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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/01/2019 TO 14/01/2019

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
2019/01/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	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
2019/01/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	2025	07/02/2019			Bond Future	132.9739	132.9739	133.3520	133.3520	0.284	0.0000	0.0000	355
2019/01/14	2025	02/05/2019			Bond Future	135.3237	135.3237	135.7084	135.7084	0.284	0.0000	0.0000	0
2019/01/14	2025	01/08/2019			Bond Future	137.9463	137.9463	138.3383	138.3383	0.284	0.0000	0.0000	0
2019/01/14	2029	07/02/2019			Bond Future	101.1030	101.1030	101.2436	101.2436	0.139	0.0000	0.0000	2,954
2019/01/14	2029	02/05/2019			Bond Future	101.8167	101.8167	101.9596	101.9596	0.140	0.0000	0.0000	0
2019/01/14	2029	01/08/2019			Bond Future	103.8251	103.8251	103.9707	103.9707	0.140	0.0000	0.0000	0
2019/01/14	2030	07/02/2019	8.62	Call	Bond Future	21.8000	0.0218	10.5800	0.0106	(51.468)	0	0	0
2019/01/14	2030	07/02/2019	10.20	Put	Bond Future	15.0400	0.0150	12.9600	0.0130	(13.830)	0	0	3,960
2019/01/14	2030	07/02/2019			Bond Future	9.2735	91.6088	9.3132	91.3552	0.429	0.0000	0.0000	53,622
2019/01/14	2030	07/02/2019	9.68	Put	Bond Future	194.6300	0.1946	199.6100	0.1996	2.559	0	0	0
2019/01/14	2030	07/02/2019	9.68	Call	Bond Future	2,744.8100	2.7448	2,496.1900	2.4962	(9.058)	0	0	3,960
2019/01/14	2030	07/02/2019	9.18	Put	Bond Future	1,265.2200	1.2652	1,371.9600	1.3720	8.436	0	0	0
2019/01/14	2030	07/02/2019	9.18	Call	Bond Future	664.9900	0.6650	518.1300	0.5181	(22.085)	0	0	3,960
2019/01/14	2030	07/02/2019	8.63	Call	Bond Future	23.7000	0.0237	11.6400	0.0116	(50.886)	0	0	0
2019/01/14	2030	07/02/2019	8.62	Put	Bond Future	4,330.9700	4.3310	4,573.3500	4.5733	5.596	0	0	0
2019/01/14	2030	07/02/2019	10.20	Call	Bond Future	5,689.1200	5.6891	5,433.4400	5.4334	(4.494)	0	0	0
2019/01/14	2030	07/02/2019	8.90	Call	Bond Future	166.5100	0.1665	107.9400	0.1079	(35.175)	0	0	1,320
2019/01/14	2030	07/02/2019	8.63	Put	Bond Future	4,264.9100	4.2649	4,506.4500	4.5064	5.663	0	0	0
2019/01/14	2030	07/02/2019	8.64	Call	Bond Future	255.7500	0.0258	12.8000	0.0128	(50.291)	0	0	0
2019/01/14	2030	07/02/2019	8.64	Put	Bond Future	4,199.0500	4.1990	4,439.7000	4.4397	5.731	0	0	0
2019/01/14	2030	07/02/2019	9.60	Put	Bond Future	274.0600	0.2741	285.8500	0.2859	4.302	0	0	0
2019/01/14	2030	07/02/2019	9.60	Call	Bond Future	2,330.0400	2.3300	2,088.2300	2.0882	(10.378)	0	0	1,320
2019/01/14	2030	07/02/2019	9.40	Put	Bond Future	604.9500	0.6049	649.2400	0.6492	7.321	0	0	0
2019/01/14	2030	07/02/2019	9.40	Call	Bond Future	1,409.1200	1.4091	1,199.8100	1.1998	(14.854)	0	0	0
2019/01/14	2030	07/02/2019	8.70	Put	Bond Future	3,808.6300	3.8086	4,042.8600	4.0429	6.150	0	0	0
2019/01/14	2030	07/02/2019	8.70	Call	Bond Future	41.3900	0.0414	22.0200	0.0220	(46.799)	0	0	0
2019/01/14	2030	07/02/2019	8.90	Put	Bond Future	2,596.7100	2.5967	2,791.7400	2.7917	7.511	0	0	0
2019/01/14	2030	02/05/2019	8.90	Put	Bond Future	3,567.6800	3.5677	3,733.1400	3.7331	4.638	0	0	0
2019/01/14	2030	02/05/2019	9.41	Call	Bond Future	2,225.0200	2.2250	2,058.6700	2.0587	(7.476)	0	0	0
2019/01/14	2030	02/05/2019			Bond Future	9.3288	93.2070	9.3700	92.9488	0.441	0.0000	0.0000	0
2019/01/14	2030	02/05/2019	9.39	Call	Bond Future	2,155.0500	2.1550	1,991.3200	1.9913	(7.598)	0	0	0
2019/01/14	2030	02/05/2019	9.39	Put	Bond Future	1,771.5200	1.7715	1,865.9900	1.8660	5.333	0	0	0
