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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/01/2019 TO 10/01/2019

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
2019/01/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	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
2019/01/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	2025	07/02/2019			Bond Future	132.7794	132.7794	132.7458	132.7458	(0.025)	0.0000	0.0000	355
2019/01/10	2025	02/05/2019			Bond Future	135.1263	135.1263	135.0919	135.0919	(0.025)	0.0000	0.0000	0
2019/01/10	2025	01/08/2019			Bond Future	137.7454	137.7454	137.7101	137.7101	(0.026)	0.0000	0.0000	0
2019/01/10	2029	07/02/2019			Bond Future	100.8221	100.8221	100.8252	100.8252	0.003	0.0000	0.0000	2,954
2019/01/10	2029	02/05/2019			Bond Future	101.5311	101.5311	101.5342	101.5342	0.003	0.0000	0.0000	0
2019/01/10	2029	01/08/2019			Bond Future	103.5342	103.5342	103.5371	103.5371	0.003	0.0000	0.0000	0
2019/01/10	2030	07/02/2019	8.62	Call	Bond Future	23.9900	0.0240	23.2900	0.0233	(2.918)	0	0	0
2019/01/10	2030	07/02/2019	10.20	Put	Bond Future	20.2900	0.0203	17.6800	0.0177	(12.863)	0	0	3,960
2019/01/10	2030	07/02/2019			Bond Future	9.3052	91.4064	9.2792	91.5721	(0.279)	0.0000	0.0000	55,192
2019/01/10	2030	07/02/2019	9.68	Put	Bond Future	235.0800	0.2351	211.0400	0.2110	(10.226)	0	0	0
2019/01/10	2030	07/02/2019	9.68	Call	Bond Future	2,582.8300	2.5828	2,724.5400	2.7245	5.487	0	0	3,960
2019/01/10	2030	07/02/2019	9.18	Put	Bond Future	1,409.0500	1.4091	1,303.7300	1.3037	(7.475)	0	0	0
2019/01/10	2030	07/02/2019	9.18	Call	Bond Future	606.3900	0.6064	666.8200	0.6668	9.966	0	0	3,960
2019/01/10	2030	07/02/2019	8.63	Call	Bond Future	25.7500	0.0258	25.2800	0.0253	(1.825)	0	0	0
2019/01/10	2030	07/02/2019	8.62	Put	Bond Future	4,535.5900	4.5356	4,369.1400	4.3691	(3.670)	0	0	0
2019/01/10	2030	07/02/2019	10.20	Call	Bond Future	5,491.9400	5.4919	5,655.0800	5.6551	2.971	0	0	0
2019/01/10	2030	07/02/2019	8.90	Call	Bond Future	150.4500	0.1504	170.6000	0.1706	13.393	0	0	1,320
2019/01/10	2030	07/02/2019	8.63	Put	Bond Future	4,469.3900	4.4694	4,303.1700	4.3032	(3.719)	0	0	0
2019/01/10	2030	07/02/2019	8.64	Call	Bond Future	27.6300	0.0276	27.4100	0.0274	(0.796)	0	0	0
2019/01/10	2030	07/02/2019	8.64	Put	Bond Future	4,403.3600	4.4034	4,237.3900	4.2374	(3.769)	0	0	0
2019/01/10	2030	07/02/2019	9.60	Put	Bond Future	329.0100	0.3290	294.1700	0.2942	(10.589)	0	0	0
2019/01/10	2030	07/02/2019	9.60	Call	Bond Future	2,182.5600	2.1826	2,313.4700	2.3135	5.998	0	0	1,320
2019/01/10	2030	07/02/2019	9.40	Put	Bond Future	703.6100	0.7036	635.0100	0.6350	(9.750)	0	0	0
2019/01/10	2030	07/02/2019	9.40	Call	Bond Future	1,305.3500	1.3053	1,402.5000	1.4025	7.442	0	0	0
2019/01/10	2030	07/02/2019	8.70	Put	Bond Future	4,011.3400	4.0113	3,847.5100	3.8475	(4.084)	0	0	0
2019/01/10	2030	07/02/2019	8.70	Call	Bond Future	41.6700	0.0417	43.5900	0.0436	4.608	0	0	0
2019/01/10	2030	07/02/2019	8.90	Put	Bond Future	2,783.0800	2.7831	2,637.4800	2.6375	(5.232)	0	0	0
2019/01/10	2030	02/05/2019	8.90	Put	Bond Future	3,702.0700	3.7021	3,601.2800	3.6013	(2.723)	0	0	0
2019/01/10	2030	02/05/2019	9.41	Call	Bond Future	2,113.7400	2.1137	2,213.3400	2.2133	4.712	0	0	0
2019/01/10	2030	02/05/2019			Bond Future	9.3616	93.0014	9.3348	93.1698	(0.287)	0.0000	0.0000	0
2019/01/10	2030	02/05/2019	9.39	Call	Bond Future	2,046.0200	2.0460	2,143.7500	2.1438	4.777	0	0	0
2019/01/10	2030	02/05/2019	9.39	Put	Bond Future	1,868.1000	1.8681	1,797.3800	1.7974	(3.786)	0	0	0
2019/01/10	2030	02/05/2019	10.20	Call	Bond Future	5,545.1400	5.5451	5,714.1200	5.7141	3.047	0	0	0
2019/01/10	2030	02/05/2019	10.20	Put	Bond Future	485.3700	0.4854	485.9000	0.4859	0.109	0	0	3,000
2019/01/10	2030	02/05/2019	8.90	Call	Bond Future	744.9700	0.7450	812.6300	0.8126	9.082	0	0	3,000
2019/01/10	2030	02/05/2019	9.41	Put	Bond Future	1,810.8500	1.8109	1,742.0000	1.7420	(3.802)	0	0	0
2019/01/10	2030	02/05/2019	9.40	Call	Bond Future	2,079.7400	2.0797	2,178.3000	2.1783	4.739	0	0	3,000
2019/01/10	2030	02/05/2019	9.40	Put	Bond Future	1,839.3100	1.8393	1,769.4200	1.7694	(3.800)	0	0	0
2019/01/10	2030	01/08/2019	9.91	Put	Bond Future	1,489.8300	1.4898	1,389.4400	1.3894	(6.738)	0	0	0
2019/01/10	2030	01/08/2019			Bond Future	9.4179	90.8089	9.3901	90.9805	(0.295)	0.0000	0.0000	0
2019/01/10	2030	01/08/2019	9.91	Call	Bond Future	4,453.1700	4.4532	4,524.3500	4.5244	1.598	0	0	0
2019/01/10	2030	01/08/2019	9.92	Call	Bond Future	4,495.4000	4.4954	4,567.2600	4.5673	1.599	0	0	0

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2019/01/10	2030	01/08/2019	9.90	Put	Bond Future	1,506.6600	1.5067	1,405.5800	1.4056	(6.709)	0	0	0
2019/01/10	2030	01/08/2019	9.92	Put	Bond Future	1,473.1900	1.4732	1,373.4800	1.3735	(6.768)	0	0	0
2019/01/10	2030	01/08/2019	9.90	Call	Bond Future	4,411.0700	4.4111	4,481.5600	4.4816	1.598	0	0	0
2019/01/10	2032	07/02/2019	8.81	Call	Bond Future	23.1800	0.0232	22.0200	0.0220	(5.004)	0	0	0
2019/01/10	2032	07/02/2019	8.80	Put	Bond Future	5,204.9400	5.2049	4,988.5400	4.9885	(4.158)	0	0	0
2019/01/10	2032	07/02/2019			Bond Future	9.5212	93.6269	9.4901	93.8420	(0.326)	0.0000	0.0000	42,475
2019/01/10	2032	07/02/2019	8.82	Call	Bond Future	24.8800	0.0249	23.9600	0.0240	(3.698)	0	0	0
2019/01/10	2032	07/02/2019	8.82	Put	Bond Future	5,059.0200	5.0590	4,843.0400	4.8430	(4.269)	0	0	0
2019/01/10	2032	07/02/2019	8.81	Put	Bond Future	5,131.9000	5.1319	4,915.6800	4.9157	(4.213)	0	0	0
2019/01/10	2032	07/02/2019	8.80	Call	Bond Future	21.5600	0.0216	20.2200	0.0202	(6.215)	0	0	0
2019/01/10	2032	02/05/2019	9.62	Put	Bond Future	2,022.8600	2.0229	1,933.9900	1.9340	(4.393)	0	0	0
2019/01/10	2032	02/05/2019	9.61	Call	Bond Future	2,274.0800	2.2741	2,402.7500	2.4028	5.658	0	0	0
2019/01/10	2032	02/05/2019			Bond Future	9.5776	91.1039	9.5456	91.3225	(0.334)	0.0000	0.0000	0
2019/01/10	2032	02/05/2019	9.62	Call	Bond Future	2,311.1100	2.3111	2,440.8300	2.4408	5.613	0	0	0
2019/01/10	2032	02/05/2019	9.61	Put	Bond Future	2,053.7200	2.0537	1,963.8000	1.9638	(4.378)	0	0	0
2019/01/10	2032	02/05/2019	9.63	Call	Bond Future	2,348.2200	2.3482	2,479.0000	2.4790	5.569	0	0	0
