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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/01/2019 TO 03/01/2019

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
2019/01/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	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
2019/01/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	2025	07/02/2019			Bond Future	132.4157	132.4157	132.4945	132.4945	0.060	0.0000	0.0000	355
2019/01/03	2025	02/05/2019			Bond Future	134.7580	134.7580	134.8379	134.8379	0.059	0.0000	0.0000	0
2019/01/03	2025	01/08/2019			Bond Future	137.3709	137.3709	137.4522	137.4522	0.059	0.0000	0.0000	0
2019/01/03	2029	07/02/2019			Bond Future	100.3426	100.3426	100.3460	100.3460	0.003	0.0000	0.0000	2,954
2019/01/03	2029	02/05/2019			Bond Future	101.0446	101.0446	101.0478	101.0478	0.003	0.0000	0.0000	0
2019/01/03	2029	01/08/2019			Bond Future	103.0389	103.0389	103.0421	103.0421	0.003	0.0000	0.0000	0
2019/01/03	2030	07/02/2019	8.62	Call	Bond Future	16.2600	0.0163	29.7000	0.0297	82.657	0	0	0
2019/01/03	2030	07/02/2019	10.20	Put	Bond Future	83.3300	0.0833	46.9900	0.0470	(43.610)	0	0	3,960
2019/01/03	2030	07/02/2019			Bond Future	9.4572	90.4445	9.3550	91.0897	(1.080)	0.0000	0.0000	56,795
2019/01/03	2030	07/02/2019	9.68	Put	Bond Future	550.1300	0.5501	367.2900	0.3673	(33.236)	0	0	0
2019/01/03	2030	07/02/2019	9.68	Call	Bond Future	1,935.9700	1.9360	2,398.3400	2.3983	23.883	0	0	3,960
2019/01/03	2030	07/02/2019	9.18	Put	Bond Future	2,166.1200	2.1661	1,700.3100	1.7003	(21.504)	0	0	0
2019/01/03	2030	07/02/2019	9.18	Call	Bond Future	401.5500	0.4016	580.9500	0.5809	44.677	0	0	3,960
2019/01/03	2030	07/02/2019	8.63	Call	Bond Future	17.3800	0.0174	31.6500	0.0317	82.106	0	0	0
2019/01/03	2030	07/02/2019	8.62	Put	Bond Future	5,489.7700	5.4898	4,858.0000	4.8580	(11.508)	0	0	0
2019/01/03	2030	07/02/2019	10.20	Call	Bond Future	4,593.0700	4.5931	5,201.9400	5.2019	13.256	0	0	0
2019/01/03	2030	07/02/2019	8.90	Call	Bond Future	96.2200	0.0962	157.1300	0.1571	63.303	0	0	1,320
2019/01/03	2030	07/02/2019	8.63	Put	Bond Future	5,422.9300	5.4229	4,791.9900	4.7920	(11.635)	0	0	0
2019/01/03	2030	07/02/2019	8.64	Call	Bond Future	18.5700	0.0186	33.7100	0.0337	81.529	0	0	0
2019/01/03	2030	07/02/2019	8.64	Put	Bond Future	5,356.2100	5.3562	4,726.1400	4.7261	(11.763)	0	0	0
2019/01/03	2030	07/02/2019	9.60	Put	Bond Future	711.0100	0.7110	488.1400	0.4881	(31.346)	0	0	0
2019/01/03	2030	07/02/2019	9.60	Call	Bond Future	1,602.6500	1.6026	2,024.9900	2.0250	26.353	0	0	1,320
2019/01/03	2030	07/02/2019	9.40	Put	Bond Future	1,270.2800	1.2703	932.8600	0.9329	(26.563)	0	0	0
2019/01/03	2030	07/02/2019	9.40	Call	Bond Future	910.1100	0.9101	1,217.9000	1.2179	33.819	0	0	0
2019/01/03	2030	07/02/2019	8.70	Put	Bond Future	4,958.9900	4.9590	4,335.0900	4.3351	(12.581)	0	0	0
2019/01/03	2030	07/02/2019	8.70	Call	Bond Future	27.4100	0.0274	48.7200	0.0487	77.745	0	0	0
2019/01/03	2030	07/02/2019	8.90	Put	Bond Future	3,690.7600	3.6908	3,106.4600	3.1065	(15.831)	0	0	0
2019/01/03	2030	02/05/2019	8.90	Put	Bond Future	4,487.1200	4.4871	3,977.9800	3.9780	(11.347)	0	0	0
2019/01/03	2030	02/05/2019	9.41	Call	Bond Future	1,688.4600	1.6885	1,997.3200	1.9973	18.292	0	0	0
2019/01/03	2030	02/05/2019			Bond Future	9.5186	92.0240	9.4129	92.6802	(1.110)	0.0000	0.0000	0
2019/01/03	2030	02/05/2019	9.39	Call	Bond Future	1,630.4100	1.6304	1,932.7700	1.9328	18.545	0	0	0
2019/01/03	2030	02/05/2019	9.39	Put	Bond Future	2,429.8300	2.4298	2,075.9600	2.0760	(14.564)	0	0	0
2019/01/03	2030	02/05/2019	10.20	Call	Bond Future	4,798.5100	4.7985	5,316.4700	5.3165	10.794	0	0	0
2019/01/03	2030	02/05/2019	10.20	Put	Bond Future	716.0800	0.7161	577.8100	0.5778	(19.309)	0	0	3,000
2019/01/03	2030	02/05/2019	8.90	Call	Bond Future	552.6800	0.5527	699.7700	0.6998	26.614	0	0	3,000
2019/01/03	2030	02/05/2019	9.41	Put	Bond Future	2,362.9100	2.3629	2,015.5400	2.0155	(14.701)	0	0	0
2019/01/03	2030	02/05/2019	9.40	Call	Bond Future	1,659.2900	1.6593	1,964.9000	1.9649	18.418	0	0	3,000
2019/01/03	2030	02/05/2019	9.40	Put	Bond Future	2,396.2000	2.3962	2,045.5800	2.0456	(14.632)	0	0	0
2019/01/03	2030	01/08/2019	9.91	Put	Bond Future	1,876.7900	1.8768	1,633.2700	1.6333	(12.975)	0	0	0
2019/01/03	2030	01/08/2019			Bond Future	9.5808	89.8134	9.4711	90.4823	(1.145)	0.0000	0.0000	0
2019/01/03	2030	01/08/2019	9.91	Call	Bond Future	3,844.5900	3.8446	4,270.0100	4.2700	11.065	0	0	0
2019/01/03	2030	01/08/2019	9.92	Call	Bond Future	3,883.7300	3.8837	4,311.1900	4.3112	11.006	0	0	0

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2019/01/03	2030	01/08/2019	9.90	Put	Bond Future	1,896.7300	1.8967	1,651.1500	1.6512	(12.948)	0	0	0
2019/01/03	2030	01/08/2019	9.92	Put	Bond Future	1,857.0600	1.8571	1,615.5800	1.6156	(13.003)	0	0	0
2019/01/03	2030	01/08/2019	9.90	Call	Bond Future	3,805.6000	3.8056	4,228.9600	4.2290	11.125	0	0	0
2019/01/03	2032	07/02/2019	8.81	Call	Bond Future	15.5000	0.0155	28.2300	0.0282	82.129	0	0	0
2019/01/03	2032	07/02/2019	8.80	Put	Bond Future	6,275.7400	6.2757	5,589.7300	5.5897	(10.931)	0	0	0
2019/01/03	2032	07/02/2019			Bond Future	9.6785	92.5490	9.5763	93.2470	(1.055)	0.0000	0.0000	42,475
2019/01/03	2032	07/02/2019	8.82	Call	Bond Future	16.5700	0.0166	30.0800	0.0301	81.533	0	0	0
2019/01/03	2032	07/02/2019	8.82	Put	Bond Future	6,128.5900	6.1286	5,444.1100	5.4441	(11.169)	0	0	0
2019/01/03	2032	07/02/2019	8.81	Put	Bond Future	6,202.1000	6.2021	5,516.8400	5.5168	(11.049)	0	0	0
2019/01/03	2032	07/02/2019	8.80	Call	Bond Future	14.4800	0.0145	26.4600	0.0265	82.735	0	0	0
2019/01/03	2032	02/05/2019	9.62	Put	Bond Future	2,643.4400	2.6434	2,264.8300	2.2648	(14.323)	0	0	0
2019/01/03	2032	02/05/2019	9.61	Call	Bond Future	1,804.5200	1.8045	2,132.5200	2.1325	18.177	0	0	0
2019/01/03	2032	02/05/2019			Bond Future	9.7397	90.0084	9.6343	90.7185	(1.082)	0.0000	0.0000	0
2019/01/03	2032	02/05/2019	9.62	Call	Bond Future	1,836.2200	1.8362	2,167.6800	2.1677	18.051	0	0	0
2019/01/03	2032	02/05/2019	9.61	Put	Bond Future	2,679.6300	2.6796	2,297.5600	2.2976	(14.258)	0	0	0
2019/01/03	2032	02/05/2019	9.63	Call	Bond Future	1,868.0100	1.8680	2,202.9300	2.2029	17.929	0	0	0