2019/01/14	2030	02/05/2019	10.20	Call	Bond Future	5,739.3000	5.7393	5,504.3700	5.5044	(4.093)	0	0	0
2019/01/14	2030	02/05/2019	10.20	Put	Bond Future	473.9200	0.4739	497.1900	0.4972	4.910	0	0	3,000
2019/01/14	2030	02/05/2019	8.90	Call	Bond Future	816.1900	0.8162	723.4500	0.7234	(11.363)	0	0	3,000
2019/01/14	2030	02/05/2019	9.41	Put	Bond Future	1,716.5200	1.7165	1,808.3700	1.8084	5.351	0	0	0
2019/01/14	2030	02/05/2019	9.40	Call	Bond Future	2,189.7900	2.1898	2,024.7500	2.0247	(7.537)	0	0	3,000
2019/01/14	2030	02/05/2019	9.40	Put	Bond Future	1,743.7500	1.7438	1,836.9100	1.8369	5.343	0	0	0
2019/01/14	2030	01/08/2019	9.91	Put	Bond Future	1,372.0400	1.3720	1,435.9300	1.4359	4.657	0	0	0
2019/01/14	2030	01/08/2019			Bond Future	9.3840	91.0182	9.4267	90.7549	0.455	0.0000	0.0000	0
2019/01/14	2030	01/08/2019	9.91	Call	Bond Future	4,544.6700	4.5447	4,345.2300	4.3452	(4.388)	0	0	0
2019/01/14	2030	01/08/2019	9.92	Call	Bond Future	4,587.7000	4.5877	4,387.5300	4.3875	(4.363)	0	0	0

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2019/01/14	2030	01/08/2019	9.90	Put	Bond Future	1,388.0600	1.3881	1,452.6800	1.4527	4.655	0	0	0
2019/01/14	2030	01/08/2019	9.92	Put	Bond Future	1,356.2000	1.3562	1,419.3600	1.4194	4.657	0	0	0
2019/01/14	2030	01/08/2019	9.90	Call	Bond Future	4,501.7600	4.5018	4,303.0500	4.3031	(4.414)	0	0	0
2019/01/14	2032	07/02/2019	8.81	Call	Bond Future	20.5400	0.0205	9.7900	0.0098	(52.337)	0	0	0
2019/01/14	2032	07/02/2019	8.80	Put	Bond Future	4,947.0400	4.9470	5,211.7900	5.2118	5.352	0	0	0
2019/01/14	2032	07/02/2019			Bond Future	9.4844	93.8821	9.5240	93.6074	0.418	0.0000	0.0000	42,475
2019/01/14	2032	07/02/2019	8.82	Call	Bond Future	22.3900	0.0224	10.8000	0.0108	(51.764)	0	0	0
2019/01/14	2032	07/02/2019	8.82	Put	Bond Future	4,801.3700	4.8014	5,064.5000	5.0645	5.480	0	0	0
2019/01/14	2032	07/02/2019	8.81	Put	Bond Future	4,874.1000	4.8741	5,138.0700	5.1381	5.416	0	0	0
2019/01/14	2032	07/02/2019	8.80	Call	Bond Future	18.8200	0.0188	8.8500	0.0089	(52.976)	0	0	0
2019/01/14	2032	02/05/2019	9.62	Put	Bond Future	1,906.0300	1.9060	2,004.8000	2.0048	5.182	0	0	0
2019/01/14	2032	02/05/2019	9.61	Call	Bond Future	2,415.2100	2.4152	2,235.6500	2.2356	(7.435)	0	0	0
2019/01/14	2032	02/05/2019			Bond Future	9.5397	91.3631	9.5806	91.0834	0.429	0.0000	0.0000	0
2019/01/14	2032	02/05/2019	9.62	Call	Bond Future	2,453.5000	2.4535	2,272.5400	2.2725	(7.376)	0	0	0
2019/01/14	2032	02/05/2019	9.61	Put	Bond Future	1,935.6300	1.9356	2,035.8000	2.0358	5.175	0	0	0
2019/01/14	2032	02/05/2019	9.63	Call	Bond Future	2,491.8700	2.4919	2,309.5300	2.3095	(7.317)	0	0	0
2019/01/14	2032	02/05/2019	9.63	Put	Bond Future	1,876.5900	1.8766	1,973.9800	1.9740	5.190	0	0	0
2019/01/14	2032	01/08/2019	10.10	Call	Bond Future	4,871.3100	4.8713	4,656.5600	4.6566	(4.408)	0	0	0
2019/01/14	2032	01/08/2019	10.11	Put	Bond Future	1,522.9700	1.5230	1,592.6500	1.5926	4.575	0	0	0
2019/01/14	2032	01/08/2019			Bond Future	9.5930	93.1439	9.6354	92.8587	0.442	0.0000	0.0000	0
2019/01/14	2032	01/08/2019	10.10	Put	Bond Future	1,540.8600	1.5409	1,611.3300	1.6113	4.573	0	0	0
2019/01/14	2032	01/08/2019	10.11	Call	Bond Future	4,917.3700	4.9174	4,701.8300	4.7018	(4.383)	0	0	0
2019/01/14	2032	01/08/2019	10.09	Call	Bond Future	4,825.6200	4.8256	4,611.6800	4.6117	(4.433)	0	0	0
2019/01/14	2032	01/08/2019	10.09	Put	Bond Future	1,559.1900	1.5592	1,630.4700	1.6305	4.572	0	0	0
2019/01/14	2033	07/02/2019			Bond Future	103.3517	103.3517	103.8524	103.8524	0.484	0.0000	0.0000	5,890