2019/01/10	2032	02/05/2019	9.63	Put	Bond Future	1,992.1600	1.9922	1,904.3500	1.9044	(4.408)	0	0	0
2019/01/10	2032	01/08/2019	10.10	Call	Bond Future	4,748.7900	4.7488	4,849.3500	4.8494	2.118	0	0	0
2019/01/10	2032	01/08/2019	10.11	Put	Bond Future	1,663.4700	1.6635	1,542.1400	1.5421	(7.294)	0	0	0
2019/01/10	2032	01/08/2019			Bond Future	9.6323	92.8799	9.5991	93.1026	(0.344)	0.0000	0.0000	0
2019/01/10	2032	01/08/2019	10.10	Put	Bond Future	1,682.3400	1.6823	1,560.1600	1.5602	(7.263)	0	0	0
2019/01/10	2032	01/08/2019	10.11	Call	Bond Future	4,793.8700	4.7939	4,895.2800	4.8953	2.115	0	0	0
2019/01/10	2032	01/08/2019	10.09	Call	Bond Future	4,704.1000	4.7041	4,803.8000	4.8038	2.119	0	0	0
2019/01/10	2032	01/08/2019	10.09	Put	Bond Future	1,701.6700	1.7017	1,578.6300	1.5786	(7.231)	0	0	0
2019/01/10	2033	07/02/2019			Bond Future	102.9736	102.9736	102.9770	102.9770	0.003	0.0000	0.0000	5,890
2019/01/10	2033	02/05/2019			Bond Future	103.6484	103.6484	103.6517	103.6517	0.003	0.0000	0.0000	0
2019/01/10	2033	01/08/2019			Bond Future	105.6931	105.6931	105.6963	105.6963	0.003	0.0000	0.0000	0
2019/01/10	2037	07/02/2019	9.06	Put	Bond Future	5,424.3200	5.4243	5,182.9600	5.1830	(4.450)	0	0	0
2019/01/10	2037	07/02/2019	9.05	Call	Bond Future	33.7100	0.0337	32.8200	0.0328	(2.640)	0	0	0
2019/01/10	2037	07/02/2019			Bond Future	9.7252	89.9650	9.6942	90.2056	(0.319)	0.0000	0.0000	64,737
2019/01/10	2037	07/02/2019	9.06	Call	Bond Future	36.4500	0.0365	35.6100	0.0356	(2.305)	0	0	0
2019/01/10	2037	07/02/2019	9.05	Put	Bond Future	5,506.2900	5.5063	5,264.8800	5.2649	(4.384)	0	0	0
2019/01/10	2037	07/02/2019	9.07	Call	Bond Future	39.3500	0.0394	38.6200	0.0386	(1.855)	0	0	0
2019/01/10	2037	07/02/2019	9.07	Put	Bond Future	5,342.6300	5.3426	5,101.3800	5.1014	(4.516)	0	0	0
2019/01/10	2037	02/05/2019	9.81	Put	Bond Future	2,324.4900	2.3245	2,222.6800	2.2227	(4.380)	0	0	0
2019/01/10	2037	02/05/2019			Bond Future	9.7817	91.5349	9.7498	91.7794	(0.326)	0.0000	0.0000	0
2019/01/10	2037	02/05/2019	9.80	Call	Bond Future	2,500.1300	2.5001	2,641.6900	2.6417	5.662	0	0	0
2019/01/10	2037	02/05/2019	9.80	Put	Bond Future	2,359.9600	2.3600	2,256.9600	2.2570	(4.364)	0	0	0
2019/01/10	2037	02/05/2019	9.81	Call	Bond Future	2,541.0300	2.5410	2,683.7800	2.6838	5.618	0	0	0
2019/01/10	2037	02/05/2019	9.79	Call	Bond Future	2,459.5600	2.4596	2,599.9300	2.5999	5.707	0	0	0
2019/01/10	2037	02/05/2019	9.79	Put	Bond Future	2,395.8600	2.3959	2,291.6700	2.2917	(4.349)	0	0	0
2019/01/10	2037	01/08/2019	10.31	Call	Bond Future	5,345.0800	5.3451	5,557.7900	5.5578	3.980	0	0	0
2019/01/10	2037	01/08/2019			Bond Future	9.8391	89.0635	9.8063	89.3127	(0.334)	0.0000	0.0000	0
2019/01/10	2037	01/08/2019	10.29	Call	Bond Future	5,245.7300	5.2457	5,456.3800	5.4564	4.016	0	0	0
2019/01/10	2037	01/08/2019	10.29	Put	Bond Future	1,931.7800	1.9318	1,893.2900	1.8933	(1.992)	0	0	0

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2019/01/10	2037	01/08/2019	10.31	Put	Bond Future	1,888.5300	1.8885	1,852.1000	1.8521	(1.929)	0	0	0
2019/01/10	2037	01/08/2019	10.30	Call	Bond Future	5,295.3300	5.2953	5,507.0200	5.5070	3.998	0	0	0
2019/01/10	2037	01/08/2019	10.30	Put	Bond Future	1,910.0400	1.9100	1,872.5900	1.8726	(1.961)	0	0	0
2019/01/10	2038	07/02/2019			Bond Future	120.3721	120.3721	120.3763	120.3763	0.003	0.0000	0.0000	10,476
2019/01/10	2038	02/05/2019			Bond Future	122.4998	122.4998	122.5038	122.5038	0.003	0.0000	0.0000	0
2019/01/10	2038	01/08/2019			Bond Future	124.8639	124.8639	124.8678	124.8678	0.003	0.0000	0.0000	0
2019/01/10	2040	07/02/2019	9.13	Call	Bond Future	36.5000	0.0365	38.8400	0.0388	6.411	0	0	0
2019/01/10	2040	07/02/2019	9.11	Put	Bond Future	6,077.0400	6.0770	5,777.4500	5.7775	(4.930)	0	0	0
2019/01/10	2040	07/02/2019			Bond Future	9.8001	93.2258	9.7641	93.5267	(0.368)	0.0000	0.0000	30,578
2019/01/10	2040	07/02/2019	9.13	Put	Bond Future	5,898.0300	5.8980	5,599.4500	5.5995	(5.062)	0	0	0
2019/01/10	2040	07/02/2019	9.11	Call	Bond Future	31.6300	0.0316	32.9600	0.0330	4.205	0	0	0
2019/01/10	2040	07/02/2019	9.12	Put	Bond Future	5,987.3800	5.9874	5,688.2900	5.6883	(4.995)	0	0	0
2019/01/10	2040	07/02/2019	9.12	Call	Bond Future	33.9800	0.0340	35.8100	0.0358	5.386	0	0	0
2019/01/10	2040	02/05/2019	9.60	Call	Bond Future	1,619.1000	1.6191	1,772.4000	1.7724	9.468	0	0	1,150
2019/01/10	2040	02/05/2019	9.89	Call	Bond Future	2,768.2100	2.7682	2,950.1000	2.9501	6.571	0	0	0
2019/01/10	2040	02/05/2019	9.88	Put	Bond Future	2,530.1000	2.5301	2,404.5700	2.4046	(4.961)	0	0	0
2019/01/10	2040	02/05/2019			Bond Future	9.8564	94.8526	9.8194	95.1585	(0.376)	0.0000	0.0000	0
2019/01/10	2040	02/05/2019	10.20	Put	Bond Future	1,528.7400	1.5287	1,467.2000	1.4672	(4.026)	0	0	0
2019/01/10	2040	02/05/2019	10.20	Call	Bond Future	4,291.9200	4.2919	4,536.3200	4.5363	5.694	0	0	1,150
2019/01/10	2040	02/05/2019	9.60	Put	Bond Future	3,771.2900	3.7713	3,618.6500	3.6187	(4.047)	0	0	0
2019/01/10	2040	02/05/2019	9.90	Call	Bond Future	2,812.5600	2.8126	2,995.9100	2.9959	6.519	0	0	0
2019/01/10	2040	02/05/2019	9.90	Put	Bond Future	2,454.6400	2.4546	2,332.0500	2.3321	(4.994)	0	0	0
2019/01/10	2040	02/05/2019	9.89	Put	Bond Future	2,492.2400	2.4922	2,368.1900	2.3682	(4.977)	0	0	0
2019/01/10	2040	02/05/2019	9.88	Call	Bond Future	2,724.0000	2.7240	2,904.4100	2.9044	6.623	0	0	0
2019/01/10	2040	01/08/2019	10.36	Call	Bond Future	5,633.9400	5.6339	5,780.1400	5.7801	2.595	0	0	0
2019/01/10	2040	01/08/2019	10.37	Put	Bond Future	2,088.6000	2.0886	1,924.2000	1.9242	(7.871)	0	0	0
2019/01/10	2040	01/08/2019			Bond Future	9.9138	92.1956	9.8757	92.5074	(0.385)	0.0000	0.0000	0
2019/01/10	2040	01/08/2019	10.36	Put	Bond Future	2,112.3100	2.1123	1,946.7500	1.9468	(7.838)	0	0	0
2019/01/10	2040	01/08/2019	10.37	Call	Bond Future	5,686.6800	5.6867	5,834.0400	5.8340	2.591	0	0	0
2019/01/10	2040	01/08/2019	10.38	Call	Bond Future	5,739.8200	5.7398	5,888.3300	5.8883	2.587	0	0	0
2019/01/10	2040	01/08/2019	10.38	Put	Bond Future	2,065.4100	2.0654	1,902.1600	1.9022	(7.904)	0	0	0
2019/01/10	2044	07/02/2019	9.18	Put	Bond Future	5,713.2800	5.7133	5,412.5400	5.4125	(5.264)	0	0	0