2019/01/03	2032	02/05/2019	9.63	Put	Bond Future	2,607.4200	2.6074	2,232.2700	2.2323	(14.388)	0	0	0
2019/01/03	2032	01/08/2019	10.10	Call	Bond Future	4,074.7300	4.0747	4,528.4500	4.5285	11.135	0	0	0
2019/01/03	2032	01/08/2019	10.11	Put	Bond Future	2,101.7800	2.1018	1,833.9700	1.8340	(12.742)	0	0	0
2019/01/03	2032	01/08/2019			Bond Future	9.7999	91.7640	9.6908	92.4878	(1.113)	0.0000	0.0000	0
2019/01/03	2032	01/08/2019	10.10	Put	Bond Future	2,124.1500	2.1241	1,854.1000	1.8541	(12.713)	0	0	0
2019/01/03	2032	01/08/2019	10.11	Call	Bond Future	4,116.3100	4.1163	4,572.2700	4.5723	11.077	0	0	0
2019/01/03	2032	01/08/2019	10.09	Call	Bond Future	4,033.5700	4.0336	4,485.0300	4.4850	11.193	0	0	0
2019/01/03	2032	01/08/2019	10.09	Put	Bond Future	2,147.0100	2.1470	1,874.7000	1.8747	(12.683)	0	0	0
2019/01/03	2033	07/02/2019			Bond Future	102.2101	102.2101	102.2138	102.2138	0.004	0.0000	0.0000	5,890
2019/01/03	2033	02/05/2019			Bond Future	102.8727	102.8727	102.8763	102.8763	0.003	0.0000	0.0000	0
2019/01/03	2033	01/08/2019			Bond Future	104.9031	104.9031	104.9066	104.9066	0.003	0.0000	0.0000	0
2019/01/03	2037	07/02/2019	9.06	Put	Bond Future	6,802.1900	6.8022	6,004.1800	6.0042	(11.732)	0	0	0
2019/01/03	2037	07/02/2019	9.05	Call	Bond Future	18.8500	0.0189	35.2100	0.0352	86.790	0	0	0
2019/01/03	2037	07/02/2019			Bond Future	9.9072	88.5711	9.8002	89.3866	(1.081)	0.0000	0.0000	57,970
2019/01/03	2037	07/02/2019	9.06	Call	Bond Future	20.3500	0.0204	37.8400	0.0378	85.946	0	0	0
2019/01/03	2037	07/02/2019	9.05	Put	Bond Future	6,885.4000	6.8854	6,086.2600	6.0863	(11.606)	0	0	0
2019/01/03	2037	07/02/2019	9.07	Call	Bond Future	21.9500	0.0219	40.6100	0.0406	85.011	0	0	0
2019/01/03	2037	07/02/2019	9.07	Put	Bond Future	6,719.2000	6.7192	5,922.3600	5.9224	(11.859)	0	0	0
2019/01/03	2037	02/05/2019	9.81	Put	Bond Future	3,132.1300	3.1321	2,676.7700	2.6768	(14.538)	0	0	0
2019/01/03	2037	02/05/2019			Bond Future	9.9689	90.1179	9.8588	90.9474	(1.105)	0.0000	0.0000	0
2019/01/03	2037	02/05/2019	9.80	Call	Bond Future	1,897.6700	1.8977	2,267.7700	2.2678	19.503	0	0	0
2019/01/03	2037	02/05/2019	9.80	Put	Bond Future	3,174.5100	3.1745	2,715.0900	2.7151	(14.472)	0	0	0
2019/01/03	2037	02/05/2019	9.81	Call	Bond Future	1,931.6600	1.9317	2,305.8200	2.3058	19.370	0	0	0
2019/01/03	2037	02/05/2019	9.79	Call	Bond Future	1,864.0100	1.8640	2,230.0500	2.2300	19.637	0	0	0
2019/01/03	2037	02/05/2019	9.79	Put	Bond Future	3,217.3200	3.2173	2,753.8400	2.7538	(14.406)	0	0	0
2019/01/03	2037	01/08/2019	10.31	Call	Bond Future	4,466.5000	4.4665	4,993.1000	4.9931	11.790	0	0	0
2019/01/03	2037	01/08/2019			Bond Future	10.0324	87.6198	9.9186	88.4653	(1.134)	0.0000	0.0000	0
2019/01/03	2037	01/08/2019	10.29	Call	Bond Future	4,376.2300	4.3762	4,897.5400	4.8975	11.912	0	0	0
2019/01/03	2037	01/08/2019	10.29	Put	Bond Future	2,506.0100	2.5060	2,181.7800	2.1818	(12.938)	0	0	0

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2019/01/03	2037	01/08/2019	10.31	Put	Bond Future	2,453.6800	2.4537	2,134.7400	2.1347	(12.998)	0	0	0
2019/01/03	2037	01/08/2019	10.30	Call	Bond Future	4,421.2700	4.4213	4,945.2400	4.9452	11.851	0	0	0
2019/01/03	2037	01/08/2019	10.30	Put	Bond Future	2,479.7100	2.4797	2,158.1400	2.1581	(12.968)	0	0	0
2019/01/03	2038	07/02/2019			Bond Future	120.2528	120.2528	120.2570	120.2570	0.003	0.0000	0.0000	9,955
2019/01/03	2038	02/05/2019			Bond Future	122.3800	122.3800	122.3839	122.3839	0.003	0.0000	0.0000	0
2019/01/03	2038	01/08/2019			Bond Future	124.7427	124.7427	124.7467	124.7467	0.003	0.0000	0.0000	0
2019/01/03	2040	07/02/2019	9.13	Call	Bond Future	21.0600	0.0211	40.6300	0.0406	92.925	0	0	0
2019/01/03	2040	07/02/2019	9.11	Put	Bond Future	7,519.3900	7.5194	6,619.0800	6.6191	(11.973)	0	0	0
2019/01/03	2040	07/02/2019			Bond Future	9.9771	91.7702	9.8650	92.6878	(1.123)	0.0000	0.0000	31,965
2019/01/03	2040	07/02/2019	9.13	Put	Bond Future	7,338.2100	7.3382	6,440.1300	6.4401	(12.238)	0	0	0
2019/01/03	2040	07/02/2019	9.11	Call	Bond Future	18.3600	0.0184	35.7000	0.0357	94.444	0	0	0
2019/01/03	2040	07/02/2019	9.12	Put	Bond Future	7,428.6900	7.4287	6,529.4600	6.5295	(12.105)	0	0	0
2019/01/03	2040	07/02/2019	9.12	Call	Bond Future	19.6700	0.0197	38.0900	0.0381	93.645	0	0	0
2019/01/03	2040	02/05/2019	9.60	Call	Bond Future	1,185.7200	1.1857	1,481.0100	1.4810	24.904	0	0	1,150
2019/01/03	2040	02/05/2019	9.89	Call	Bond Future	2,127.7700	2.1278	2,555.9800	2.5560	20.125	0	0	0
2019/01/03	2040	02/05/2019	9.88	Put	Bond Future	3,376.6000	3.3766	2,866.7900	2.8668	(15.098)	0	0	0
2019/01/03	2040	02/05/2019			Bond Future	10.0383	93.3728	9.9230	94.3063	(1.149)	0.0000	0.0000	0
2019/01/03	2040	02/05/2019	10.20	Put	Bond Future	2,153.4000	2.1534	1,782.3300	1.7823	(17.232)	0	0	0
2019/01/03	2040	02/05/2019	10.20	Call	Bond Future	3,436.8100	3.4368	3,999.2200	3.9992	16.364	0	0	1,150
2019/01/03	2040	02/05/2019	9.60	Put	Bond Future	4,817.6800	4.8177	4,179.4900	4.1795	(13.247)	0	0	0
2019/01/03	2040	02/05/2019	9.90	Call	Bond Future	2,164.9400	2.1649	2,597.6900	2.5977	19.989	0	0	0
2019/01/03	2040	02/05/2019	9.90	Put	Bond Future	3,286.7900	3.2868	2,786.0600	2.7861	(15.235)	0	0	0
2019/01/03	2040	02/05/2019	9.89	Put	Bond Future	3,331.5700	3.3316	2,826.3000	2.8263	(15.166)	0	0	0
2019/01/03	2040	02/05/2019	9.88	Call	Bond Future	2,090.7300	2.0907	2,514.4000	2.5144	20.264	0	0	0
2019/01/03	2040	01/08/2019	10.36	Call	Bond Future	4,729.0100	4.7290	5,317.1700	5.3172	12.437	0	0	0
2019/01/03	2040	01/08/2019	10.37	Put	Bond Future	2,686.6600	2.6867	2,326.1900	2.3262	(13.417)	0	0	0
2019/01/03	2040	01/08/2019			Bond Future	10.1014	90.6879	9.9825	91.6395	(1.178)	0.0000	0.0000	0
2019/01/03	2040	01/08/2019	10.36	Put	Bond Future	2,715.0900	2.7151	2,351.6600	2.3517	(13.386)	0	0	0
2019/01/03	2040	01/08/2019	10.37	Call	Bond Future	4,777.0300	4.7770	5,368.1500	5.3682	12.374	0	0	0
2019/01/03	2040	01/08/2019	10.38	Call	Bond Future	4,825.4700	4.8255	5,419.5300	5.4195	12.311	0	0	0
2019/01/03	2040	01/08/2019	10.38	Put	Bond Future	2,658.7700	2.6588	2,301.2400	2.3012	(13.447)	0	0	0
2019/01/03	2044	07/02/2019	9.18	Put	Bond Future	7,254.7200	7.2547	6,345.7300	6.3457	(12.530)	0	0	0