2019/01/14	2033	02/05/2019			Bond Future	104.0328	104.0328	104.5421	104.5421	0.489	0.0000	0.0000	0
2019/01/14	2033	01/08/2019			Bond Future	106.0848	106.0848	106.6041	106.6041	0.489	0.0000	0.0000	0
2019/01/14	2037	07/02/2019	9.06	Put	Bond Future	5,136.2300	5.1362	5,427.7000	5.4277	5.675	0	0	0
2019/01/14	2037	07/02/2019	9.05	Call	Bond Future	30.7900	0.0308	15.2900	0.0153	(50.341)	0	0	0
2019/01/14	2037	07/02/2019			Bond Future	9.6885	90.2501	9.7281	89.9420	0.410	0.0000	0.0000	64,737
2019/01/14	2037	07/02/2019	9.06	Call	Bond Future	33.4800	0.0335	16.8200	0.0168	(49.761)	0	0	0
2019/01/14	2037	07/02/2019	9.05	Put	Bond Future	5,218.2500	5.2183	5,510.8800	5.5109	5.608	0	0	0
2019/01/14	2037	07/02/2019	9.07	Call	Bond Future	36.3700	0.0364	18.5000	0.0185	(49.134)	0	0	0
2019/01/14	2037	07/02/2019	9.07	Put	Bond Future	5,054.5300	5.0545	5,344.7900	5.3448	5.743	0	0	0
2019/01/14	2037	02/05/2019	9.81	Put	Bond Future	2,191.2100	2.1912	2,303.6600	2.3037	5.132	0	0	0
2019/01/14	2037	02/05/2019			Bond Future	9.7439	91.8246	9.7848	91.5110	0.419	0.0000	0.0000	0
2019/01/14	2037	02/05/2019	9.80	Call	Bond Future	2,655.1700	2.6552	2,455.5600	2.4556	(7.518)	0	0	0
2019/01/14	2037	02/05/2019	9.80	Put	Bond Future	2,225.2700	2.2253	2,339.2900	2.3393	5.124	0	0	0
2019/01/14	2037	02/05/2019	9.81	Call	Bond Future	2,697.4800	2.6975	2,496.3000	2.4963	(7.458)	0	0	0
2019/01/14	2037	02/05/2019	9.79	Call	Bond Future	2,613.1800	2.6132	2,415.1500	2.4151	(7.578)	0	0	0
2019/01/14	2037	02/05/2019	9.79	Put	Bond Future	2,259.7500	2.2597	2,375.3500	2.3753	5.116	0	0	0
2019/01/14	2037	01/08/2019	10.31	Call	Bond Future	5,581.8200	5.5818	5,340.5700	5.3406	(4.322)	0	0	0
2019/01/14	2037	01/08/2019			Bond Future	9.8002	89.3587	9.8424	89.0387	0.431	0.0000	0.0000	0
2019/01/14	2037	01/08/2019	10.29	Call	Bond Future	5,480.1100	5.4801	5,240.6100	5.2406	(4.370)	0	0	0
2019/01/14	2037	01/08/2019	10.29	Put	Bond Future	1,871.0300	1.8710	1,951.4700	1.9515	4.299	0	0	0

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2019/01/14	2037	01/08/2019	10.31	Put	Bond Future	1,830.1400	1.8301	1,908.8300	1.9088	4.300	0	0	0
2019/01/14	2037	01/08/2019	10.30	Call	Bond Future	5,530.8900	5.5309	5,290.5200	5.2905	(4.346)	0	0	0
2019/01/14	2037	01/08/2019	10.30	Put	Bond Future	1,850.4700	1.8505	1,930.0400	1.9300	4.300	0	0	0
2019/01/14	2038	07/02/2019			Bond Future	120.9238	120.9238	121.6567	121.6567	0.606	0.0000	0.0000	10,476
2019/01/14	2038	02/05/2019			Bond Future	123.0607	123.0607	123.8064	123.8064	0.606	0.0000	0.0000	0
2019/01/14	2038	01/08/2019			Bond Future	125.4355	125.4355	126.1958	126.1958	0.606	0.0000	0.0000	0
2019/01/14	2040	07/02/2019	9.13	Call	Bond Future	35.1600	0.0352	18.4000	0.0184	(47.668)	0	0	0
2019/01/14	2040	07/02/2019	9.11	Put	Bond Future	5,768.4800	5.7685	6,043.2600	6.0433	4.763	0	0	0
2019/01/14	2040	07/02/2019			Bond Future	9.7634	93.5324	9.7980	93.2431	0.355	0.0000	0.0000	30,578
2019/01/14	2040	07/02/2019	9.13	Put	Bond Future	5,590.0700	5.5901	5,862.6000	5.8626	4.875	0	0	0
2019/01/14	2040	07/02/2019	9.11	Call	Bond Future	29.6900	0.0297	15.1800	0.0152	(48.872)	0	0	0
2019/01/14	2040	07/02/2019	9.12	Put	Bond Future	5,679.1200	5.6791	5,952.8000	5.9528	4.819	0	0	0
2019/01/14	2040	07/02/2019	9.12	Call	Bond Future	32.3400	0.0323	16.7300	0.0167	(48.268)	0	0	0
2019/01/14	2040	02/05/2019	9.60	Call	Bond Future	1,763.5000	1.7635	1,614.8800	1.6149	(8.428)	0	0	1,150
2019/01/14	2040	02/05/2019	9.89	Call	Bond Future	2,941.3400	2.9413	2,746.4100	2.7464	(6.627)	0	0	0