2019/01/10	2044	07/02/2019			Bond Future	9.8142	90.4312	9.7783	90.7377	(0.367)	0.0000	0.0000	37,882
2019/01/10	2044	07/02/2019	9.17	Call	Bond Future	43.2800	0.0433	48.1400	0.0481	11.229	0	0	0
2019/01/10	2044	07/02/2019	9.17	Put	Bond Future	5,804.2300	5.8042	5,502.6500	5.5026	(5.196)	0	0	0
2019/01/10	2044	07/02/2019	9.18	Call	Bond Future	46.3900	0.0464	52.0900	0.0521	12.287	0	0	0
2019/01/10	2044	07/02/2019	9.16	Call	Bond Future	40.3400	0.0403	44.4600	0.0445	10.213	0	0	0
2019/01/10	2044	07/02/2019	9.16	Put	Bond Future	5,895.5000	5.8955	5,593.1800	5.5932	(5.128)	0	0	0
2019/01/10	2044	02/05/2019	9.90	Call	Bond Future	2,814.3700	2.8144	3,002.2100	3.0022	6.674	0	0	0
2019/01/10	2044	02/05/2019			Bond Future	9.8682	92.0092	9.8312	92.3208	(0.375)	0.0000	0.0000	0
2019/01/10	2044	02/05/2019	9.90	Put	Bond Future	2,547.4200	2.5474	2,423.7100	2.4237	(4.856)	0	0	0
2019/01/10	2044	02/05/2019	9.91	Call	Bond Future	2,859.5200	2.8595	3,049.0600	3.0491	6.628	0	0	0
2019/01/10	2044	02/05/2019	9.92	Put	Bond Future	2,471.0500	2.4710	2,350.7300	2.3507	(4.869)	0	0	0
2019/01/10	2044	02/05/2019	9.91	Put	Bond Future	2,509.0000	2.5090	2,386.9900	2.3870	(4.863)	0	0	0
2019/01/10	2044	02/05/2019	9.92	Call	Bond Future	2,905.0000	2.9050	3,096.2300	3.0962	6.583	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
2019/01/10	2044	01/08/2019	10.40	Put	Bond Future	2,079.6800	2.0797	1,922.3500	1.9224	(7.565)	0	0	0
2019/01/10	2044	01/08/2019			Bond Future	9.9230	89.4219	9.8849	89.7395	(0.384)	0.0000	0.0000	0
2019/01/10	2044	01/08/2019	10.39	Call	Bond Future	5,848.4700	5.8485	6,007.5500	6.0075	2.720	0	0	0
2019/01/10	2044	01/08/2019	10.39	Put	Bond Future	2,103.2100	2.1032	1,944.7400	1.9447	(7.535)	0	0	0
2019/01/10	2044	01/08/2019	10.40	Call	Bond Future	5,902.2200	5.9022	6,062.4400	6.0624	2.715	0	0	0
2019/01/10	2044	01/08/2019	10.38	Call	Bond Future	5,794.6200	5.7946	5,952.5600	5.9526	2.726	0	0	0
2019/01/10	2044	01/08/2019	10.38	Put	Bond Future	2,126.7700	2.1268	1,967.1600	1.9672	(7.505)	0	0	0
2019/01/10	2046	07/02/2019			Bond Future	114.2991	114.2991	114.3031	114.3031	0.004	0.0000	0.0000	12,458
2019/01/10	2046	02/05/2019			Bond Future	114.6333	114.6333	114.6371	114.6371	0.003	0.0000	0.0000	0
2019/01/10	2046	01/08/2019			Bond Future	116.8949	116.8949	116.8987	116.8987	0.003	0.0000	0.0000	0
2019/01/10	2050	07/02/2019			Bond Future	118.6833	118.6833	118.6877	118.6877	0.004	0.0000	0.0000	10,568
2019/01/10	2050	02/05/2019			Bond Future	120.7812	120.7812	120.7852	120.7852	0.003	0.0000	0.0000	0
2019/01/10	2050	01/08/2019			Bond Future	121.3455	121.3455	121.3496	121.3496	0.003	0.0000	0.0000	0
2019/01/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	AL37	07/02/2019			Index Future	613.8800	613.8800	614.4180	614.4180	0.088	0.0000	0.0000	0
2019/01/10	AL37	02/05/2019			Index Future	624.5910	624.5910	625.1370	625.1370	0.087	0.0000	0.0000	0
2019/01/10	AL37	01/08/2019			Index Future	636.7640	636.7640	637.3200	637.3200	0.087	0.0000	0.0000	0
2019/01/10	AL7T	07/02/2019			Index Future	709.4960	709.4960	710.5590	710.5590	0.150	0.0000	0.0000	0
2019/01/10	AL7T	02/05/2019			Index Future	721.8750	721.8750	722.9560	722.9560	0.150	0.0000	0.0000	0
2019/01/10	AL7T	01/08/2019			Index Future	735.9440	735.9440	737.0450	737.0450	0.150	0.0000	0.0000	0
2019/01/10	ALBI	07/02/2019			Index Future	643.5360	643.5360	644.9570	644.9570	0.221	0.0000	0.0000	905
2019/01/10	ALBI	02/05/2019			Index Future	654.7650	654.7650	656.2090	656.2090	0.221	0.0000	0.0000	0
2019/01/10	ALBI	01/08/2019			Index Future	667.5260	667.5260	668.9970	668.9970	0.220	0.0000	0.0000	0
2019/01/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	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
2019/01/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	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
2019/01/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/10	ES33	07/02/2019			Bond Future	10.9205	78.4138	10.8889	78.5997	(0.289)	0.0000	0.0000	494
2019/01/10	ES33	02/05/2019			Bond Future	11.0156	75.9909	10.9831	76.1797	(0.296)	0.0000	0.0000	0
2019/01/10	ES33	01/08/2019			Bond Future	11.1135	77.4722	11.0798	77.6647	(0.303)	0.0000	0.0000	0
2019/01/10	ES42	07/02/2019			Bond Future	11.1586	80.6343	11.1221	80.8798	(0.327)	0.0000	0.0000	5,169
2019/01/10	ES42	02/05/2019			Bond Future	11.2539	77.7807	11.2162	78.0303	(0.335)	0.0000	0.0000	0
2019/01/10	ES42	01/08/2019			Bond Future	11.3501	79.2972	11.3111	79.5516	(0.344)	0.0000	0.0000	0
2019/01/10	GOVI	07/02/2019	666.53	Put	GOVI	294,780.0000	29.4780	280,380.0000	28.0380	(4.885)	0	0	0
2019/01/10	GOVI	07/02/2019			GOVI	637.0520	637.0520	638.4920	638.4920	0.226	0.0000	0.0000	451
2019/01/10	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	GOVI	07/02/2019	666.52	Put	GOVI	294,680.0000	29.4680	280,280.0000	28.0280	(4.887)	0	0	0
2019/01/10	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	GOVI	07/02/2019	666.51	Put	GOVI	294,580.0000	29.4580	280,180.0000	28.0180	(4.888)	0	0	0
2019/01/10	GOVI	02/05/2019	647.87	Call	GOVI	2,970.0000	0.2970	17,610.0000	1.7610	492.929	0	0	0
2019/01/10	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	GOVI	02/05/2019			GOVI	648.1670	648.1670	649.6310	649.6310	0.226	0.0000	0.0000	0
2019/01/10	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	GOVI	02/05/2019	647.88	Call	GOVI	2,870.0000	0.2870	17,510.0000	1.7510	510.105	0	0	0
2019/01/10	GOVI	02/05/2019	647.86	Call	GOVI	3,070.0000	0.3070	17,710.0000	1.7710	476.873	0	0	0
2019/01/10	GOVI	01/08/2019	638.68	Call	GOVI	221,190.0000	22.1190	236,110.0000	23.6110	6.745	0	0	0
2019/01/10	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	GOVI	01/08/2019			GOVI	660.7990	660.7990	662.2910	662.2910	0.226	0.0000	0.0000	0
2019/01/10	GOVI	01/08/2019	638.69	Call	GOVI	221,090.0000	22.1090	236,010.0000	23.6010	6.748	0	0	0
2019/01/10	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	GOVI	01/08/2019	638.67	Call	GOVI	221,290.0000	22.1290	236,210.0000	23.6210	6.742	0	0	0
2019/01/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/10	IGOV	07/02/2019			Index Future	254.2810	254.2810	254.2820	254.2820	0.000	0.0000	0.0000	518