2019/01/03	2044	07/02/2019			Bond Future	10.0011	88.8682	9.8891	89.7998	(1.120)	0.0000	0.0000	37,400
2019/01/03	2044	07/02/2019	9.17	Call	Bond Future	23.1600	0.0232	44.5100	0.0445	92.185	0	0	0
2019/01/03	2044	07/02/2019	9.17	Put	Bond Future	7,347.1800	7.3472	6,436.8800	6.4369	(12.390)	0	0	0
2019/01/03	2044	07/02/2019	9.18	Call	Bond Future	24.7600	0.0248	47.4200	0.0474	91.519	0	0	0
2019/01/03	2044	07/02/2019	9.16	Call	Bond Future	21.6300	0.0216	41.7400	0.0417	92.973	0	0	0
2019/01/03	2044	07/02/2019	9.16	Put	Bond Future	7,439.8600	7.4399	6,528.3200	6.5283	(12.252)	0	0	0
2019/01/03	2044	02/05/2019	9.90	Call	Bond Future	2,126.1500	2.1262	2,556.2400	2.5562	20.229	0	0	0
2019/01/03	2044	02/05/2019			Bond Future	10.0601	90.4201	9.9449	91.3679	(1.145)	0.0000	0.0000	0
2019/01/03	2044	02/05/2019	9.90	Put	Bond Future	3,448.2700	3.4483	2,930.5900	2.9306	(15.013)	0	0	0
2019/01/03	2044	02/05/2019	9.91	Call	Bond Future	2,163.5900	2.1636	2,598.2900	2.5983	20.092	0	0	0
2019/01/03	2044	02/05/2019	9.92	Put	Bond Future	3,356.4900	3.3565	2,848.0200	2.8480	(15.149)	0	0	0
2019/01/03	2044	02/05/2019	9.91	Put	Bond Future	3,402.1400	3.4021	2,889.0700	2.8891	(15.081)	0	0	0
2019/01/03	2044	02/05/2019	9.92	Call	Bond Future	2,201.3700	2.2014	2,640.6700	2.6407	19.956	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
2019/01/03	2044	01/08/2019	10.40	Put	Bond Future	2,709.6700		2.7097	2,347.4000	2.3474	(13.370)	0	0	0
2019/01/03	2044	01/08/2019			Bond Future	10.1208		87.8028	10.0020	88.7689	(1.173)	0.0000	0.0000	0
2019/01/03	2044	01/08/2019	10.39	Call	Bond Future	4,864.3700		4.8644	5,465.2600	5.4653	12.353	0	0	0
2019/01/03	2044	01/08/2019	10.39	Put	Bond Future	2,738.2100		2.7382	2,372.9700	2.3730	(13.339)	0	0	0
2019/01/03	2044	01/08/2019	10.40	Call	Bond Future	4,913.1100		4.9131	5,516.9700	5.5170	12.291	0	0	0
2019/01/03	2044	01/08/2019	10.38	Call	Bond Future	4,815.5300		4.8155	5,413.4400	5.4134	12.416	0	0	0
2019/01/03	2044	01/08/2019	10.38	Put	Bond Future	2,766.7800		2.7668	2,398.5600	2.3986	(13.309)	0	0	0
2019/01/03	2046	07/02/2019			Bond Future	114.3987		114.3987	114.6172	114.6172	0.191	0.0000	0.0000	12,458
2019/01/03	2046	02/05/2019			Bond Future	114.7362		114.7362	114.9585	114.9585	0.194	0.0000	0.0000	0
2019/01/03	2046	01/08/2019			Bond Future	117.0008		117.0008	117.2273	117.2273	0.194	0.0000	0.0000	0
2019/01/03	2050	07/02/2019			Bond Future	118.1608		118.1608	118.1652	118.1652	0.004	0.0000	0.0000	10,568
2019/01/03	2050	02/05/2019			Bond Future	120.2509		120.2509	120.2551	120.2551	0.003	0.0000	0.0000	0
2019/01/03	2050	01/08/2019			Bond Future	120.8060		120.8060	120.8101	120.8101	0.003	0.0000	0.0000	0
2019/01/03	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	AL37	07/02/2019			Index Future	611.0370		611.0370	612.8320	612.8320	0.294	0.0000	0.0000	0
2019/01/03	AL37	02/05/2019			Index Future	621.7060		621.7060	623.5310	623.5310	0.294	0.0000	0.0000	0
2019/01/03	AL37	01/08/2019			Index Future	633.8290		633.8290	635.6890	635.6890	0.293	0.0000	0.0000	0
2019/01/03	AL7T	07/02/2019			Index Future	703.5870		703.5870	707.3260	707.3260	0.531	0.0000	0.0000	0
2019/01/03	AL7T	02/05/2019			Index Future	715.8730		715.8730	719.6750	719.6750	0.531	0.0000	0.0000	0
2019/01/03	AL7T	01/08/2019			Index Future	729.8320		729.8320	733.7070	733.7070	0.531	0.0000	0.0000	0
2019/01/03	ALBI	07/02/2019			Index Future	635.8730		635.8730	640.5980	640.5980	0.743	0.0000	0.0000	907
2019/01/03	ALBI	02/05/2019			Index Future	646.9770		646.9770	651.7830	651.7830	0.743	0.0000	0.0000	0
2019/01/03	ALBI	01/08/2019			Index Future	659.5920		659.5920	664.4910	664.4910	0.743	0.0000	0.0000	0
2019/01/03	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C030	31/01/2030			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C035	28/02/2035			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C038	31/01/2038			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/03	ES33	07/02/2019			Bond Future	11.1067	77.3316	10.9989	77.9553	(0.970)	0.0000	0.0000	494
2019/01/03	ES33	02/05/2019			Bond Future	11.2078	74.8907	11.0964	75.5253	(0.993)	0.0000	0.0000	0
2019/01/03	ES33	01/08/2019			Bond Future	11.3123	76.3514	11.1970	76.9982	(1.019)	0.0000	0.0000	0
2019/01/03	ES42	07/02/2019			Bond Future	11.3392	79.4401	11.2315	80.1485	(0.950)	0.0000	0.0000	5,169
2019/01/03	ES42	02/05/2019			Bond Future	11.4403	76.5667	11.3291	77.2872	(0.973)	0.0000	0.0000	0
2019/01/03	ES42	01/08/2019			Bond Future	11.5429	78.0603	11.4278	78.7948	(0.998)	0.0000	0.0000	0
2019/01/03	GOVI	07/02/2019	666.53	Put	GOVI	372,470.0000	37.2470	324,620.0000	32.4620	(12.847)	0	0	0
2019/01/03	GOVI	07/02/2019			GOVI	629.2830	629.2830	634.0680	634.0680	0.760	0.0000	0.0000	450
2019/01/03	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	GOVI	07/02/2019	666.52	Put	GOVI	372,370.0000	37.2370	324,520.0000	32.4520	(12.850)	0	0	0
2019/01/03	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	GOVI	07/02/2019	666.51	Put	GOVI	372,270.0000	37.2270	324,420.0000	32.4420	(12.854)	0	0	0
2019/01/03	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	GOVI	02/05/2019	647.88	Put	GOVI	76,090.0000	7.6090	27,410.0000	2.7410	(63.977)	0	0	0
2019/01/03	GOVI	02/05/2019	647.86	Put	GOVI	75,890.0000	7.5890	27,210.0000	2.7210	(64.145)	0	0	0
2019/01/03	GOVI	02/05/2019			GOVI	640.2710	640.2710	645.1390	645.1390	0.760	0.0000	0.0000	0
2019/01/03	GOVI	02/05/2019	647.87	Put	GOVI	75,990.0000	7.5990	27,310.0000	2.7310	(64.061)	0	0	0
2019/01/03	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	GOVI	01/08/2019	638.68	Call	GOVI	140,760.0000	14.0760	190,380.0000	19.0380	35.251	0	0	0
2019/01/03	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	GOVI	01/08/2019			GOVI	652.7560	652.7560	657.7180	657.7180	0.760	0.0000	0.0000	0
2019/01/03	GOVI	01/08/2019	638.69	Call	GOVI	140,660.0000	14.0660	190,280.0000	19.0280	35.277	0	0	0
2019/01/03	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	GOVI	01/08/2019	638.67	Call	GOVI	140,860.0000	14.0860	190,480.0000	19.0480	35.226	0	0	0
2019/01/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/03	IGOV	07/02/2019			Index Future	253.7920	253.7920	253.8570	253.8570	0.026	0.0000	0.0000	518