2019/01/14	2040	02/05/2019	9.88	Put	Bond Future	2,390.2400	2.3902	2,491.2900	2.4913	4.228	0	0	0
2019/01/14	2040	02/05/2019			Bond Future	9.8187	95.1641	9.8544	94.8696	0.363	0.0000	0.0000	0
2019/01/14	2040	02/05/2019	10.20	Put	Bond Future	1,454.4200	1.4544	1,514.9000	1.5149	4.158	0	0	0
2019/01/14	2040	02/05/2019	10.20	Call	Bond Future	4,529.0900	4.5291	4,295.0500	4.2950	(5.167)	0	0	1,150
2019/01/14	2040	02/05/2019	9.60	Put	Bond Future	3,604.2000	3.6042	3,750.1000	3.7501	4.048	0	0	0
2019/01/14	2040	02/05/2019	9.90	Call	Bond Future	2,987.1900	2.9872	2,790.8100	2.7908	(6.574)	0	0	0
2019/01/14	2040	02/05/2019	9.90	Put	Bond Future	2,317.7800	2.3178	2,415.9200	2.4159	4.234	0	0	0
2019/01/14	2040	02/05/2019	9.89	Put	Bond Future	2,353.8800	2.3539	2,453.4700	2.4535	4.231	0	0	0
2019/01/14	2040	02/05/2019	9.88	Call	Bond Future	2,895.6300	2.8956	2,702.1600	2.7022	(6.681)	0	0	0
2019/01/14	2040	01/08/2019	10.36	Call	Bond Future	5,776.0100	5.7760	5,547.7300	5.5477	(3.952)	0	0	0
2019/01/14	2040	01/08/2019	10.37	Put	Bond Future	1,914.5500	1.9146	1,985.8200	1.9858	3.723	0	0	0
2019/01/14	2040	01/08/2019			Bond Future	9.8750	92.5129	9.9118	92.2125	0.372	0.0000	0.0000	0
2019/01/14	2040	01/08/2019	10.36	Put	Bond Future	1,937.0600	1.9371	2,009.1600	2.0092	3.722	0	0	0
2019/01/14	2040	01/08/2019	10.37	Call	Bond Future	5,829.9500	5.8300	5,600.8400	5.6008	(3.930)	0	0	0
2019/01/14	2040	01/08/2019	10.38	Call	Bond Future	5,884.2700	5.8843	5,654.3400	5.6543	(3.908)	0	0	0
2019/01/14	2040	01/08/2019	10.38	Put	Bond Future	1,892.5400	1.8925	1,962.9900	1.9630	3.723	0	0	0
2019/01/14	2044	07/02/2019	9.18	Put	Bond Future	5,402.4000	5.4024	5,717.5600	5.7176	5.834	0	0	0
2019/01/14	2044	07/02/2019			Bond Future	9.7776	90.7432	9.8173	90.4053	0.406	0.0000	0.0000	37,872
2019/01/14	2044	07/02/2019	9.17	Call	Bond Future	43.8000	0.0438	22.5900	0.0226	(48.425)	0	0	0
2019/01/14	2044	07/02/2019	9.17	Put	Bond Future	5,492.7600	5.4928	5,809.4300	5.8094	5.765	0	0	0
2019/01/14	2044	07/02/2019	9.18	Call	Bond Future	47.5000	0.0475	24.7800	0.0248	(47.832)	0	0	0
2019/01/14	2044	07/02/2019	9.16	Call	Bond Future	40.3600	0.0404	20.5700	0.0206	(49.034)	0	0	0
2019/01/14	2044	07/02/2019	9.16	Put	Bond Future	5,583.5300	5.5835	5,901.6200	5.9016	5.697	0	0	0
2019/01/14	2044	02/05/2019	9.90	Call	Bond Future	2,993.1900	2.9932	2,771.3300	2.7713	(7.412)	0	0	0
2019/01/14	2044	02/05/2019			Bond Future	9.8305	92.3263	9.8714	91.9823	0.415	0.0000	0.0000	0
2019/01/14	2044	02/05/2019	9.90	Put	Bond Future	2,409.1900	2.4092	2,531.2700	2.5313	5.067	0	0	0
2019/01/14	2044	02/05/2019	9.91	Call	Bond Future	3,040.0600	3.0401	2,816.5000	2.8165	(7.354)	0	0	0
2019/01/14	2044	02/05/2019	9.92	Put	Bond Future	2,336.2600	2.3363	2,454.9600	2.4550	5.081	0	0	0
2019/01/14	2044	02/05/2019	9.91	Put	Bond Future	2,372.4900	2.3725	2,492.8700	2.4929	5.074	0	0	0
2019/01/14	2044	02/05/2019	9.92	Call	Bond Future	3,087.2600	3.0873	2,862.0200	2.8620	(7.296)	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
2019/01/14	2044	01/08/2019	10.40	Put	Bond Future	1,912.6400	1.9126	1,997.5000	1.9975	4.437	0	0	0
2019/01/14	2044	01/08/2019			Bond Future	9.8843	89.7449	9.9264	89.3942	0.426	0.0000	0.0000	0
2019/01/14	2044	01/08/2019	10.39	Call	Bond Future	6,003.2500	6.0033	5,738.3200	5.7383	(4.413)	0	0	0
2019/01/14	2044	01/08/2019	10.39	Put	Bond Future	1,935.0000	1.9350	2,020.8200	2.0208	4.435	0	0	0
2019/01/14	2044	01/08/2019	10.40	Call	Bond Future	6,058.1700	6.0582	5,792.2800	5.7923	(4.389)	0	0	0
2019/01/14	2044	01/08/2019	10.38	Call	Bond Future	5,948.2200	5.9482	5,684.2600	5.6843	(4.438)	0	0	0