2019/01/10	IGOV	02/05/2019			Index Future	258.7750	258.7750	258.7760	258.7760	0.000	0.0000	0.0000	215
2019/01/10	IGOV	01/08/2019			Index Future	263.8800	263.8800	263.8800	263.8800	0.000	0.0000	0.0000	0
2019/01/10	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/10	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2019/01/10	IS01	19/09/2019			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2019/01/10	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/10	IS02	21/06/2019			Interest Rate Swap	99.7500	99.7500	99.7400	99.7400	(0.010)	0.0000	0.0000	0

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2019/01/10	IS02	20/09/2019			Interest Rate Swap	101.8900	101.8900	101.8900	101.8900	0.000	0.0000	0.0000	0
2019/01/10	IS02	20/12/2019			Interest Rate Swap	102.8600	102.8600	102.8500	102.8500	(0.010)	0.0000	0.0000	0
2019/01/10	IS02	23/03/2020			Interest Rate Swap	98.8900	98.8900	98.8800	98.8800	(0.010)	0.0000	0.0000	0
2019/01/10	IS02	22/06/2020			Interest Rate Swap	102.4800	102.4800	102.4700	102.4700	(0.010)	0.0000	0.0000	0
2019/01/10	IS02	21/09/2020			Interest Rate Swap	99.4900	99.4900	99.4700	99.4700	(0.020)	0.0000	0.0000	0
2019/01/10	IS05	17/12/2020			Interest Rate Swap	96.3000	96.3000	96.2800	96.2800	(0.021)	0.0000	0.0000	0
2019/01/10	IS05	16/03/2021			Interest Rate Swap	95.4800	95.4800	95.4500	95.4500	(0.031)	0.0000	0.0000	0
2019/01/10	IS05	15/06/2021			Interest Rate Swap	94.6200	94.6200	94.5900	94.5900	(0.032)	0.0000	0.0000	0
2019/01/10	IS05	21/09/2021			Interest Rate Swap	94.7400	94.7400	94.6900	94.6900	(0.053)	0.0000	0.0000	0
2019/01/10	IS05	21/12/2021			Interest Rate Swap	96.9000	96.9000	96.8200	96.8200	(0.083)	0.0000	0.0000	51
2019/01/10	IS05	15/03/2022			Interest Rate Swap	96.9900	96.9900	96.9100	96.9100	(0.082)	0.0000	0.0000	0
2019/01/10	IS05	21/06/2022			Interest Rate Swap	98.1400	98.1400	98.0400	98.0400	(0.102)	0.0000	0.0000	0
2019/01/10	IS05	20/09/2022			Interest Rate Swap	102.0200	102.0200	101.9200	101.9200	(0.098)	0.0000	0.0000	0
2019/01/10	IS05	20/12/2022			Interest Rate Swap	103.2300	103.2300	103.1200	103.1200	(0.107)	0.0000	0.0000	0
2019/01/10	IS05	22/03/2023			Interest Rate Swap	96.5600	96.5600	96.4400	96.4400	(0.124)	0.0000	0.0000	0
2019/01/10	IS05	20/06/2023			Interest Rate Swap	102.5800	102.5800	102.4700	102.4700	(0.107)	0.0000	0.0000	0
2019/01/10	IS05	19/09/2023			Interest Rate Swap	98.0400	98.0400	97.9300	97.9300	(0.112)	0.0000	0.0000	0
2019/01/10	IS10	17/12/2025			Interest Rate Swap	94.5300	94.5300	94.4100	94.4100	(0.127)	0.0000	0.0000	0
2019/01/10	IS10	16/03/2026			Interest Rate Swap	91.5100	91.5100	91.3800	91.3800	(0.142)	0.0000	0.0000	0
2019/01/10	IS10	15/06/2026			Interest Rate Swap	90.2400	90.2400	90.1000	90.1000	(0.155)	0.0000	0.0000	0
2019/01/10	IS10	21/09/2026			Interest Rate Swap	92.4100	92.4100	92.2400	92.2400	(0.184)	0.0000	0.0000	0
2019/01/10	IS10	21/12/2026			Interest Rate Swap	96.2100	96.2100	96.0300	96.0300	(0.187)	0.0000	0.0000	0
2019/01/10	IS10	15/03/2027			Interest Rate Swap	94.7800	94.7800	94.5900	94.5900	(0.200)	0.0000	0.0000	0
2019/01/10	IS10	21/06/2027			Interest Rate Swap	96.8500	96.8500	96.6600	96.6600	(0.196)	0.0000	0.0000	0
2019/01/10	IS10	20/09/2027			Interest Rate Swap	102.3200	102.3200	102.1300	102.1300	(0.186)	0.0000	0.0000	0
2019/01/10	IS10	20/12/2027			Interest Rate Swap	102.6700	102.6700	102.4800	102.4800	(0.185)	0.0000	0.0000	0
2019/01/10	IS10	22/03/2028			Interest Rate Swap	96.1700	96.1700	95.9700	95.9700	(0.208)	0.0000	0.0000	0
2019/01/10	IS10	20/06/2028			Interest Rate Swap	103.3700	103.3700	103.1800	103.1800	(0.184)	0.0000	0.0000	0
2019/01/10	IS10	19/09/2028			Interest Rate Swap	96.9300	96.9300	96.7300	96.7300	(0.206)	0.0000	0.0000	0
2019/01/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/10	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/10	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/10	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/10	R023	07/02/2019	10.59	Call	Bond Future	8,186.5800	8.1866	8,274.6400	8.2746	1.076	0	0	0
2019/01/10	R023	07/02/2019			Bond Future	8.0343	102.5608	8.0083	102.6489	(0.324)	0.0000	0.0000	62,388
2019/01/10	R023	07/02/2019	10.57	Call	Bond Future	8,125.8100	8.1258	8,213.8700	8.2139	1.084	0	0	0
2019/01/10	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	R023	07/02/2019	10.58	Call	Bond Future	8,156.2000	8.1562	8,244.2600	8.2443	1.080	0	0	0
2019/01/10	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	R023	02/05/2019	8.45	Call	Bond Future	1,538.8200	1.5388	1,643.8600	1.6439	6.826	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
2019/01/10	R023	02/05/2019	8.44	Put	Bond Future	295.0400		0.2950	309.9300	0.3099	5.047	0	0	0
2019/01/10	R023	02/05/2019			Bond Future	8.0576		100.4208	8.0298	100.5102	(0.345)	0.0000	0.0000	0
2019/01/10	R023	02/05/2019	8.46	Call	Bond Future	1,563.9700		1.5640	1,669.7400	1.6697	6.763	0	0	0
2019/01/10	R023	02/05/2019	8.46	Put	Bond Future	281.9700		0.2820	298.3400	0.2983	5.806	0	0	0
2019/01/10	R023	02/05/2019	8.45	Put	Bond Future	288.4400		0.2884	304.0800	0.3041	5.422	0	0	0
2019/01/10	R023	02/05/2019	8.44	Call	Bond Future	1,513.8000		1.5138	1,618.0900	1.6181	6.889	0	0	0
2019/01/10	R023	01/08/2019	8.95	Call	Bond Future	2,956.8400		2.9568	3,078.3000	3.0783	4.108	0	0	0
2019/01/10	R023	01/08/2019			Bond Future	8.0654		102.3781	8.0354	102.4692	(0.372)	0.0000	0.0000	0
2019/01/10	R023	01/08/2019	8.93	Call	Bond Future	2,905.2200		2.9052	3,026.7200	3.0267	4.182	0	0	0
2019/01/10	R023	01/08/2019	8.93	Put	Bond Future	326.8500		0.3269	357.3100	0.3573	9.319	0	0	0
2019/01/10	R023	01/08/2019	8.95	Put	Bond Future	319.8100		0.3198	350.2300	0.3502	9.512	0	0	0
2019/01/10	R023	01/08/2019	8.94	Call	Bond Future	2,931.0100		2.9310	3,052.5900	3.0526	4.148	0	0	0
2019/01/10	R023	01/08/2019	8.94	Put	Bond Future	323.3100		0.3233	353.8500	0.3538	9.446	0	0	0
2019/01/10	R035	07/02/2019	8.98	Call	Bond Future	31.4600		0.0315	30.2400	0.0302	(3.878)	0	0	0
2019/01/10	R035	07/02/2019			Bond Future	9.6567		97.7245	9.6257	97.9640	(0.322)	0.0000	0.0000	74,160