2019/01/03	IGOV	02/05/2019			Index Future	258.2810	258.2810	258.3470	258.3470	0.026	0.0000	0.0000	215
2019/01/03	IGOV	01/08/2019			Index Future	263.3780	263.3780	263.4450	263.4450	0.025	0.0000	0.0000	0
2019/01/03	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/03	IS01	20/06/2019			Interest Rate Swap	102.0300	102.0300	102.0200	102.0200	(0.010)	0.0000	0.0000	0
2019/01/03	IS01	19/09/2019			Interest Rate Swap	99.9100	99.9100	99.9000	99.9000	(0.010)	0.0000	0.0000	0
2019/01/03	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/03	IS02	21/06/2019			Interest Rate Swap	99.7500	99.7500	99.7500	99.7500	0.000	0.0000	0.0000	0

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2019/01/03	IS02	20/09/2019			Interest Rate Swap	101.9100	101.9100	101.9000	101.9000	(0.010)	0.0000	0.0000	0
2019/01/03	IS02	20/12/2019			Interest Rate Swap	102.8900	102.8900	102.8700	102.8700	(0.019)	0.0000	0.0000	0
2019/01/03	IS02	23/03/2020			Interest Rate Swap	98.9400	98.9400	98.9100	98.9100	(0.030)	0.0000	0.0000	0
2019/01/03	IS02	22/06/2020			Interest Rate Swap	102.5500	102.5500	102.5100	102.5100	(0.039)	0.0000	0.0000	0
2019/01/03	IS02	21/09/2020			Interest Rate Swap	99.5800	99.5800	99.5300	99.5300	(0.050)	0.0000	0.0000	0
2019/01/03	IS05	17/12/2020			Interest Rate Swap	96.4300	96.4300	96.3600	96.3600	(0.073)	0.0000	0.0000	0
2019/01/03	IS05	16/03/2021			Interest Rate Swap	95.6400	95.6400	95.5600	95.5600	(0.084)	0.0000	0.0000	0
2019/01/03	IS05	15/06/2021			Interest Rate Swap	94.8100	94.8100	94.7100	94.7100	(0.105)	0.0000	0.0000	0
2019/01/03	IS05	21/09/2021			Interest Rate Swap	94.9500	94.9500	94.8300	94.8300	(0.126)	0.0000	0.0000	0
2019/01/03	IS05	21/12/2021			Interest Rate Swap	97.1200	97.1200	96.9800	96.9800	(0.144)	0.0000	0.0000	51
2019/01/03	IS05	15/03/2022			Interest Rate Swap	97.2400	97.2400	97.0900	97.0900	(0.154)	0.0000	0.0000	0
2019/01/03	IS05	21/06/2022			Interest Rate Swap	98.4000	98.4000	98.2500	98.2500	(0.152)	0.0000	0.0000	0
2019/01/03	IS05	20/09/2022			Interest Rate Swap	102.3000	102.3000	102.1500	102.1500	(0.147)	0.0000	0.0000	0
2019/01/03	IS05	20/12/2022			Interest Rate Swap	103.5300	103.5300	103.3700	103.3700	(0.155)	0.0000	0.0000	0
2019/01/03	IS05	22/03/2023			Interest Rate Swap	96.8800	96.8800	96.7100	96.7100	(0.175)	0.0000	0.0000	0
2019/01/03	IS05	20/06/2023			Interest Rate Swap	102.9100	102.9100	102.7200	102.7200	(0.185)	0.0000	0.0000	0
2019/01/03	IS05	19/09/2023			Interest Rate Swap	98.3900	98.3900	98.1900	98.1900	(0.203)	0.0000	0.0000	0
2019/01/03	IS10	17/12/2025			Interest Rate Swap	95.0300	95.0300	94.7100	94.7100	(0.337)	0.0000	0.0000	0
2019/01/03	IS10	16/03/2026			Interest Rate Swap	92.0200	92.0200	91.7000	91.7000	(0.348)	0.0000	0.0000	0
2019/01/03	IS10	15/06/2026			Interest Rate Swap	90.7600	90.7600	90.4400	90.4400	(0.353)	0.0000	0.0000	0
2019/01/03	IS10	21/09/2026			Interest Rate Swap	92.9200	92.9200	92.6100	92.6100	(0.334)	0.0000	0.0000	0
2019/01/03	IS10	21/12/2026			Interest Rate Swap	96.7200	96.7200	96.4200	96.4200	(0.310)	0.0000	0.0000	0
2019/01/03	IS10	15/03/2027			Interest Rate Swap	95.3000	95.3000	94.9900	94.9900	(0.325)	0.0000	0.0000	0
2019/01/03	IS10	21/06/2027			Interest Rate Swap	97.3800	97.3800	97.0700	97.0700	(0.318)	0.0000	0.0000	0
2019/01/03	IS10	20/09/2027			Interest Rate Swap	102.8500	102.8500	102.5300	102.5300	(0.311)	0.0000	0.0000	0
2019/01/03	IS10	20/12/2027			Interest Rate Swap	103.2200	103.2200	102.8900	102.8900	(0.320)	0.0000	0.0000	0
2019/01/03	IS10	22/03/2028			Interest Rate Swap	96.7400	96.7400	96.3900	96.3900	(0.362)	0.0000	0.0000	0
2019/01/03	IS10	20/06/2028			Interest Rate Swap	103.9400	103.9400	103.5900	103.5900	(0.337)	0.0000	0.0000	0
2019/01/03	IS10	19/09/2028			Interest Rate Swap	97.5200	97.5200	97.1400	97.1400	(0.390)	0.0000	0.0000	0
2019/01/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/03	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/03	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/03	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/03	R023	07/02/2019	10.59	Call	Bond Future	7,723.9500	7.7239	8,020.0300	8.0200	3.833	0	0	0
2019/01/03	R023	07/02/2019			Bond Future	8.1717	102.0982	8.0837	102.3943	(1.077)	0.0000	0.0000	62,040
2019/01/03	R023	07/02/2019	10.57	Call	Bond Future	7,663.1800	7.6632	7,959.2600	7.9593	3.864	0	0	0
2019/01/03	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	R023	07/02/2019	10.58	Call	Bond Future	7,693.5700	7.6936	7,989.6500	7.9897	3.848	0	0	0
2019/01/03	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	R023	02/05/2019	8.45	Call	Bond Future	1,227.9800	1.2280	1,432.1100	1.4321	16.623	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
2019/01/03	R023	02/05/2019	8.44	Put	Bond Future	456.0700		0.4561	357.5000	0.3575	(21.613)	0	0	0
2019/01/03	R023	02/05/2019			Bond Future	8.2042		99.9515	8.1101	100.2525	(1.147)	0.0000	0.0000	0
2019/01/03	R023	02/05/2019	8.46	Call	Bond Future	1,250.5900		1.2506	1,456.3300	1.4563	16.451	0	0	0
2019/01/03	R023	02/05/2019	8.46	Put	Bond Future	437.8800		0.4379	342.5500	0.3426	(21.771)	0	0	0
2019/01/03	R023	02/05/2019	8.45	Put	Bond Future	446.8900		0.4469	349.9500	0.3499	(21.692)	0	0	0
2019/01/03	R023	02/05/2019	8.44	Call	Bond Future	1,205.5400		1.2055	1,408.0400	1.4080	16.797	0	0	0
2019/01/03	R023	01/08/2019	8.95	Call	Bond Future	2,595.3700		2.5954	2,832.1800	2.8322	9.124	0	0	0
2019/01/03	R023	01/08/2019			Bond Future	8.2234		101.9007	8.1218	102.2075	(1.236)	0.0000	0.0000	0
2019/01/03	R023	01/08/2019	8.93	Call	Bond Future	2,545.9800		2.5460	2,781.3600	2.7814	9.245	0	0	0
2019/01/03	R023	01/08/2019	8.93	Put	Bond Future	445.0600		0.4451	373.6500	0.3737	(16.045)	0	0	0
2019/01/03	R023	01/08/2019	8.95	Put	Bond Future	435.7900		0.4358	365.8100	0.3658	(16.058)	0	0	0
2019/01/03	R023	01/08/2019	8.94	Call	Bond Future	2,570.6500		2.5706	2,806.7500	2.8068	9.184	0	0	0
2019/01/03	R023	01/08/2019	8.94	Put	Bond Future	440.4000		0.4404	369.7100	0.3697	(16.051)	0	0	0
2019/01/03	R035	07/02/2019	8.98	Call	Bond Future	17.3500		0.0174	32.7700	0.0328	88.876	0	0	0