2019/01/14	2044	01/08/2019	10.38	Put	Bond Future	1,957.3800	1.9574	2,044.1700	2.0442	4.434	0	0	0
2019/01/14	2046	07/02/2019			Bond Future	115.1876	115.1876	115.1917	115.1917	0.004	0.0000	0.0000	12,458
2019/01/14	2046	02/05/2019			Bond Future	115.5372	115.5372	115.5411	115.5411	0.003	0.0000	0.0000	0
2019/01/14	2046	01/08/2019			Bond Future	117.8163	117.8163	117.8201	117.8201	0.003	0.0000	0.0000	0
2019/01/14	2050	07/02/2019			Bond Future	118.9391	118.9391	118.9433	118.9433	0.004	0.0000	0.0000	10,646
2019/01/14	2050	02/05/2019			Bond Future	121.0407	121.0407	121.0450	121.0450	0.003	0.0000	0.0000	0
2019/01/14	2050	01/08/2019			Bond Future	121.6100	121.6100	121.6140	121.6140	0.003	0.0000	0.0000	0
2019/01/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	AL37	07/02/2019			Index Future	614.6350	614.6350	613.5600	613.5600	(0.175)	0.0000	0.0000	0
2019/01/14	AL37	02/05/2019			Index Future	625.3560	625.3560	624.2590	624.2590	(0.175)	0.0000	0.0000	0
2019/01/14	AL37	01/08/2019			Index Future	637.5420	637.5420	636.4210	636.4210	(0.176)	0.0000	0.0000	0
2019/01/14	AL7T	07/02/2019			Index Future	710.7950	710.7950	709.2300	709.2300	(0.220)	0.0000	0.0000	0
2019/01/14	AL7T	02/05/2019			Index Future	723.1940	723.1940	721.5980	721.5980	(0.221)	0.0000	0.0000	0
2019/01/14	AL7T	01/08/2019			Index Future	737.2870	737.2870	735.6560	735.6560	(0.221)	0.0000	0.0000	0
2019/01/14	ALBI	07/02/2019			Index Future	645.0170	645.0170	643.3300	643.3300	(0.262)	0.0000	0.0000	905
2019/01/14	ALBI	02/05/2019			Index Future	656.2690	656.2690	654.5480	654.5480	(0.262)	0.0000	0.0000	0
2019/01/14	ALBI	01/08/2019			Index Future	669.0570	669.0570	667.3010	667.3010	(0.262)	0.0000	0.0000	0
2019/01/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	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
2019/01/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	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
2019/01/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/14	ES33	07/02/2019			Bond Future	10.8877	78.6069	10.9219	78.4059	0.314	0.0000	0.0000	494
2019/01/14	ES33	02/05/2019			Bond Future	10.9818	76.1869	11.0171	75.9823	0.321	0.0000	0.0000	0
2019/01/14	ES33	01/08/2019			Bond Future	11.0785	77.6719	11.1151	77.4631	0.330	0.0000	0.0000	0
2019/01/14	ES42	07/02/2019			Bond Future	11.1209	80.8877	11.1602	80.6240	0.353	0.0000	0.0000	5,169
2019/01/14	ES42	02/05/2019			Bond Future	11.2150	78.0381	11.2556	77.7697	0.362	0.0000	0.0000	0
2019/01/14	ES42	01/08/2019			Bond Future	11.3099	79.5594	11.3519	79.2856	0.371	0.0000	0.0000	0
2019/01/14	GOVI	07/02/2019	666.53	Put	GOVI	279,420.0000	27.9420	296,490.0000	29.6490	6.109	0	0	0
2019/01/14	GOVI	07/02/2019			GOVI	638.5880	638.5880	636.8810	636.8810	(0.267)	0.0000	0.0000	451
2019/01/14	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	GOVI	07/02/2019	666.52	Put	GOVI	279,320.0000	27.9320	296,390.0000	29.6390	6.111	0	0	0
2019/01/14	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	GOVI	07/02/2019	666.51	Put	GOVI	279,220.0000	27.9220	296,290.0000	29.6290	6.113	0	0	0
2019/01/14	GOVI	02/05/2019	647.87	Call	GOVI	18,580.0000	1.8580	1,170.0000	0.1170	(93.703)	0	0	0
2019/01/14	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	GOVI	02/05/2019			GOVI	649.7280	649.7280	647.9870	647.9870	(0.268)	0.0000	0.0000	0
2019/01/14	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	GOVI	02/05/2019	647.88	Call	GOVI	18,480.0000	1.8480	1,070.0000	0.1070	(94.210)	0	0	0