2019/01/10	R035	07/02/2019	8.96	Call	Bond Future	27.2600		0.0273	25.9300	0.0259	(4.879)	0	0	0
2019/01/10	R035	07/02/2019	8.96	Put	Bond Future	5,623.9400		5.6239	5,383.1500	5.3832	(4.282)	0	0	0
2019/01/10	R035	07/02/2019	8.98	Put	Bond Future	5,460.6900		5.4607	5,220.0100	5.2200	(4.408)	0	0	0
2019/01/10	R035	07/02/2019	8.97	Call	Bond Future	29.2800		0.0293	28.0200	0.0280	(4.303)	0	0	0
2019/01/10	R035	07/02/2019	8.97	Put	Bond Future	5,542.1800		5.5422	5,301.4600	5.3015	(4.343)	0	0	0
2019/01/10	R035	02/05/2019	9.74	Put	Bond Future	2,341.8200		2.3418	2,167.5800	2.1676	(7.440)	0	0	0
2019/01/10	R035	02/05/2019			Bond Future	9.7108		94.9295	9.6788	95.1731	(0.329)	0.0000	0.0000	0
2019/01/10	R035	02/05/2019	9.74	Call	Bond Future	2,563.2900		2.5633	2,632.5800	2.6326	2.703	0	0	0
2019/01/10	R035	02/05/2019	9.75	Call	Bond Future	2,604.1700		2.6042	2,674.7300	2.6747	2.710	0	0	0
2019/01/10	R035	02/05/2019	9.75	Put	Bond Future	2,306.9800		2.3070	2,134.0100	2.1340	(7.498)	0	0	0
2019/01/10	R035	02/05/2019	9.73	Call	Bond Future	2,522.7300		2.5227	2,590.7500	2.5907	2.696	0	0	0
2019/01/10	R035	02/05/2019	9.73	Put	Bond Future	2,377.0700		2.3771	2,201.5600	2.2016	(7.383)	0	0	0
2019/01/10	R035	01/08/2019	10.23	Call	Bond Future	5,243.6200		5.2436	5,446.8300	5.4468	3.875	0	0	0
2019/01/10	R035	01/08/2019	10.22	Put	Bond Future	1,864.3000		1.8643	1,818.0900	1.8181	(2.479)	0	0	0
2019/01/10	R035	01/08/2019			Bond Future	9.7642		96.7800	9.7312	97.0280	(0.338)	0.0000	0.0000	0
2019/01/10	R035	01/08/2019	10.24	Call	Bond Future	5,292.3800		5.2924	5,497.4700	5.4975	3.875	0	0	0
2019/01/10	R035	01/08/2019	10.24	Put	Bond Future	1,819.8800		1.8199	1,776.9200	1.7769	(2.361)	0	0	0
2019/01/10	R035	01/08/2019	10.23	Put	Bond Future	1,842.1000		1.8421	1,797.2600	1.7973	(2.434)	0	0	0
2019/01/10	R035	01/08/2019	10.22	Call	Bond Future	5,194.7500		5.1948	5,396.5900	5.3966	3.885	0	0	0
2019/01/10	R186	07/02/2019	8.20	Call	Bond Future	29.4600		0.0295	30.7400	0.0307	4.345	0	0	0
2019/01/10	R186	07/02/2019	9.10	Put	Bond Future	270.5900		0.2706	239.2200	0.2392	(11.593)	0	0	1,000
2019/01/10	R186	07/02/2019	8.21	Put	Bond Future	3,658.0500		3.6581	3,505.3600	3.5054	(4.174)	0	0	0
2019/01/10	R186	07/02/2019	8.50	Call	Bond Future	207.8400		0.2078	236.9100	0.2369	13.987	0	0	1,000
2019/01/10	R186	07/02/2019	9.50	Call	Bond Future	4,032.5100		4.0325	4,182.7400	4.1827	3.725	0	0	0
2019/01/10	R186	07/02/2019	9.92	Put	Bond Future	3.3400		0.0033	2.2700	0.0023	(32.036)	0	0	1,170
2019/01/10	R186	07/02/2019			Bond Future	8.8092		110.9472	8.7832	111.1015	(0.295)	0.0000	0.0000	87,420
2019/01/10	R186	07/02/2019	9.00	Call	Bond Future	1,536.8000		1.5368	1,643.6200	1.6436	6.951	0	0	0
2019/01/10	R186	07/02/2019	9.00	Put	Bond Future	413.9200		0.4139	366.4300	0.3664	(11.473)	0	0	7,500
2019/01/10	R186	07/02/2019	9.20	Put	Bond Future	170.9300		0.1709	151.7400	0.1517	(11.227)	0	0	0
2019/01/10	R186	07/02/2019	9.20	Call	Bond Future	2,454.7500		2.4547	2,589.8700	2.5899	5.504	0	0	3,000
2019/01/10	R186	07/02/2019	9.30	Call	Bond Future	2,963.5000		2.9635	3,106.3100	3.1063	4.819	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
2019/01/10	R186	07/02/2019	9.30	Put	Bond Future	105.3100	0.1053	93.8100	0.0938	(10.920)	0	0	0
2019/01/10	R186	07/02/2019	9.38	Put	Bond Future	70.5500	0.0705	62.8200	0.0628	(10.957)	0	0	0
2019/01/10	R186	07/02/2019	9.38	Call	Bond Future	3,385.3500	3.3854	3,531.9300	3.5319	4.330	0	0	6,000
2019/01/10	R186	07/02/2019	8.20	Put	Bond Future	3,717.7000	3.7177	3,564.6700	3.5647	(4.116)	0	0	0
2019/01/10	R186	07/02/2019	9.10	Call	Bond Future	1,975.9800	1.9760	2,098.9200	2.0989	6.222	0	0	0
2019/01/10	R186	07/02/2019	8.21	Call	Bond Future	31.6400	0.0316	33.2600	0.0333	5.120	0	0	0
2019/01/10	R186	07/02/2019	8.30	Put	Bond Future	3,131.9000	3.1319	2,983.6400	2.9836	(4.734)	0	0	0
2019/01/10	R186	07/02/2019	8.50	Put	Bond Future	2,059.9400	2.0599	1,934.7000	1.9347	(6.080)	0	0	0
2019/01/10	R186	07/02/2019	9.50	Put	Bond Future	37.6000	0.0376	33.5200	0.0335	(10.851)	0	0	5,000
2019/01/10	R186	07/02/2019	9.92	Call	Bond Future	6,334.1200	6.3341	6,487.3600	6.4874	2.419	0	0	0
2019/01/10	R186	07/02/2019	9.23	Put	Bond Future	147.9200	0.1479	131.7200	0.1317	(10.952)	0	0	0
2019/01/10	R186	07/02/2019	9.23	Call	Bond Future	2,604.4800	2.6045	2,742.5900	2.7426	5.303	0	0	3,000
2019/01/10	R186	07/02/2019	8.22	Call	Bond Future	33.9700	0.0340	35.9800	0.0360	5.917	0	0	0
2019/01/10	R186	07/02/2019	8.22	Put	Bond Future	3,598.5900	3.5986	3,446.2900	3.4463	(4.232)	0	0	0
2019/01/10	R186	07/02/2019	9.27	Put	Bond Future	121.8700	0.1219	108.6500	0.1087	(10.848)	0	0	0
2019/01/10	R186	07/02/2019	9.27	Call	Bond Future	2,808.1700	2.8082	2,949.2600	2.9493	5.024	0	0	1,170
2019/01/10	R186	07/02/2019	8.30	Call	Bond Future	60.0400	0.0600	66.0900	0.0661	10.077	0	0	210
2019/01/10	R186	07/02/2019	9.90	Call	Bond Future	6,224.8700	6.2249	6,378.0600	6.3781	2.461	0	0	0
2019/01/10	R186	07/02/2019	9.90	Put	Bond Future	3.7700	0.0038	2.6500	0.0027	(29.708)	0	0	1,000
2019/01/10	R186	07/02/2019	8.77	Put	Bond Future	967.5000	0.9675	879.3200	0.8793	(9.114)	0	0	0
2019/01/10	R186	07/02/2019	8.77	Call	Bond Future	734.9200	0.7349	801.0500	0.8011	8.998	0	0	1,170
2019/01/10	R186	02/05/2019	10.07	Call	Bond Future	6,885.1100	6.8851	7,018.1800	7.0182	1.933	0	0	0
2019/01/10	R186	02/05/2019	9.75	Call	Bond Future	5,328.5200	5.3285	5,486.6400	5.4866	2.967	0	0	0
2019/01/10	R186	02/05/2019	9.96	Put	Bond Future	232.2300	0.2322	208.3600	0.2084	(10.279)	0	0	90
2019/01/10	R186	02/05/2019	9.25	Put	Bond Future	860.1100	0.8601	839.4500	0.8394	(2.402)	0	0	0
2019/01/10	R186	02/05/2019	8.65	Put	Bond Future	2,356.9600	2.3570	2,266.8400	2.2668	(3.824)	0	0	0
2019/01/10	R186	02/05/2019	9.01	Put	Bond Future	1,322.3300	1.3223	1,266.6700	1.2667	(4.209)	0	0	0
2019/01/10	R186	02/05/2019	9.02	Call	Bond Future	2,218.6900	2.2187	2,321.3600	2.3214	4.628	0	0	0
2019/01/10	R186	02/05/2019			Bond Future	8.8600	112.8829	8.8328	113.0398	(0.306)	0.0000	0.0000	3,050
2019/01/10	R186	02/05/2019	8.65	Call	Bond Future	1,136.0000	1.1360	1,202.7200	1.2027	5.873	0	0	3,250
2019/01/10	R186	02/05/2019	9.03	Call	Bond Future	2,253.7200	2.2537	2,357.8600	2.3579	4.621	0	0	0