2019/01/03	R035	07/02/2019			Bond Future	9.8394		96.3345	9.7322	97.1465	(1.089)	0.0000	0.0000	71,434
2019/01/03	R035	07/02/2019	8.96	Call	Bond Future	15.1200		0.0151	28.7600	0.0288	90.212	0	0	0
2019/01/03	R035	07/02/2019	8.96	Put	Bond Future	7,001.7700		7.0018	6,203.4400	6.2034	(11.402)	0	0	0
2019/01/03	R035	07/02/2019	8.98	Put	Bond Future	6,836.5500		6.8365	6,040.0000	6.0400	(11.651)	0	0	0
2019/01/03	R035	07/02/2019	8.97	Call	Bond Future	16.2000		0.0162	30.7000	0.0307	89.506	0	0	0
2019/01/03	R035	07/02/2019	8.97	Put	Bond Future	6,919.0700		6.9191	6,121.6000	6.1216	(11.526)	0	0	0
2019/01/03	R035	02/05/2019	9.74	Put	Bond Future	3,147.4200		3.1474	2,694.3100	2.6943	(14.396)	0	0	0
2019/01/03	R035	02/05/2019			Bond Future	9.8988		93.5167	9.7884	94.3427	(1.115)	0.0000	0.0000	0
2019/01/03	R035	02/05/2019	9.74	Call	Bond Future	1,956.1100		1.9561	2,328.9100	2.3289	19.058	0	0	0
2019/01/03	R035	02/05/2019	9.75	Call	Bond Future	1,990.2200		1.9902	2,366.9900	2.3670	18.931	0	0	0
2019/01/03	R035	02/05/2019	9.75	Put	Bond Future	3,105.8100		3.1058	2,656.6700	2.6567	(14.461)	0	0	0
2019/01/03	R035	02/05/2019	9.73	Call	Bond Future	1,922.3300		1.9223	2,291.1500	2.2912	19.186	0	0	0
2019/01/03	R035	02/05/2019	9.73	Put	Bond Future	3,189.4500		3.1894	2,732.3600	2.7324	(14.331)	0	0	0
2019/01/03	R035	01/08/2019	10.23	Call	Bond Future	4,369.0000		4.3690	4,891.8600	4.8919	11.967	0	0	0
2019/01/03	R035	01/08/2019	10.22	Put	Bond Future	2,433.7800		2.4338	2,112.0000	2.1120	(13.221)	0	0	0
2019/01/03	R035	01/08/2019			Bond Future	9.9582		95.3405	9.8442	96.1825	(1.145)	0.0000	0.0000	0
2019/01/03	R035	01/08/2019	10.24	Call	Bond Future	4,413.1100		4.4131	4,938.6700	4.9387	11.909	0	0	0
2019/01/03	R035	01/08/2019	10.24	Put	Bond Future	2,380.0600		2.3801	2,063.6700	2.0637	(13.293)	0	0	0
2019/01/03	R035	01/08/2019	10.23	Put	Bond Future	2,406.9300		2.4069	2,087.8400	2.0878	(13.257)	0	0	0
2019/01/03	R035	01/08/2019	10.22	Call	Bond Future	4,324.7800		4.3248	4,844.9500	4.8450	12.028	0	0	0
2019/01/03	R186	07/02/2019	8.21	Put	Bond Future	4,486.0400		4.4860	3,987.0500	3.9870	(11.123)	0	0	0
2019/01/03	R186	07/02/2019	8.20	Call	Bond Future	19.9900		0.0200	33.5200	0.0335	67.684	0	0	0
2019/01/03	R186	07/02/2019	8.50	Call	Bond Future	135.0600		0.1351	202.4000	0.2024	49.859	0	0	1,000
2019/01/03	R186	07/02/2019	9.10	Put	Bond Future	593.4400		0.5934	418.8000	0.4188	(29.428)	0	0	1,000
2019/01/03	R186	07/02/2019	9.92	Put	Bond Future	20.0900		0.0201	10.7700	0.0108	(46.391)	0	0	1,170
2019/01/03	R186	07/02/2019	9.50	Call	Bond Future	3,287.5600		3.2876	3,750.5500	3.7506	14.083	0	0	0
2019/01/03	R186	07/02/2019			Bond Future	8.9514		110.1089	8.8641	110.6223	(0.975)	0.0000	0.0000	74,551
2019/01/03	R186	07/02/2019	9.20	Put	Bond Future	418.1400		0.4181	284.9000	0.2849	(31.865)	0	0	0
2019/01/03	R186	07/02/2019	9.20	Call	Bond Future	1,863.7200		1.8637	2,243.8400	2.2438	20.396	0	0	3,000
2019/01/03	R186	07/02/2019	9.30	Call	Bond Future	2,308.7100		2.3087	2,723.3300	2.7233	17.959	0	0	0
2019/01/03	R186	07/02/2019	9.30	Put	Bond Future	288.7600		0.2888	190.0200	0.1900	(34.194)	0	0	7,500
2019/01/03	R186	07/02/2019	9.38	Put	Bond Future	212.3400		0.2123	136.0100	0.1360	(35.947)	0	0	0

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2019/01/03	R186	07/02/2019	9.38	Call	Bond Future	2,688.9000		2.6889	3,125.9300	3.1259	16.253	0	0	6,000
2019/01/03	R186	07/02/2019	8.21	Call	Bond Future	21.3900		0.0214	35.7600	0.0358	67.181	0	0	0
2019/01/03	R186	07/02/2019	8.20	Put	Bond Future	4,546.4700		4.5465	4,046.6400	4.0466	(10.994)	0	0	0
2019/01/03	R186	07/02/2019	8.30	Put	Bond Future	3,949.6900		3.9497	3,460.8200	3.4608	(12.377)	0	0	0
2019/01/03	R186	07/02/2019	8.50	Put	Bond Future	2,825.4000		2.8254	2,379.3800	2.3794	(15.786)	0	0	0
2019/01/03	R186	07/02/2019	9.10	Call	Bond Future	1,460.5900		1.4606	1,799.3100	1.7993	23.191	0	0	0
2019/01/03	R186	07/02/2019	9.92	Call	Bond Future	5,512.6300		5.5126	6,016.6700	6.0167	9.143	0	0	0
2019/01/03	R186	07/02/2019	9.50	Put	Bond Future	130.8900		0.1309	80.5200	0.0805	(38.483)	0	0	5,000
2019/01/03	R186	07/02/2019	9.23	Put	Bond Future	374.5200		0.3745	252.4500	0.2525	(32.594)	0	0	0
2019/01/03	R186	07/02/2019	9.23	Call	Bond Future	1,992.8400		1.9928	2,384.1300	2.3841	19.635	0	0	3,000
2019/01/03	R186	07/02/2019	8.22	Call	Bond Future	22.8700		0.0229	38.1200	0.0381	66.681	0	0	0
2019/01/03	R186	07/02/2019	8.22	Put	Bond Future	4,425.7300		4.4257	3,927.6200	3.9276	(11.255)	0	0	0
2019/01/03	R186	07/02/2019	8.30	Call	Bond Future	39.5900		0.0396	64.0800	0.0641	61.859	0	0	210
2019/01/03	R186	07/02/2019	9.90	Call	Bond Future	5,404.9500		5.4050	5,908.1400	5.9081	9.310	0	0	0
2019/01/03	R186	07/02/2019	9.90	Put	Bond Future	22.0900		0.0221	11.9200	0.0119	(46.039)	0	0	1,000
2019/01/03	R186	07/02/2019	9.27	Put	Bond Future	322.9700		0.3230	214.6900	0.2147	(33.526)	0	0	0
2019/01/03	R186	07/02/2019	9.27	Call	Bond Future	2,171.0300		2.1710	2,576.1100	2.5761	18.658	0	0	1,170
2019/01/03	R186	07/02/2019	8.77	Put	Bond Future	1,570.0900		1.5701	1,233.4300	1.2334	(21.442)	0	0	0
2019/01/03	R186	07/02/2019	8.77	Call	Bond Future	499.2700		0.4993	675.9700	0.6760	35.392	0	0	1,170
2019/01/03	R186	02/05/2019	10.07	Call	Bond Future	6,141.2200		6.1412	6,605.0000	6.6050	7.552	0	0	0
2019/01/03	R186	02/05/2019	9.75	Call	Bond Future	4,651.8200		4.6518	5,077.6000	5.0776	9.153	0	0	0
2019/01/03	R186	02/05/2019	9.96	Put	Bond Future	361.6200		0.3616	291.1200	0.2911	(19.496)	0	0	90
2019/01/03	R186	02/05/2019	8.65	Put	Bond Future	2,951.8400		2.9518	2,602.8800	2.6029	(11.822)	0	0	0
2019/01/03	R186	02/05/2019	9.25	Put	Bond Future	1,195.2200		1.1952	1,004.8800	1.0049	(15.925)	0	0	0
2019/01/03	R186	02/05/2019	9.02	Call	Bond Future	1,800.0900		1.8001	2,073.3200	2.0733	15.179	0	0	0
2019/01/03	R186	02/05/2019	9.01	Put	Bond Future	1,759.4800		1.7595	1,507.9400	1.5079	(14.296)	0	0	0
2019/01/03	R186	02/05/2019			Bond Future	9.0082		112.0316	8.9171	112.5537	(1.011)	0.0000	0.0000	3,050
2019/01/03	R186	02/05/2019	8.65	Call	Bond Future	879.5400		0.8795	1,052.6700	1.0527	19.684	0	0	3,250
2019/01/03	R186	02/05/2019	9.03	Call	Bond Future	1,830.7300		1.8307	2,106.6200	2.1066	15.070	0	0	0