2019/01/14	GOVI	02/05/2019	647.86	Call	GOVI	18,680.0000	1.8680	1,270.0000	0.1270	(93.201)	0	0	0
2019/01/14	GOVI	01/08/2019	638.68	Call	GOVI	237,090.0000	23.7090	219,310.0000	21.9310	(7.499)	0	0	0
2019/01/14	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	GOVI	01/08/2019			GOVI	662.3890	662.3890	660.6110	660.6110	(0.268)	0.0000	0.0000	0
2019/01/14	GOVI	01/08/2019	638.69	Call	GOVI	236,990.0000	23.6990	219,210.0000	21.9210	(7.502)	0	0	0
2019/01/14	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	GOVI	01/08/2019	638.67	Call	GOVI	237,190.0000	23.7190	219,410.0000	21.9410	(7.496)	0	0	0
2019/01/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/14	IGOV	07/02/2019			Index Future	255.0910	255.0910	255.5740	255.5740	0.189	0.0000	0.0000	518
2019/01/14	IGOV	02/05/2019			Index Future	259.5980	259.5980	260.0880	260.0880	0.189	0.0000	0.0000	215
2019/01/14	IGOV	01/08/2019			Index Future	264.7190	264.7190	265.2180	265.2180	0.189	0.0000	0.0000	0
2019/01/14	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/14	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/01/14	IS01	19/09/2019			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2019/01/14	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/14	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	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
2019/01/14	IS02	20/09/2019			Interest Rate Swap	101.8900	101.8900	101.8900	101.8900	0.000	0.0000	0.0000	0
2019/01/14	IS02	20/12/2019			Interest Rate Swap	102.8500	102.8500	102.8500	102.8500	0.000	0.0000	0.0000	0
2019/01/14	IS02	23/03/2020			Interest Rate Swap	98.8700	98.8700	98.8800	98.8800	0.010	0.0000	0.0000	0
2019/01/14	IS02	22/06/2020			Interest Rate Swap	102.4600	102.4600	102.4700	102.4700	0.010	0.0000	0.0000	0
2019/01/14	IS02	21/09/2020			Interest Rate Swap	99.4600	99.4600	99.4700	99.4700	0.010	0.0000	0.0000	0
2019/01/14	IS05	17/12/2020			Interest Rate Swap	96.2700	96.2700	96.2900	96.2900	0.021	0.0000	0.0000	0
2019/01/14	IS05	16/03/2021			Interest Rate Swap	95.4500	95.4500	95.4700	95.4700	0.021	0.0000	0.0000	0
2019/01/14	IS05	15/06/2021			Interest Rate Swap	94.5900	94.5900	94.6100	94.6100	0.021	0.0000	0.0000	0
2019/01/14	IS05	21/09/2021			Interest Rate Swap	94.6900	94.6900	94.7200	94.7200	0.032	0.0000	0.0000	0
2019/01/14	IS05	21/12/2021			Interest Rate Swap	96.8300	96.8300	96.8600	96.8600	0.031	0.0000	0.0000	51
2019/01/14	IS05	15/03/2022			Interest Rate Swap	96.9200	96.9200	96.9700	96.9700	0.052	0.0000	0.0000	0
2019/01/14	IS05	21/06/2022			Interest Rate Swap	98.0600	98.0600	98.1200	98.1200	0.061	0.0000	0.0000	0
2019/01/14	IS05	20/09/2022			Interest Rate Swap	101.9400	101.9400	102.0200	102.0200	0.078	0.0000	0.0000	0
2019/01/14	IS05	20/12/2022			Interest Rate Swap	103.1500	103.1500	103.2500	103.2500	0.097	0.0000	0.0000	0
2019/01/14	IS05	22/03/2023			Interest Rate Swap	96.4700	96.4700	96.5800	96.5800	0.114	0.0000	0.0000	0
2019/01/14	IS05	20/06/2023			Interest Rate Swap	102.5000	102.5000	102.6100	102.6100	0.107	0.0000	0.0000	0
2019/01/14	IS05	19/09/2023			Interest Rate Swap	97.9600	97.9600	98.0700	98.0700	0.112	0.0000	0.0000	0
2019/01/14	IS10	17/12/2025			Interest Rate Swap	94.4400	94.4400	94.5800	94.5800	0.148	0.0000	0.0000	0
2019/01/14	IS10	16/03/2026			Interest Rate Swap	91.4100	91.4100	91.5600	91.5600	0.164	0.0000	0.0000	0
2019/01/14	IS10	15/06/2026			Interest Rate Swap	90.1300	90.1300	90.2800	90.2800	0.166	0.0000	0.0000	0
2019/01/14	IS10	21/09/2026			Interest Rate Swap	92.2900	92.2900	92.4400	92.4400	0.163	0.0000	0.0000	0