2019/01/10	R186	02/05/2019	9.03	Put	Bond Future	1,277.6600	1.2777	1,224.9600	1.2250	(4.125)	0	0	0
2019/01/10	R186	02/05/2019	9.30	Call	Bond Future	3,288.9100	3.2889	3,429.0300	3.4290	4.260	0	0	200
2019/01/10	R186	02/05/2019	10.07	Put	Bond Future	181.0600	0.1811	157.2900	0.1573	(13.128)	0	0	200
2019/01/10	R186	02/05/2019	9.20	Put	Bond Future	943.4700	0.9435	916.2700	0.9163	(2.883)	0	0	0
2019/01/10	R186	02/05/2019	9.75	Put	Bond Future	343.7300	0.3437	345.0100	0.3450	0.372	0	0	7,000
2019/01/10	R186	02/05/2019	9.96	Call	Bond Future	6,349.5100	6.3495	6,482.4800	6.4825	2.094	0	0	0
2019/01/10	R186	02/05/2019	9.25	Call	Bond Future	3,082.1200	3.0821	3,218.3000	3.2183	4.418	0	0	3,250
2019/01/10	R186	02/05/2019	9.01	Call	Bond Future	2,184.1800	2.1842	2,285.3600	2.2854	4.632	0	0	0
2019/01/10	R186	02/05/2019	10.02	Put	Bond Future	205.1000	0.2051	179.0000	0.1790	(12.725)	0	0	3,250
2019/01/10	R186	02/05/2019	9.02	Put	Bond Future	1,299.7200	1.2997	1,245.5500	1.2456	(4.168)	0	0	0
2019/01/10	R186	02/05/2019	9.30	Put	Bond Future	786.3400	0.7863	769.6200	0.7696	(2.126)	0	0	0
2019/01/10	R186	02/05/2019	9.20	Call	Bond Future	2,883.9600	2.8840	3,013.6000	3.0136	4.495	0	0	90
2019/01/10	R186	02/05/2019	8.62	Put	Bond Future	2,462.1700	2.4622	2,370.6500	2.3706	(3.717)	0	0	0
2019/01/10	R186	02/05/2019	8.62	Call	Bond Future	1,065.3000	1.0653	1,130.6200	1.1306	6.132	0	0	90
2019/01/10	R186	02/05/2019	8.70	Put	Bond Future	2,188.4900	2.1885	2,100.7200	2.1007	(4.011)	0	0	0
2019/01/10	R186	02/05/2019	8.70	Call	Bond Future	1,259.9100	1.2599	1,328.9800	1.3290	5.482	0	0	200
2019/01/10	R186	02/05/2019	9.00	Put	Bond Future	1,345.2400	1.3452	1,287.8500	1.2878	(4.266)	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
2019/01/10	R186	02/05/2019	9.00	Call	Bond Future	2,149.9300	2.1499	2,249.3800	2.2494	4.626	0	0	7,000
2019/01/10	R186	02/05/2019	8.50	Put	Bond Future	2,914.5300	2.9145	2,816.9700	2.8170	(3.347)	0	0	0
2019/01/10	R186	02/05/2019	8.50	Call	Bond Future	810.3600	0.8104	869.6400	0.8696	7.315	0	0	7,000
2019/01/10	R186	02/05/2019	8.80	Put	Bond Future	1,875.4200	1.8754	1,795.7000	1.7957	(4.251)	0	0	0
2019/01/10	R186	02/05/2019	8.80	Call	Bond Future	1,528.5800	1.5286	1,605.7000	1.6057	5.045	0	0	7,500
2019/01/10	R186	02/05/2019	10.02	Call	Bond Future	6,642.9800	6.6430	6,773.7200	6.7737	1.968	0	0	0
2019/01/10	R186	01/08/2019	10.08	Put	Bond Future	564.1800	0.5642	516.6800	0.5167	(8.419)	0	0	6,000
2019/01/10	R186	01/08/2019	9.54	Call	Bond Future	4,552.7200	4.5527	4,637.6700	4.6377	1.866	0	0	0
2019/01/10	R186	01/08/2019			Bond Future	8.9062	109.7816	8.8778	109.9414	(0.319)	0.0000	0.0000	0
2019/01/10	R186	01/08/2019	9.05	Put	Bond Future	1,910.6100	1.9106	1,801.3000	1.8013	(5.721)	0	0	0
2019/01/10	R186	01/08/2019	9.05	Call	Bond Future	2,713.8000	2.7138	2,764.2300	2.7642	1.858	0	0	6,000
2019/01/10	R186	01/08/2019	9.52	Call	Bond Future	4,469.7300	4.4697	4,553.5100	4.5535	1.874	0	0	0
2019/01/10	R186	01/08/2019	9.52	Put	Bond Future	1,094.2200	1.0942	1,018.2600	1.0183	(6.942)	0	0	0
2019/01/10	R186	01/08/2019	8.30	Put	Bond Future	4,294.5900	4.2946	4,143.6900	4.1437	(3.514)	0	0	0
2019/01/10	R186	01/08/2019	8.30	Call	Bond Future	821.5700	0.8216	830.4100	0.8304	1.076	0	0	6,000
2019/01/10	R186	01/08/2019	10.08	Call	Bond Future	6,901.2400	6.9012	7,013.4800	7.0135	1.626	0	0	0
2019/01/10	R186	01/08/2019	9.54	Put	Bond Future	1,069.5300	1.0695	994.7400	0.9947	(6.993)	0	0	0
2019/01/10	R186	01/08/2019	9.53	Call	Bond Future	4,511.1700	4.5112	4,595.5400	4.5955	1.870	0	0	0
2019/01/10	R186	01/08/2019	9.53	Put	Bond Future	1,081.8000	1.0818	1,006.4300	1.0064	(6.967)	0	0	0
2019/01/10	R197	07/02/2019			Bond Future	299.6486	299.6486	299.6557	299.6557	0.002	0.0000	0.0000	2,355
2019/01/10	R197	02/05/2019			Bond Future	304.9450	304.9450	304.9516	304.9516	0.002	0.0000	0.0000	0
2019/01/10	R197	01/08/2019			Bond Future	303.4020	303.4020	303.4083	303.4083	0.002	0.0000	0.0000	0
2019/01/10	R202	07/02/2019			Bond Future	231.2952	231.2952	231.3032	231.3032	0.003	0.0000	0.0000	8,805
2019/01/10	R202	02/05/2019			Bond Future	235.3835	235.3835	235.3910	235.3910	0.003	0.0000	0.0000	0
2019/01/10	R202	01/08/2019			Bond Future	236.0121	236.0121	236.0195	236.0195	0.003	0.0000	0.0000	0
2019/01/10	R207	07/02/2019	6.52	Call	Bond Future	520.7600	0.5208	502.3200	0.5023	(3.541)	0	0	0
2019/01/10	R207	07/02/2019	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	R207	07/02/2019			Bond Future	5.9353	101.7175	5.9560	101.6991	0.348	0.0000	0.0000	15,739
2019/01/10	R207	07/02/2019	6.53	Call	Bond Future	529.6300	0.5296	511.1900	0.5112	(3.482)	0	0	0
2019/01/10	R207	07/02/2019	6.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	R207	07/02/2019	6.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	R207	07/02/2019	6.51	Call	Bond Future	511.8900	0.5119	493.4500	0.4934	(3.602)	0	0	0
2019/01/10	R207	02/05/2019	7.63	Call	Bond Future	1,516.2000	1.5162	1,497.2300	1.4972	(1.251)	0	0	0
2019/01/10	R207	02/05/2019			Bond Future	5.3664	103.4923	5.3943	103.4733	0.521	0.0000	0.0000	0
2019/01/10	R207	02/05/2019	7.61	Call	Bond Future	1,502.9700	1.5030	1,484.0000	1.4840	(1.262)	0	0	0
2019/01/10	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	R207	02/05/2019	7.62	Call	Bond Future	1,509.5900	1.5096	1,490.6200	1.4906	(1.257)	0	0	0
2019/01/10	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	R207	01/08/2019	7.33	Call	Bond Future	1,507.3500	1.5074	1,487.8800	1.4879	(1.292)	0	0	0
2019/01/10	R207	01/08/2019			Bond Future	3.8876	101.8673	3.9314	101.8479	1.127	0.0000	0.0000	0
2019/01/10	R207	01/08/2019	7.34	Call	Bond Future	1,511.6700	1.5117	1,492.2000	1.4922	(1.288)	0	0	0
2019/01/10	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	R207	01/08/2019	7.35	Call	Bond Future	1,515.9800	1.5160	1,496.5100	1.4965	(1.284)	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
2019/01/10	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/10	R208	07/02/2019	7.07	Call	Bond Future	267.5200	0.2675	218.1700	0.2182	(18.447)	0	0	0
2019/01/10	R208	07/02/2019	7.08	Put	Bond Future	42.4800	0.0425	54.1500	0.0542	27.472	0	0	0
