1,125.5500	1.1256	(0.982)	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
2019/02/07	R213	02/05/2019	9.48	Call	Bond Future	2,322.6600	2.3227	2,315.9100	2.3159	(0.291)	0	0	0
2019/02/07	R213	01/08/2019	9.99	Put	Bond Future	1,130.6500	1.1306	1,123.2100	1.1232	(0.658)	0	0	0
2019/02/07	R213	01/08/2019	9.98	Call	Bond Future	4,974.4900	4.9745	4,971.4100	4.9714	(0.062)	0	0	0
2019/02/07	R213	01/08/2019			Bond Future	9.3421	86.6636	9.3414	86.6680	(0.008)	0.0000	0.0000	0
2019/02/07	R213	01/08/2019	9.99	Call	Bond Future	5,019.2000	5.0192	5,016.1500	5.0162	(0.061)	0	0	0
2019/02/07	R213	01/08/2019	9.98	Put	Bond Future	1,144.0900	1.1441	1,136.6200	1.1366	(0.653)	0	0	0
2019/02/07	R213	01/08/2019	10.00	Call	Bond Future	5,064.0100	5.0640	5,060.9900	5.0610	(0.060)	0	0	0
2019/02/07	R213	01/08/2019	10.00	Put	Bond Future	1,117.3700	1.1174	1,109.9600	1.1100	(0.663)	0	0	0
2019/02/07	R214	07/02/2019	9.05	Put	Bond Future	4,352.0500	4.3520	4,555.9000	4.5559	4.684	0	0	0
2019/02/07	R214	07/02/2019			Bond Future	9.6457	74.4321	9.6750	74.2283	0.304	0.0000	0.0000	0
2019/02/07	R214	07/02/2019	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R214	07/02/2019	9.04	Put	Bond Future	4,428.6500	4.4287	4,632.5000	4.6325	4.603	0	0	0
2019/02/07	R214	07/02/2019	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R214	07/02/2019	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R214	07/02/2019	9.03	Put	Bond Future	4,505.3700	4.5054	4,709.2200	4.7092	4.525	0	0	0
2019/02/07	R214	02/05/2019	9.87	Call	Bond Future	2,547.3900	2.5474	2,517.7500	2.5178	(1.164)	0	0	0
2019/02/07	R214	02/05/2019	9.85	Call	Bond Future	2,464.7500	2.4647	2,435.3900	2.4354	(1.191)	0	0	0
2019/02/07	R214	02/05/2019			Bond Future	9.6958	72.4009	9.7002	72.3701	0.046	0.0000	0.0000	28,465
2019/02/07	R214	02/05/2019	9.85	Put	Bond Future	1,411.6000	1.4116	1,413.0500	1.4131	0.103	0	0	0
2019/02/07	R214	02/05/2019	9.87	Put	Bond Future	1,359.5100	1.3595	1,360.6800	1.3607	0.086	0	0	0
2019/02/07	R214	02/05/2019	9.86	Call	Bond Future	2,505.9900	2.5060	2,476.4900	2.4765	(1.177)	0	0	0
2019/02/07	R214	02/05/2019	9.86	Put	Bond Future	1,385.4200	1.3854	1,386.7300	1.3867	0.095	0	0	0
2019/02/07	R214	01/08/2019	10.34	Put	Bond Future	1,354.8700	1.3549	1,356.5100	1.3565	0.121	0	0	0
2019/02/07	R214	01/08/2019			Bond Future	9.7435	73.7875	9.7481	73.7560	0.047	0.0000	0.0000	0
2019/02/07	R214	01/08/2019	10.33	Call	Bond Future	5,212.7800	5.2128	5,183.0000	5.1830	(0.571)	0	0	0
2019/02/07	R214	01/08/2019	10.33	Put	Bond Future	1,370.9500	1.3709	1,372.6600	1.3727	0.125	0	0	0
2019/02/07	R214	01/08/2019	10.34	Call	Bond Future	5,259.3000	5.2593	5,229.4500	5.2295	(0.568)	0	0	0
2019/02/07	R214	01/08/2019	10.32	Call	Bond Future	5,166.1800	5.1662	5,136.4700	5.1365	(0.575)	0	0	0
2019/02/07	R214	01/08/2019	10.32	Put	Bond Future	1,387.0400	1.3870	1,388.8200	1.3888	0.128	0	0	0
2019/02/07	R248	07/02/2019	9.06	Put	Bond Future	5,658.0300	5.6580	5,919.3900	5.9194	4.619	0	0	0
2019/02/07	R248	07/02/2019			Bond Future	9.6607	95.1617	9.6900	94.9003	0.303	0.0000	0.0000	0
2019/02/07	R248	07/02/2019	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R248	07/02/2019	9.05	Put	Bond Future	5,757.3200	5.7573	6,018.6800	6.0187	4.540	0	0	0
2019/02/07	R248	07/02/2019	9.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R248	07/02/2019	9.07	Put	Bond Future	5,558.9100	5.5589	5,820.2700	5.8203	4.702	0	0	0
2019/02/07	R248	07/02/2019	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/07	R248	02/05/2019	9.90	Put	Bond Future	1,637.5200	1.6375	1,621.8300	1.6218	(0.958)	0	0	0
2019/02/07	R248	02/05/2019			Bond Future	9.7109	92.3418	9.7102	92.3478	(0.007)	0.0000	0.0000	109,119
2019/02/07	R248	02/05/2019	9.90	Call	Bond Future	3,285.7000	3.2857	3,275.9500	3.2760	(0.297)	0	0	0
2019/02/07	R248	02/05/2019	9.91	Call	Bond Future	3,339.7700	3.3398	3,330.0900	3.3301	(0.290)	0	0	0
2019/02/07	R248	02/05/2019	9.89	Put	Bond Future	1,669.6600	1.6697	1,653.8900	1.6539	(0.945)	0	0	0
2019/02/07	R248	02/05/2019	9.91	Put	Bond Future	1,605.9100	1.6059	1,590.2900	1.5903	(0.973)	0	0	0
2019/02/07	R248	02/05/2019	9.89	Call	Bond Future	3,232.0100	3.2320	3,222.1800	3.2222	(0.304)	0	0	0
2019/02/07	R248	01/08/2019	10.35	Call	Bond Future	6,617.5900	6.6176	6,612.9500	6.6129	(0.070)	0	0	0
2019/02/07	R248	01/08/2019	10.34	Put	Bond Future	1,701.3300	1.7013	1,690.7700	1.6908	(0.621)	0	0	0
2019/02/07	R248	01/08/2019			Bond Future	9.7588	94.1104	9.7581	94.1163	(0.007)	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
2019/02/07	R248	01/08/2019	10.36	Call	Bond Future	6,677.0000	6.6770	6,672.4100	6.6724	(0.069)	0	0	0
2019/02/07	R248	01/08/2019	10.36	Put	Bond Future	1,661.0900	1.6611	1,650.6200	1.6506	(0.630)	0	0	0
2019/02/07	R248	01/08/2019	10.35	Put	Bond Future	1,681.0900	1.6811	1,670.5700	1.6706	(0.626)	0	0	0
2019/02/07	R248	01/08/2019	10.34	Call	Bond Future	6,558.3000	6.5583	6,553.6200	6.5536	(0.071)	0	0	0

**Total** **891101**