2019/01/14	IS10	21/12/2026			Interest Rate Swap	96.0800	96.0800	96.2300	96.2300	0.156	0.0000	0.0000	0
2019/01/14	IS10	15/03/2027			Interest Rate Swap	94.6300	94.6300	94.7900	94.7900	0.169	0.0000	0.0000	0
2019/01/14	IS10	21/06/2027			Interest Rate Swap	96.6900	96.6900	96.8600	96.8600	0.176	0.0000	0.0000	0
2019/01/14	IS10	20/09/2027			Interest Rate Swap	102.1500	102.1500	102.3200	102.3200	0.166	0.0000	0.0000	0
2019/01/14	IS10	20/12/2027			Interest Rate Swap	102.4900	102.4900	102.6700	102.6700	0.176	0.0000	0.0000	0
2019/01/14	IS10	22/03/2028			Interest Rate Swap	95.9800	95.9800	96.1700	96.1700	0.198	0.0000	0.0000	0
2019/01/14	IS10	20/06/2028			Interest Rate Swap	103.1900	103.1900	103.3800	103.3800	0.184	0.0000	0.0000	0
2019/01/14	IS10	19/09/2028			Interest Rate Swap	96.7300	96.7300	96.9400	96.9400	0.217	0.0000	0.0000	0
2019/01/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/14	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/14	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/14	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/14	R023	07/02/2019	10.59	Call	Bond Future	8,310.8800	8.3109	8,122.7900	8.1228	(2.263)	0	0	0
2019/01/14	R023	07/02/2019			Bond Future	7.9975	102.6851	8.0532	102.4971	0.696	0.0000	0.0000	62,388
2019/01/14	R023	07/02/2019	10.57	Call	Bond Future	8,250.1100	8.2501	8,062.0200	8.0620	(2.280)	0	0	0
2019/01/14	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	R023	07/02/2019	10.58	Call	Bond Future	8,280.5000	8.2805	8,092.4100	8.0924	(2.271)	0	0	0
2019/01/14	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	R023	02/05/2019	8.45	Call	Bond Future	1,668.6400	1.6686	1,517.4100	1.5174	(9.063)	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
2019/01/14	R023	02/05/2019	8.44	Put	Bond Future	297.8800	0.2979	339.0100	0.3390	13.808	0	0	0
2019/01/14	R023	02/05/2019			Bond Future	8.0184	100.5468	8.0780	100.3553	0.744	0.0000	0.0000	0
2019/01/14	R023	02/05/2019	8.46	Call	Bond Future	1,694.7000	1.6947	1,542.6700	1.5427	(8.971)	0	0	0
2019/01/14	R023	02/05/2019	8.46	Put	Bond Future	286.6400	0.2866	326.1600	0.3262	13.787	0	0	0
2019/01/14	R023	02/05/2019	8.45	Put	Bond Future	292.2000	0.2922	332.5200	0.3325	13.799	0	0	0
2019/01/14	R023	02/05/2019	8.44	Call	Bond Future	1,642.7000	1.6427	1,492.2800	1.4923	(9.157)	0	0	0
2019/01/14	R023	01/08/2019	8.95	Call	Bond Future	3,106.2300	3.1062	2,942.5000	2.9425	(5.271)	0	0	0
2019/01/14	R023	01/08/2019			Bond Future	8.0231	102.5064	8.0876	102.3109	0.803	0.0000	0.0000	0
2019/01/14	R023	01/08/2019	8.93	Call	Bond Future	3,054.5000	3.0545	2,891.5000	2.8915	(5.336)	0	0	0
2019/01/14	R023	01/08/2019	8.93	Put	Bond Future	347.8800	0.3479	380.3200	0.3803	9.325	0	0	0
2019/01/14	R023	01/08/2019	8.95	Put	Bond Future	340.9500	0.3409	372.6600	0.3727	9.300	0	0	0
2019/01/14	R023	01/08/2019	8.94	Call	Bond Future	3,080.4500	3.0805	2,917.0800	2.9171	(5.303)	0	0	0
2019/01/14	R023	01/08/2019	8.94	Put	Bond Future	344.5000	0.3445	376.5700	0.3766	9.309	0	0	0
2019/01/14	R035	07/02/2019	8.98	Call	Bond Future	26.2100	0.0262	13.3100	0.0133	(49.218)	0	0	0
2019/01/14	R035	07/02/2019			Bond Future	9.6300	97.9307	9.6645	97.6643	0.359	0.0000	0.0000	74,160
2019/01/14	R035	07/02/2019	8.96	Call	Bond Future	22.3600	0.0224	11.1100	0.0111	(50.313)	0	0	0
2019/01/14	R035	07/02/2019	8.96	Put	Bond Future	5,412.8600	5.4129	5,668.0100	5.6680	4.714	0	0	0
2019/01/14	R035	07/02/2019	8.98	Put	Bond Future	5,249.2600	5.2493	5,502.7600	5.5028	4.829	0	0	0