2019/01/10	R208	07/02/2019	7.06	Put	Bond Future	49.4100	0.0494	62.6800	0.0627	26.857	0	0	0
2019/01/10	R208	07/02/2019			Bond Future	6.9558	102.0915	6.9876	102.0297	0.457	0.0000	0.0000	17,335
2019/01/10	R208	07/02/2019	7.07	Put	Bond Future	45.8100	0.0458	58.2500	0.0583	27.156	0	0	0
2019/01/10	R208	07/02/2019	7.08	Call	Bond Future	283.5700	0.2836	233.4500	0.2334	(17.675)	0	0	0
2019/01/10	R208	07/02/2019	7.06	Call	Bond Future	251.7300	0.2517	203.2100	0.2032	(19.275)	0	0	0
2019/01/10	R208	02/05/2019	8.03	Put	Bond Future	18.6500	0.0187	20.3000	0.0203	8.847	0	0	0
2019/01/10	R208	02/05/2019	8.02	Call	Bond Future	2,016.0100	2.0160	1,954.6600	1.9547	(3.043)	0	0	0
2019/01/10	R208	02/05/2019			Bond Future	6.8649	100.4719	6.9009	100.4089	0.525	0.0000	0.0000	0
2019/01/10	R208	02/05/2019	8.03	Call	Bond Future	2,032.3700	2.0324	1,970.9500	1.9709	(3.022)	0	0	0
2019/01/10	R208	02/05/2019	8.02	Put	Bond Future	19.3500	0.0194	21.0700	0.0211	8.889	0	0	0
2019/01/10	R208	02/05/2019	8.04	Call	Bond Future	2,048.7300	2.0487	1,987.2600	1.9873	(3.000)	0	0	0
2019/01/10	R208	02/05/2019	8.04	Put	Bond Future	17.9600	0.0180	19.5600	0.0196	8.909	0	0	0
2019/01/10	R208	01/08/2019	8.16	Call	Bond Future	2,247.0500	2.2471	2,184.6500	2.1847	(2.777)	0	0	0
2019/01/10	R208	01/08/2019	8.17	Put	Bond Future	25.7700	0.0258	27.7700	0.0278	7.761	0	0	0
2019/01/10	R208	01/08/2019			Bond Future	6.6970	102.4304	6.7389	102.3660	0.625	0.0000	0.0000	0
2019/01/10	R208	01/08/2019	8.16	Put	Bond Future	26.4900	0.0265	28.5400	0.0285	7.739	0	0	0
2019/01/10	R208	01/08/2019	8.17	Call	Bond Future	2,261.2800	2.2613	2,198.8300	2.1988	(2.762)	0	0	0
2019/01/10	R208	01/08/2019	8.15	Call	Bond Future	2,232.8300	2.2328	2,170.4800	2.1705	(2.792)	0	0	0
2019/01/10	R208	01/08/2019	8.15	Put	Bond Future	27.2200	0.0272	29.3200	0.0293	7.715	0	0	0
2019/01/10	R209	07/02/2019	10.20	Put	Bond Future	102.2000	0.1022	91.3100	0.0913	(10.656)	0	0	4,000
2019/01/10	R209	07/02/2019	8.97	Put	Bond Future	4,316.0400	4.3160	4,116.5100	4.1165	(4.623)	0	0	0
2019/01/10	R209	07/02/2019			Bond Future	9.5934	74.4536	9.5625	74.6573	(0.322)	0.0000	0.0000	117,725
2019/01/10	R209	07/02/2019	8.96	Call	Bond Future	39.8200	0.0398	43.3300	0.0433	8.815	0	0	0
2019/01/10	R209	07/02/2019	8.96	Put	Bond Future	4,384.8200	4.3848	4,184.6800	4.1847	(4.564)	0	0	0
2019/01/10	R209	07/02/2019	10.20	Call	Bond Future	3,932.5700	3.9326	4,125.3300	4.1253	4.902	0	0	0
2019/01/10	R209	07/02/2019	8.97	Call	Bond Future	42.5600	0.0426	46.6800	0.0467	9.680	0	0	0
2019/01/10	R209	07/02/2019	9.54	Put	Bond Future	1,214.4900	1.2145	1,102.8200	1.1028	(9.195)	0	0	0
2019/01/10	R209	07/02/2019	9.54	Call	Bond Future	862.3200	0.8623	954.3000	0.9543	10.667	0	0	4,000
2019/01/10	R209	07/02/2019	9.04	Put	Bond Future	3,843.7700	3.8438	3,649.7100	3.6497	(5.049)	0	0	0
2019/01/10	R209	07/02/2019	9.04	Call	Bond Future	68.2200	0.0682	77.8100	0.0778	14.057	0	0	4,000
2019/01/10	R209	07/02/2019	8.95	Call	Bond Future	37.2400	0.0372	40.1900	0.0402	7.922	0	0	0
2019/01/10	R209	07/02/2019	8.95	Put	Bond Future	4,453.8600	4.4539	4,253.1600	4.2532	(4.506)	0	0	0
2019/01/10	R209	02/05/2019	9.70	Put	Bond Future	1,916.7500	1.9168	1,777.5200	1.7775	(7.264)	0	0	0
2019/01/10	R209	02/05/2019			Bond Future	9.6422	72.6038	9.6104	72.8108	(0.329)	0.0000	0.0000	0
2019/01/10	R209	02/05/2019	9.69	Call	Bond Future	2,256.3400	2.2563	2,322.9100	2.3229	2.950	0	0	0
2019/01/10	R209	02/05/2019	9.69	Put	Bond Future	1,946.0900	1.9461	1,805.6100	1.8056	(7.219)	0	0	0
2019/01/10	R209	02/05/2019	9.70	Call	Bond Future	2,291.6400	2.2916	2,359.4600	2.3595	2.959	0	0	0
2019/01/10	R209	02/05/2019	10.50	Call	Bond Future	5,820.6600	5.8207	5,967.7700	5.9678	2.527	0	0	0
2019/01/10	R209	02/05/2019	10.71	Call	Bond Future	6,873.8900	6.8739	7,034.9300	7.0349	2.343	0	0	0
2019/01/10	R209	02/05/2019	9.68	Call	Bond Future	2,221.3000	2.2213	2,286.8000	2.2868	2.949	0	0	0
2019/01/10	R209	02/05/2019	9.68	Put	Bond Future	1,975.7800	1.9758	1,834.2300	1.8342	(7.164)	0	0	0
2019/01/10	R209	02/05/2019	9.95	Put	Bond Future	1,293.0800	1.2931	1,182.4900	1.1825	(8.552)	0	0	0
2019/01/10	R209	02/05/2019	9.95	Call	Bond Future	3,256.6800	3.2567	3,353.1400	3.3531	2.962	0	0	760

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/10	R209	02/05/2019	10.50	Put	Bond Future	539.9600	0.5400	480.0200	0.4800	(11.101)	0	0	11,560
2019/01/10	R209	02/05/2019	9.35	Put	Bond Future	3,154.2800	3.1543	2,977.2500	2.9773	(5.612)	0	0	0
2019/01/10	R209	02/05/2019	9.35	Call	Bond Future	1,214.9300	1.2149	1,244.9500	1.2450	2.471	0	0	760
2019/01/10	R209	02/05/2019	10.71	Put	Bond Future	388.0400	0.3880	342.0300	0.3420	(11.857)	0	0	760
2019/01/10	R209	01/08/2019	10.15	Put	Bond Future	1,677.8800	1.6779	1,558.9300	1.5589	(7.089)	0	0	0
2019/01/10	R209	01/08/2019	10.17	Call	Bond Future	4,645.8200	4.6458	4,739.2400	4.7392	2.011	0	0	0
2019/01/10	R209	01/08/2019			Bond Future	9.6893	74.0191	9.6566	74.2301	(0.337)	0.0000	0.0000	0
2019/01/10	R209	01/08/2019	10.15	Call	Bond Future	4,560.9800	4.5610	4,653.0000	4.6530	2.018	0	0	0
2019/01/10	R209	01/08/2019	10.17	Put	Bond Future	1,641.4300	1.6414	1,523.8800	1.5239	(7.161)	0	0	0
2019/01/10	R209	01/08/2019	10.16	Put	Bond Future	1,659.4600	1.6595	1,541.3100	1.5413	(7.120)	0	0	0
2019/01/10	R209	01/08/2019	10.16	Call	Bond Future	4,603.2400	4.6032	4,696.0600	4.6961	2.016	0	0	0
2019/01/10	R210	07/02/2019			Bond Future	186.3253	186.3253	186.3314	186.3314	0.003	0.0000	0.0000	2,448
2019/01/10	R210	02/05/2019			Bond Future	187.0630	187.0630	187.0687	187.0687	0.003	0.0000	0.0000	0
2019/01/10	R210	01/08/2019			Bond Future	190.7534	190.7534	190.7590	190.7590	0.003	0.0000	0.0000	0
2019/01/10	R212	07/02/2019			Bond Future	156.0237	156.0237	156.0271	156.0271	0.002	0.0000	0.0000	4,976
2019/01/10	R212	02/05/2019			Bond Future	158.7815	158.7815	158.7847	158.7847	0.002	0.0000	0.0000	0
2019/01/10	R212	01/08/2019			Bond Future	161.8428	161.8428	161.8458	161.8458	0.002	0.0000	0.0000	0
2019/01/10	R213	07/02/2019	8.68	Call	Bond Future	18.4400	0.0184	16.8800	0.0169	(8.460)	0	0	0
2019/01/10	R213	07/02/2019			Bond Future	9.4059	86.0605	9.3799	86.2237	(0.276)	0.0000	0.0000	31,062