2019/01/03	R186	02/05/2019	9.03	Put	Bond Future	1,706.0100		1.7060	1,459.8100	1.4598	(14.431)	0	0	0
2019/01/03	R186	02/05/2019	10.07	Put	Bond Future	288.5100		0.2885	230.2000	0.2302	(20.211)	0	0	200
2019/01/03	R186	02/05/2019	9.30	Call	Bond Future	2,753.2400		2.7532	3,096.5600	3.0966	12.470	0	0	200
2019/01/03	R186	02/05/2019	9.75	Put	Bond Future	518.3700		0.5184	422.0600	0.4221	(18.579)	0	0	7,000
2019/01/03	R186	02/05/2019	9.96	Call	Bond Future	5,627.5600		5.6276	6,079.1500	6.0791	8.025	0	0	0
2019/01/03	R186	02/05/2019	9.20	Put	Bond Future	1,299.0100		1.2990	1,096.5300	1.0965	(15.587)	0	0	0
2019/01/03	R186	02/05/2019	10.02	Put	Bond Future	322.8400		0.3228	258.8700	0.2589	(19.815)	0	0	3,250
2019/01/03	R186	02/05/2019	9.25	Call	Bond Future	2,565.8900		2.5659	2,897.6400	2.8976	12.929	0	0	3,250
2019/01/03	R186	02/05/2019	9.02	Put	Bond Future	1,732.4600		1.7325	1,483.6000	1.4836	(14.365)	0	0	0
2019/01/03	R186	02/05/2019	9.01	Call	Bond Future	1,769.9900		1.7700	2,040.5400	2.0405	15.285	0	0	0
2019/01/03	R186	02/05/2019	8.62	Put	Bond Future	3,069.4900		3.0695	2,712.6500	2.7126	(11.625)	0	0	0
2019/01/03	R186	02/05/2019	8.62	Call	Bond Future	821.2800		0.8213	986.5300	0.9865	20.121	0	0	90
2019/01/03	R186	02/05/2019	8.70	Put	Bond Future	2,762.2300		2.7622	2,426.5900	2.4266	(12.151)	0	0	0
2019/01/03	R186	02/05/2019	8.70	Call	Bond Future	982.3100		0.9823	1,168.7600	1.1688	18.981	0	0	200
2019/01/03	R186	02/05/2019	9.30	Put	Bond Future	1,102.0100		1.1020	923.2400	0.9232	(16.222)	0	0	0
2019/01/03	R186	02/05/2019	9.20	Call	Bond Future	2,388.1600		2.3882	2,707.7700	2.7078	13.383	0	0	90
2019/01/03	R186	02/05/2019	8.50	Put	Bond Future	3,569.3600		3.5694	3,182.1400	3.1821	(10.848)	0	0	0
2019/01/03	R186	02/05/2019	8.50	Call	Bond Future	613.8500		0.6138	748.7200	0.7487	21.971	0	0	7,000
2019/01/03	R186	02/05/2019	9.00	Put	Bond Future	1,786.8100		1.7868	1,532.5900	1.5326	(14.228)	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
2019/01/03	R186	02/05/2019	9.00	Call	Bond Future	1,740.1600	1.7402	2,008.0300	2.0080	15.393	0	0	7,000
2019/01/03	R186	02/05/2019	8.80	Put	Bond Future	2,405.7900	2.4058	2,097.2000	2.0972	(12.827)	0	0	0
2019/01/03	R186	02/05/2019	8.80	Call	Bond Future	1,207.6100	1.2076	1,421.1100	1.4211	17.680	0	0	7,500
2019/01/03	R186	02/05/2019	10.02	Call	Bond Future	5,909.3800	5.9094	6,367.5000	6.3675	7.752	0	0	0
2019/01/03	R186	01/08/2019	10.08	Put	Bond Future	745.0800	0.7451	643.4100	0.6434	(13.646)	0	0	6,000
2019/01/03	R186	01/08/2019	9.54	Call	Bond Future	3,981.5100	3.9815	4,343.6100	4.3436	9.095	0	0	0
2019/01/03	R186	01/08/2019			Bond Future	9.0614	108.9148	8.9660	109.4469	(1.054)	0.0000	0.0000	0
2019/01/03	R186	01/08/2019	9.52	Call	Bond Future	3,903.6200	3.9036	4,262.6300	4.2626	9.197	0	0	0
2019/01/03	R186	01/08/2019	9.52	Put	Bond Future	1,394.9300	1.3949	1,221.8400	1.2218	(12.409)	0	0	0
2019/01/03	R186	01/08/2019	8.30	Put	Bond Future	4,980.6200	4.9806	4,568.2100	4.5682	(8.280)	0	0	0
2019/01/03	R186	01/08/2019	8.30	Call	Bond Future	640.7800	0.6408	760.4700	0.7605	18.679	0	0	6,000
2019/01/03	R186	01/08/2019	9.05	Put	Bond Future	2,351.5200	2.3515	2,092.9900	2.0930	(10.994)	0	0	0
2019/01/03	R186	01/08/2019	9.05	Call	Bond Future	2,287.8900	2.2879	2,561.4600	2.5615	11.957	0	0	6,000
2019/01/03	R186	01/08/2019	10.08	Call	Bond Future	6,215.3200	6.2153	6,645.7500	6.6458	6.925	0	0	0
2019/01/03	R186	01/08/2019	9.54	Put	Bond Future	1,365.1400	1.3651	1,195.1400	1.1951	(12.453)	0	0	0
2019/01/03	R186	01/08/2019	9.53	Call	Bond Future	3,942.5000	3.9425	4,303.0700	4.3031	9.146	0	0	0
2019/01/03	R186	01/08/2019	9.53	Put	Bond Future	1,379.9500	1.3800	1,208.4200	1.2084	(12.430)	0	0	0
2019/01/03	R197	07/02/2019			Bond Future	299.4690	299.4690	299.4764	299.4764	0.002	0.0000	0.0000	2,355
2019/01/03	R197	02/05/2019			Bond Future	304.7661	304.7661	304.7730	304.7730	0.002	0.0000	0.0000	0
2019/01/03	R197	01/08/2019			Bond Future	303.2223	303.2223	303.2289	303.2289	0.002	0.0000	0.0000	0
2019/01/03	R202	07/02/2019			Bond Future	230.9720	230.9720	230.9800	230.9800	0.003	0.0000	0.0000	8,805
2019/01/03	R202	02/05/2019			Bond Future	235.0576	235.0576	235.0652	235.0652	0.003	0.0000	0.0000	0
2019/01/03	R202	01/08/2019			Bond Future	235.6819	235.6819	235.6894	235.6894	0.003	0.0000	0.0000	0
2019/01/03	R207	07/02/2019	6.52	Call	Bond Future	587.6100	0.5876	618.2900	0.6183	5.221	0	0	0
2019/01/03	R207	07/02/2019	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	R207	07/02/2019			Bond Future	5.8606	101.7844	5.8264	101.8150	(0.585)	0.0000	0.0000	15,739
2019/01/03	R207	07/02/2019	6.53	Call	Bond Future	596.4800	0.5965	627.1600	0.6272	5.144	0	0	0
2019/01/03	R207	07/02/2019	6.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	R207	07/02/2019	6.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	R207	07/02/2019	6.51	Call	Bond Future	578.7400	0.5787	609.4200	0.6094	5.301	0	0	0
2019/01/03	R207	02/05/2019	7.63	Call	Bond Future	1,585.6200	1.5856	1,616.6200	1.6166	1.955	0	0	0
2019/01/03	R207	02/05/2019			Bond Future	5.2642	103.5617	5.2185	103.5927	(0.867)	0.0000	0.0000	0
2019/01/03	R207	02/05/2019	7.61	Call	Bond Future	1,572.3900	1.5724	1,603.3900	1.6034	1.972	0	0	0
2019/01/03	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	R207	02/05/2019	7.62	Call	Bond Future	1,579.0100	1.5790	1,610.0100	1.6100	1.963	0	0	0
2019/01/03	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	R207	01/08/2019	7.33	Call	Bond Future	1,579.0900	1.5791	1,610.5700	1.6106	1.994	0	0	0
2019/01/03	R207	01/08/2019			Bond Future	3.7263	101.9391	3.6556	101.9706	(1.898)	0.0000	0.0000	0
2019/01/03	R207	01/08/2019	7.34	Call	Bond Future	1,583.4100	1.5834	1,614.8900	1.6149	1.988	0	0	0
2019/01/03	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/03	R207	01/08/2019	7.35	Call	Bond Future	1,587.7200	1.5877	1,619.2000	1.6192	1.983	0	0	0
2019/01/03	R207	01/08/2019	7.35	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
2019/01/03	R208	07/02/2019	7.07	Call	Bond Future	183.4200	0.1834	282.9700	0.2830	54.274	0	0	0
2019/01/03	R208	07/02/2019	7.08	Put	Bond Future	100.1000	0.1001	50.5300	0.0505	(49.520)	0	0	0
2019/01/03	R208	07/02/2019	7.06	Put	Bond Future	112.6800	0.1127	57.6500	0.0576	(48.837)	0	0	0
2019/01/03	R208	07/02/2019			Bond Future	7.0302	101.9470	6.9521	102.0988	(1.111)	0.0000	0.0000	17,335
2019/01/03	R208	07/02/2019	7.07	Put	Bond Future	106.2000	0.1062	53.9700	0.0540	(49.181)	0	0	0
2019/01/03	R208	07/02/2019	7.08	Call	Bond Future	196.7000	0.1967	298.9100	0.2989	51.962	0	0	0
2019/01/03	R208	07/02/2019	7.06	Call	Bond Future	170.5100	0.1705	267.2600	0.2673	56.742	0	0	0
2019/01/03	R208	02/05/2019	8.03	Put	Bond Future	29.1500	0.0292	20.9800	0.0210	(28.027)	0	0	0
2019/01/03	R208	02/05/2019	8.02	Call	Bond Future	1,881.2000	1.8812	2,027.0200	2.0270	7.751	0	0	0
2019/01/03	R208	02/05/2019			Bond Future	6.9481	100.3263	6.8600	100.4806	(1.269)	0.0000	0.0000	0
2019/01/03	R208	02/05/2019	8.03	Call	Bond Future	1,897.2500	1.8972	2,043.3200	2.0433	7.699	0	0	0
2019/01/03	R208	02/05/2019	8.02	Put	Bond Future	30.1600	0.0302	21.7400	0.0217	(27.918)	0	0	0
2019/01/03	R208	02/05/2019	8.04	Call	Bond Future	1,913.3200	1.9133	2,059.6300	2.0596	7.647	0	0	0
2019/01/03	R208	02/05/2019	8.04	Put	Bond Future	28.1700	0.0282	20.2400	0.0202	(28.151)	0	0	0
2019/01/03	R208	01/08/2019	8.16	Call	Bond Future	2,110.1400	2.1101	2,258.1800	2.2582	7.016	0	0	0
2019/01/03	R208	01/08/2019	8.17	Put	Bond Future	36.1100	0.0361	27.2500	0.0273	(24.536)	0	0	0
2019/01/03	R208	01/08/2019			Bond Future	6.7928	102.2830	6.6908	102.4400	(1.502)	0.0000	0.0000	0
2019/01/03	R208	01/08/2019	8.16	Put	Bond Future	37.0500	0.0371	27.9900	0.0280	(24.453)	0	0	0
2019/01/03	R208	01/08/2019	8.17	Call	Bond Future	2,124.1500	2.1241	2,272.3900	2.2724	6.979	0	0	0
2019/01/03	R208	01/08/2019	8.15	Call	Bond Future	2,096.1500	2.0962	2,243.9900	2.2440	7.053	0	0	0
2019/01/03	R208	01/08/2019	8.15	Put	Bond Future	38.0100	0.0380	28.7500	0.0288	(24.362)	0	0	0
2019/01/03	R209	07/02/2019	10.20	Put	Bond Future	320.5600	0.3206	202.2200	0.2022	(36.917)	0	0	4,000
2019/01/03	R209	07/02/2019	8.97	Put	Bond Future	5,476.2400	5.4762	4,804.9300	4.8049	(12.259)	0	0	0
2019/01/03	R209	07/02/2019			Bond Future	9.7750	73.2747	9.6680	73.9655	(1.094)	0.0000	0.0000	117,572
2019/01/03	R209	07/02/2019	8.96	Call	Bond Future	22.3000	0.0223	40.6900	0.0407	82.466	0	0	0
2019/01/03	R209	07/02/2019	8.96	Put	Bond Future	5,546.2800	5.5463	4,873.8900	4.8739	(12.123)	0	0	0
2019/01/03	R209	07/02/2019	10.20	Call	Bond Future	2,971.9500	2.9719	3,544.3900	3.5444	19.261	0	0	0
2019/01/03	R209	07/02/2019	8.97	Call	Bond Future	23.7800	0.0238	43.2500	0.0433	81.876	0	0	0
2019/01/03	R209	07/02/2019	9.54	Put	Bond Future	2,062.9800	2.0630	1,596.2500	1.5963	(22.624)	0	0	0
2019/01/03	R209	07/02/2019	9.54	Call	Bond Future	531.8300	0.5318	755.8800	0.7559	42.128	0	0	4,000
2019/01/03	R209	07/02/2019	9.04	Put	Bond Future	4,992.3800	4.9924	4,330.6100	4.3306	(13.256)	0	0	0
2019/01/03	R209	07/02/2019	9.04	Call	Bond Future	37.8500	0.0379	66.8600	0.0669	76.645	0	0	4,000
2019/01/03	R209	07/02/2019	8.95	Call	Bond Future	20.9000	0.0209	38.2700	0.0383	83.110	0	0	0
2019/01/03	R209	07/02/2019	8.95	Put	Bond Future	5,616.5000	5.6165	4,943.0900	4.9431	(11.990)	0	0	0
2019/01/03	R209	02/05/2019	9.70	Put	Bond Future	2,581.8900	2.5819	2,207.5200	2.2075	(14.500)	0	0	0
2019/01/03	R209	02/05/2019			Bond Future	9.8286	71.4052	9.7188	72.1079	(1.117)	0.0000	0.0000	0
2019/01/03	R209	02/05/2019	9.69	Call	Bond Future	1,728.7000	1.7287	2,053.6100	2.0536	18.795	0	0	0
2019/01/03	R209	02/05/2019	9.69	Put	Bond Future	2,616.9800	2.6170	2,239.2300	2.2392	(14.435)	0	0	0
2019/01/03	R209	02/05/2019	9.70	Call	Bond Future	1,758.2500	1.7582	2,086.5400	2.0865	18.671	0	0	0
2019/01/03	R209	02/05/2019	10.50	Call	Bond Future	4,906.6900	4.9067	5,454.2000	5.4542	11.158	0	0	0
2019/01/03	R209	02/05/2019	10.71	Call	Bond Future	5,896.5500	5.8965	6,479.7100	6.4797	9.890	0	0	0
2019/01/03	R209	02/05/2019	9.68	Call	Bond Future	1,699.4200	1.6994	2,020.9500	2.0209	18.920	0	0	0
2019/01/03	R209	02/05/2019	9.68	Put	Bond Future	2,652.4300	2.6524	2,271.3000	2.2713	(14.369)	0	0	0
2019/01/03	R209	02/05/2019	9.95	Put	Bond Future	1,818.1500	1.8181	1,525.2100	1.5252	(16.112)	0	0	0
2019/01/03	R209	02/05/2019	9.95	Call	Bond Future	2,583.2200	2.5832	2,992.9400	2.9929	15.861	0	0	760
2019/01/03	R209	02/05/2019	10.50	Put	Bond Future	824.5200	0.8245	669.3700	0.6694	(18.817)	0	0	11,560
2019/01/03	R209	02/05/2019	9.35	Put	Bond Future	4,018.4100	4.0184	3,525.7500	3.5257	(12.260)	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
2019/01/03	R209	02/05/2019	9.35	Call	Bond Future	880.5300	0.8805	1,090.5300	1.0905	23.849	0	0	760
2019/01/03	R209	02/05/2019	10.71	Put	Bond Future	609.2300	0.6092	489.7300	0.4897	(19.615)	0	0	760
2019/01/03	R209	01/08/2019	10.15	Put	Bond Future	2,162.5400	2.1625	1,889.3200	1.8893	(12.634)	0	0	0
2019/01/03	R209	01/08/2019	10.17	Call	Bond Future	3,901.7400	3.9017	4,349.2400	4.3492	11.469	0	0	0
2019/01/03	R209	01/08/2019			Bond Future	9.8811	72.7979	9.7680	73.5142	(1.144)	0.0000	0.0000	0
2019/01/03	R209	01/08/2019	10.15	Call	Bond Future	3,824.3800	3.8244	4,267.5200	4.2675	11.587	0	0	0
2019/01/03	R209	01/08/2019	10.17	Put	Bond Future	2,118.6100	2.1186	1,849.7500	1.8497	(12.690)	0	0	0
2019/01/03	R209	01/08/2019	10.16	Put	Bond Future	2,140.3600	2.1404	1,869.3300	1.8693	(12.663)	0	0	0
2019/01/03	R209	01/08/2019	10.16	Call	Bond Future	3,862.8800	3.8629	4,308.2100	4.3082	11.528	0	0	0
2019/01/03	R210	07/02/2019			Bond Future	185.9836	185.9836	185.9898	185.9898	0.003	0.0000	0.0000	2,448
2019/01/03	R210	02/05/2019			Bond Future	186.7176	186.7176	186.7236	186.7236	0.003	0.0000	0.0000	0
2019/01/03	R210	01/08/2019			Bond Future	190.4029	190.4029	190.4087	190.4087	0.003	0.0000	0.0000	0
2019/01/03	R212	07/02/2019			Bond Future	155.8171	155.8171	155.8663	155.8663	0.032	0.0000	0.0000	4,976
2019/01/03	R212	02/05/2019			Bond Future	158.5734	158.5734	158.6231	158.6231	0.031	0.0000	0.0000	0
2019/01/03	R212	01/08/2019			Bond Future	161.6319	161.6319	161.6824	161.6824	0.031	0.0000	0.0000	0
2019/01/03	R213	07/02/2019	8.68	Call	Bond Future	12.3600	0.0124	23.5200	0.0235	90.291	0	0	0
2019/01/03	R213	07/02/2019			Bond Future	9.5630	85.0828	9.4558	85.7479	(1.121)	0.0000	0.0000	32,702