2019/01/10	R213	07/02/2019	8.68	Put	Bond Future	4,743.3600	4.7434	4,578.5600	4.5786	(3.474)	0	0	0
2019/01/10	R213	07/02/2019	8.69	Call	Bond Future	19.8400	0.0198	18.2600	0.0183	(7.964)	0	0	0
2019/01/10	R213	07/02/2019	8.70	Put	Bond Future	4,611.2700	4.6113	4,446.4400	4.4464	(3.575)	0	0	0
2019/01/10	R213	07/02/2019	8.69	Put	Bond Future	4,677.2400	4.6772	4,512.4200	4.5124	(3.524)	0	0	0
2019/01/10	R213	07/02/2019	8.70	Call	Bond Future	21.3200	0.0213	19.7300	0.0197	(7.458)	0	0	0
2019/01/10	R213	02/05/2019	9.49	Call	Bond Future	2,069.7100	2.0697	2,116.4100	2.1164	2.256	0	0	0
2019/01/10	R213	02/05/2019	9.48	Put	Bond Future	1,895.7600	1.8958	1,775.5200	1.7755	(6.343)	0	0	0
2019/01/10	R213	02/05/2019			Bond Future	9.4572	84.0128	9.4304	84.1787	(0.283)	0.0000	0.0000	0
2019/01/10	R213	02/05/2019	9.50	Call	Bond Future	2,102.8200	2.1028	2,150.3900	2.1504	2.262	0	0	0
2019/01/10	R213	02/05/2019	9.50	Put	Bond Future	1,838.4000	1.8384	1,720.0900	1.7201	(6.435)	0	0	0
2019/01/10	R213	02/05/2019	9.49	Put	Bond Future	1,866.9100	1.8669	1,747.7300	1.7477	(6.384)	0	0	0
2019/01/10	R213	02/05/2019	9.48	Call	Bond Future	2,036.8700	2.0369	2,082.5100	2.0825	2.241	0	0	0
2019/01/10	R213	01/08/2019	9.99	Put	Bond Future	1,457.7900	1.4578	1,447.7000	1.4477	(0.692)	0	0	0
2019/01/10	R213	01/08/2019	9.98	Call	Bond Future	4,292.7300	4.2927	4,450.1300	4.4501	3.667	0	0	0
2019/01/10	R213	01/08/2019			Bond Future	9.5069	85.6504	9.4793	85.8194	(0.291)	0.0000	0.0000	0
2019/01/10	R213	01/08/2019	9.99	Call	Bond Future	4,333.1200	4.3331	4,491.9900	4.4920	3.666	0	0	0
2019/01/10	R213	01/08/2019	9.98	Put	Bond Future	1,475.5500	1.4756	1,463.9900	1.4640	(0.783)	0	0	0
2019/01/10	R213	01/08/2019	10.00	Call	Bond Future	4,373.8700	4.3739	4,533.9600	4.5340	3.660	0	0	0
2019/01/10	R213	01/08/2019	10.00	Put	Bond Future	1,440.4500	1.4404	1,431.5800	1.4316	(0.616)	0	0	0
2019/01/10	R214	07/02/2019	9.05	Put	Bond Future	5,263.6300	5.2636	5,016.6300	5.0166	(4.693)	0	0	0
2019/01/10	R214	07/02/2019			Bond Future	9.7744	73.5439	9.7384	73.7906	(0.368)	0.0000	0.0000	29,292
2019/01/10	R214	07/02/2019	9.04	Call	Bond Future	21.7200	0.0217	21.1400	0.0211	(2.670)	0	0	0
2019/01/10	R214	07/02/2019	9.04	Put	Bond Future	5,338.6200	5.3386	5,091.3600	5.0914	(4.632)	0	0	0
2019/01/10	R214	07/02/2019	9.05	Call	Bond Future	23.3300	0.0233	23.0100	0.0230	(1.372)	0	0	0
2019/01/10	R214	07/02/2019	9.03	Call	Bond Future	20.2000	0.0202	19.3900	0.0194	(4.010)	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	
2019/01/10	R214	07/02/2019	9.03	Put	Bond Future	5,413.8200	5.4138	5,166.3300	5.1663	(4.571)	0	0	0
2019/01/10	R214	02/05/2019	9.87	Call	Bond Future	2,362.3800	2.3624	2,518.2000	2.5182	6.596	0	0	0
2019/01/10	R214	02/05/2019	9.85	Call	Bond Future	2,289.7500	2.2897	2,442.9000	2.4429	6.689	0	0	0
2019/01/10	R214	02/05/2019			Bond Future	9.8228	71.5313	9.7859	71.7821	(0.376)	0.0000	0.0000	0
2019/01/10	R214	02/05/2019	9.85	Put	Bond Future	2,106.1200	2.1061	2,008.4900	2.0085	(4.636)	0	0	0
2019/01/10	R214	02/05/2019	9.87	Put	Bond Future	2,044.0200	2.0440	1,949.0600	1.9491	(4.646)	0	0	0
2019/01/10	R214	02/05/2019	9.86	Call	Bond Future	2,326.0100	2.3260	2,480.5000	2.4805	6.642	0	0	0
2019/01/10	R214	02/05/2019	9.86	Put	Bond Future	2,074.9600	2.0750	1,978.6700	1.9787	(4.641)	0	0	0
2019/01/10	R214	01/08/2019	10.34	Put	Bond Future	1,735.3600	1.7354	1,702.3800	1.7024	(1.900)	0	0	0
2019/01/10	R214	01/08/2019			Bond Future	9.8706	72.9257	9.8327	73.1812	(0.384)	0.0000	0.0000	0
2019/01/10	R214	01/08/2019	10.33	Call	Bond Future	4,734.4400	4.7344	4,956.0800	4.9561	4.681	0	0	0
2019/01/10	R214	01/08/2019	10.33	Put	Bond Future	1,754.4700	1.7545	1,720.5700	1.7206	(1.932)	0	0	0
2019/01/10	R214	01/08/2019	10.34	Call	Bond Future	4,777.9300	4.7779	5,000.4900	5.0005	4.658	0	0	0
2019/01/10	R214	01/08/2019	10.32	Call	Bond Future	4,691.2600	4.6913	4,911.5700	4.9116	4.696	0	0	0
2019/01/10	R214	01/08/2019	10.32	Put	Bond Future	1,773.9800	1.7740	1,738.7500	1.7388	(1.986)	0	0	0
2019/01/10	R248	07/02/2019	9.06	Put	Bond Future	6,862.5200	6.8625	6,547.1500	6.5472	(4.596)	0	0	0
2019/01/10	R248	07/02/2019			Bond Future	9.7945	93.9788	9.7585	94.2943	(0.368)	0.0000	0.0000	107,413
2019/01/10	R248	07/02/2019	9.06	Call	Bond Future	21.5600	0.0216	21.7300	0.0217	0.788	0	0	0
2019/01/10	R248	07/02/2019	9.05	Put	Bond Future	6,960.1900	6.9602	6,644.5500	6.6446	(4.535)	0	0	0
2019/01/10	R248	07/02/2019	9.07	Call	Bond Future	23.2900	0.0233	23.7800	0.0238	2.104	0	0	0
2019/01/10	R248	07/02/2019	9.07	Put	Bond Future	6,765.1300	6.7651	6,450.0800	6.4501	(4.657)	0	0	0
2019/01/10	R248	07/02/2019	9.05	Call	Bond Future	19.9400	0.0199	19.8400	0.0198	(0.502)	0	0	0
2019/01/10	R248	02/05/2019	9.90	Put	Bond Future	2,502.1800	2.5022	2,385.6600	2.3857	(4.657)	0	0	0
2019/01/10	R248	02/05/2019			Bond Future	9.8433	91.1819	9.8064	91.5028	(0.375)	0.0000	0.0000	6
2019/01/10	R248	02/05/2019	9.90	Call	Bond Future	2,990.4000	2.9904	3,194.8000	3.1948	6.835	0	0	0
2019/01/10	R248	02/05/2019	9.91	Call	Bond Future	3,037.8100	3.0378	3,243.7200	3.2437	6.778	0	0	0
2019/01/10	R248	02/05/2019	9.89	Put	Bond Future	2,540.9500	2.5409	2,422.9100	2.4229	(4.646)	0	0	0
2019/01/10	R248	02/05/2019	9.91	Put	Bond Future	2,463.9100	2.4639	2,348.9000	2.3489	(4.668)	0	0	0
2019/01/10	R248	02/05/2019	9.89	Call	Bond Future	2,943.3400	2.9433	3,146.2200	3.1462	6.893	0	0	0
2019/01/10	R248	01/08/2019	10.35	Call	Bond Future	5,943.9200	5.9439	6,115.0200	6.1150	2.879	0	0	0
2019/01/10	R248	01/08/2019	10.34	Put	Bond Future	2,183.1100	2.1831	2,026.0400	2.0260	(7.195)	0	0	0
2019/01/10	R248	01/08/2019			Bond Future	9.8915	92.9592	9.8535	93.2862	(0.384)	0.0000	0.0000	0
2019/01/10	R248	01/08/2019	10.36	Call	Bond Future	5,999.1300	5.9991	6,171.3700	6.1714	2.871	0	0	0
2019/01/10	R248	01/08/2019	10.36	Put	Bond Future	2,134.4400	2.1344	1,979.6600	1.9797	(7.252)	0	0	0
2019/01/10	R248	01/08/2019	10.35	Put	Bond Future	2,158.6400	2.1586	2,002.7200	2.0027	(7.223)	0	0	0
2019/01/10	R248	01/08/2019	10.34	Call	Bond Future	5,888.8600	5.8889	6,058.8100	6.0588	2.886	0	0	0

**Total**

**985542**