2019/01/03	R213	07/02/2019	8.68	Put	Bond Future	5,714.9500	5.7150	5,061.0200	5.0610	(11.442)	0	0	0
2019/01/03	R213	07/02/2019	8.69	Call	Bond Future	13.2300	0.0132	25.0900	0.0251	89.645	0	0	0
2019/01/03	R213	07/02/2019	8.70	Put	Bond Future	5,581.7900	5.5818	4,929.2900	4.9293	(11.690)	0	0	0
2019/01/03	R213	07/02/2019	8.69	Put	Bond Future	5,648.3000	5.6483	4,995.0700	4.9951	(11.565)	0	0	0
2019/01/03	R213	07/02/2019	8.70	Call	Bond Future	14.1700	0.0142	26.7600	0.0268	88.850	0	0	0
2019/01/03	R213	02/05/2019	9.49	Call	Bond Future	1,643.8600	1.6439	1,957.7500	1.9578	19.095	0	0	0
2019/01/03	R213	02/05/2019	9.48	Put	Bond Future	2,468.3300	2.4683	2,102.3800	2.1024	(14.826)	0	0	0
2019/01/03	R213	02/05/2019			Bond Future	9.6191	83.0192	9.5086	83.6958	(1.149)	0.0000	0.0000	0
2019/01/03	R213	02/05/2019	9.50	Call	Bond Future	1,672.1400	1.6721	1,989.3200	1.9893	18.969	0	0	0
2019/01/03	R213	02/05/2019	9.50	Put	Bond Future	2,401.3000	2.4013	2,041.9500	2.0419	(14.965)	0	0	0
2019/01/03	R213	02/05/2019	9.49	Put	Bond Future	2,434.6400	2.4346	2,072.0000	2.0720	(14.895)	0	0	0
2019/01/03	R213	02/05/2019	9.48	Call	Bond Future	1,615.8600	1.6159	1,926.4400	1.9264	19.221	0	0	0
2019/01/03	R213	01/08/2019	9.99	Put	Bond Future	1,850.9400	1.8509	1,599.1500	1.5991	(13.603)	0	0	0
2019/01/03	R213	01/08/2019	9.98	Call	Bond Future	3,676.9900	3.6770	4,112.6600	4.1127	11.849	0	0	0
2019/01/03	R213	01/08/2019			Bond Future	9.6744	84.6382	9.5600	85.3279	(1.182)	0.0000	0.0000	0
2019/01/03	R213	01/08/2019	9.99	Call	Bond Future	3,714.1100	3.7141	4,151.9700	4.1520	11.789	0	0	0
2019/01/03	R213	01/08/2019	9.98	Put	Bond Future	1,871.9700	1.8720	1,617.9900	1.6180	(13.568)	0	0	0
2019/01/03	R213	01/08/2019	10.00	Call	Bond Future	3,751.6200	3.7516	4,191.6600	4.1917	11.729	0	0	0
2019/01/03	R213	01/08/2019	10.00	Put	Bond Future	1,830.3600	1.8304	1,580.7500	1.5807	(13.637)	0	0	0
2019/01/03	R214	07/02/2019	9.05	Put	Bond Future	6,445.7100	6.4457	5,740.7900	5.7408	(10.936)	0	0	0
2019/01/03	R214	07/02/2019			Bond Future	9.9511	72.3526	9.8442	73.0695	(1.075)	0.0000	0.0000	31,531
2019/01/03	R214	07/02/2019	9.04	Call	Bond Future	13.1600	0.0132	24.4800	0.0245	86.018	0	0	0
2019/01/03	R214	07/02/2019	9.04	Put	Bond Future	6,521.3900	6.5214	5,815.7600	5.8158	(10.820)	0	0	0
2019/01/03	R214	07/02/2019	9.05	Call	Bond Future	14.0800	0.0141	26.1100	0.0261	85.440	0	0	0
2019/01/03	R214	07/02/2019	9.03	Call	Bond Future	12.2800	0.0123	22.9300	0.0229	86.726	0	0	0
2019/01/03	R214	07/02/2019	9.03	Put	Bond Future	6,597.2300	6.5972	5,890.9300	5.8909	(10.706)	0	0	0
2019/01/03	R214	02/05/2019	9.87	Call	Bond Future	1,829.0900	1.8291	2,168.7400	2.1687	18.569	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
2019/01/03	R214	02/05/2019	9.85	Call	Bond Future	1,768.0000	1.7680	2,100.6800	2.1007	18.817	0	0	0
2019/01/03	R214	02/05/2019			Bond Future	10.0041	70.3201	9.8943	71.0495	(1.097)	0.0000	0.0000	0
2019/01/03	R214	02/05/2019	9.85	Put	Bond Future	2,795.5800	2.7956	2,398.8900	2.3989	(14.190)	0	0	0
2019/01/03	R214	02/05/2019	9.87	Put	Bond Future	2,721.9400	2.7219	2,332.2200	2.3322	(14.318)	0	0	0
2019/01/03	R214	02/05/2019	9.86	Call	Bond Future	1,798.4900	1.7985	2,134.6600	2.1347	18.692	0	0	0
2019/01/03	R214	02/05/2019	9.86	Put	Bond Future	2,758.6500	2.7587	2,365.4500	2.3654	(14.253)	0	0	0
2019/01/03	R214	01/08/2019	10.34	Put	Bond Future	2,221.6100	2.2216	1,941.6500	1.9416	(12.602)	0	0	0
2019/01/03	R214	01/08/2019			Bond Future	10.0570	71.6915	9.9441	72.4350	(1.123)	0.0000	0.0000	0
2019/01/03	R214	01/08/2019	10.33	Call	Bond Future	3,990.3400	3.9903	4,451.5800	4.4516	11.559	0	0	0
2019/01/03	R214	01/08/2019	10.33	Put	Bond Future	2,244.4900	2.2445	1,962.2700	1.9623	(12.574)	0	0	0
2019/01/03	R214	01/08/2019	10.34	Call	Bond Future	4,030.0600	4.0301	4,493.5600	4.4936	11.501	0	0	0
2019/01/03	R214	01/08/2019	10.32	Call	Bond Future	3,950.9700	3.9510	4,409.9300	4.4099	11.616	0	0	0
2019/01/03	R214	01/08/2019	10.32	Put	Bond Future	2,267.8100	2.2678	1,983.3100	1.9833	(12.545)	0	0	0
2019/01/03	R248	07/02/2019	9.06	Put	Bond Future	8,418.5400	8.4185	7,472.2100	7.4722	(11.241)	0	0	0
2019/01/03	R248	07/02/2019			Bond Future	9.9764	92.4134	9.8644	93.3719	(1.123)	0.0000	0.0000	107,227
2019/01/03	R248	07/02/2019	9.06	Call	Bond Future	12.1900	0.0122	24.4100	0.0244	100.246	0	0	0
2019/01/03	R248	07/02/2019	9.05	Put	Bond Future	8,516.9600	8.5170	7,569.8400	7.5698	(11.120)	0	0	0
2019/01/03	R248	07/02/2019	9.07	Call	Bond Future	13.1300	0.0131	26.1700	0.0262	99.315	0	0	0
2019/01/03	R248	07/02/2019	9.07	Put	Bond Future	8,320.3600	8.3204	7,374.8500	7.3749	(11.364)	0	0	0
2019/01/03	R248	07/02/2019	9.05	Call	Bond Future	11.3200	0.0113	22.7500	0.0227	100.972	0	0	0
2019/01/03	R248	02/05/2019	9.90	Put	Bond Future	3,384.2900	3.3843	2,866.1000	2.8661	(15.312)	0	0	0
2019/01/03	R248	02/05/2019			Bond Future	10.0300	89.5905	9.9150	90.5656	(1.148)	0.0000	0.0000	0
2019/01/03	R248	02/05/2019	9.90	Call	Bond Future	2,281.1300	2.2811	2,738.0600	2.7381	20.031	0	0	0
2019/01/03	R248	02/05/2019	9.91	Call	Bond Future	2,320.7700	2.3208	2,782.4600	2.7825	19.894	0	0	0
2019/01/03	R248	02/05/2019	9.89	Put	Bond Future	3,430.8300	3.4308	2,907.8700	2.9079	(15.243)	0	0	0
2019/01/03	R248	02/05/2019	9.91	Put	Bond Future	3,338.2500	3.3382	2,824.8200	2.8248	(15.380)	0	0	0
2019/01/03	R248	02/05/2019	9.89	Call	Bond Future	2,241.8400	2.2418	2,694.0000	2.6940	20.169	0	0	0
2019/01/03	R248	01/08/2019	10.35	Call	Bond Future	4,961.5300	4.9615	5,579.2700	5.5793	12.451	0	0	0
2019/01/03	R248	01/08/2019	10.34	Put	Bond Future	2,827.2700	2.8273	2,448.0300	2.4480	(13.414)	0	0	0
2019/01/03	R248	01/08/2019			Bond Future	10.0837	91.3377	9.9652	92.3316	(1.175)	0.0000	0.0000	0
2019/01/03	R248	01/08/2019	10.36	Call	Bond Future	5,011.6900	5.0117	5,632.5000	5.6325	12.387	0	0	0
2019/01/03	R248	01/08/2019	10.36	Put	Bond Future	2,768.4700	2.7685	2,395.4000	2.3954	(13.476)	0	0	0
2019/01/03	R248	01/08/2019	10.35	Put	Bond Future	2,797.7200	2.7977	2,421.5800	2.4216	(13.445)	0	0	0
2019/01/03	R248	01/08/2019	10.34	Call	Bond Future	4,911.5500	4.9115	5,526.1900	5.5262	12.514	0	0	0
<b>Total</b>													<b>968354</b>