2019/01/14	R035	07/02/2019	8.97	Call	Bond Future	24.2300	0.0242	12.1700	0.0122	(49.773)	0	0	0
2019/01/14	R035	07/02/2019	8.97	Put	Bond Future	5,330.9500	5.3310	5,585.2900	5.5853	4.771	0	0	0
2019/01/14	R035	02/05/2019	9.74	Put	Bond Future	2,172.4800	2.1725	2,267.0400	2.2670	4.353	0	0	0
2019/01/14	R035	02/05/2019			Bond Future	9.6833	95.1390	9.7189	94.8677	0.368	0.0000	0.0000	0
2019/01/14	R035	02/05/2019	9.74	Call	Bond Future	2,603.4500	2.6035	2,426.7200	2.4267	(6.788)	0	0	0
2019/01/14	R035	02/05/2019	9.75	Call	Bond Future	2,645.4300	2.6454	2,467.3300	2.4673	(6.732)	0	0	0
2019/01/14	R035	02/05/2019	9.75	Put	Bond Future	2,138.7400	2.1387	2,231.9300	2.2319	4.357	0	0	0
2019/01/14	R035	02/05/2019	9.73	Call	Bond Future	2,561.8000	2.5618	2,386.4600	2.3865	(6.844)	0	0	0
2019/01/14	R035	02/05/2019	9.73	Put	Bond Future	2,206.6400	2.2066	2,302.5900	2.3026	4.348	0	0	0
2019/01/14	R035	01/08/2019	10.23	Call	Bond Future	5,415.5800	5.4156	5,205.1800	5.2052	(3.885)	0	0	0
2019/01/14	R035	01/08/2019	10.22	Put	Bond Future	1,821.7300	1.8217	1,888.8100	1.8888	3.682	0	0	0
2019/01/14	R035	01/08/2019			Bond Future	9.7358	96.9932	9.7726	96.7165	0.378	0.0000	0.0000	0
2019/01/14	R035	01/08/2019	10.24	Call	Bond Future	5,466.1400	5.4661	5,254.9800	5.2550	(3.863)	0	0	0
2019/01/14	R035	01/08/2019	10.24	Put	Bond Future	1,780.4000	1.7804	1,845.9500	1.8459	3.682	0	0	0
2019/01/14	R035	01/08/2019	10.23	Put	Bond Future	1,800.8200	1.8008	1,867.1300	1.8671	3.682	0	0	0
2019/01/14	R035	01/08/2019	10.22	Call	Bond Future	5,365.4200	5.3654	5,155.7900	5.1558	(3.907)	0	0	0
2019/01/14	R186	07/02/2019	8.20	Call	Bond Future	29.0900	0.0291	14.7400	0.0147	(49.330)	0	0	0
2019/01/14	R186	07/02/2019	9.10	Put	Bond Future	221.9800	0.2220	233.9400	0.2339	5.388	0	0	1,000
2019/01/14	R186	07/02/2019	8.21	Put	Bond Future	3,469.6100	3.4696	3,690.6700	3.6907	6.371	0	0	0
2019/01/14	R186	07/02/2019	8.50	Call	Bond Future	233.4300	0.2334	159.3200	0.1593	(31.748)	0	0	1,000
2019/01/14	R186	07/02/2019	9.50	Call	Bond Future	4,212.4200	4.2124	3,974.0700	3.9741	(5.658)	0	0	0
2019/01/14	R186	07/02/2019	9.92	Put	Bond Future	1.8000	0.0018	1.3600	0.0014	(24.444)	0	0	1,170
2019/01/14	R186	07/02/2019			Bond Future	8.7775	111.1355	8.8173	110.8991	0.454	0.0000	0.0000	85,900
2019/01/14	R186	07/02/2019	9.00	Call	Bond Future	1,655.6400	1.6556	1,444.1400	1.4441	(12.775)	0	0	0
2019/01/14	R186	07/02/2019	9.00	Put	Bond Future	344.4300	0.3444	369.3500	0.3694	7.235	0	0	7,500
2019/01/14	R186	07/02/2019	9.20	Put	Bond Future	138.8200	0.1388	143.0200	0.1430	3.026	0	0	0
2019/01/14	R186	07/02/2019	9.20	Call	Bond Future	2,610.9700	2.6110	2,378.7500	2.3788	(8.894)	0	0	3,000
2019/01/14	R186	07/02/2019	9.30	Call	Bond Future	3,131.0200	3.1310	2,894.7700	2.8948	(7.545)	0	0	0

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2019/01/14	R186	07/02/2019	9.30	Put	Bond Future	84.5000	0.0845	84.6700	0.0847	0.201	0	0	0
2019/01/14	R186	07/02/2019	9.38	Put	Bond Future	55.8500	0.0559	54.5300	0.0545	(2.363)	0	0	0
2019/01/14	R186	07/02/2019	9.38	Call	Bond Future	3,558.9800	3.5590	3,321.2400	3.3212	(6.680)	0	0	6,000
2019/01/14	R186	07/02/2019	8.20	Put	Bond Future	3,529.0000	3.5290	3,751.0700	3.7511	6.293	0	0	0
2019/01/14	R186	07/02/2019	9.10	Call	Bond Future	2,115.7000	2.1157	1,891.2400	1.8912	(10.609)	0	0	0
2019/01/14	R186	07/02/2019	8.21	Call	Bond Future	31.5300	0.0315	16.1700	0.0162	(48.716)	0	0	0
2019/01/14	R186	07/02/2019	8.30	Put	Bond Future	2,947.1200	2.9471	3,156.0400	3.1560	7.089	0	0	0
2019/01/14	R186	07/02/2019	8.50	Put	Bond Future	1,897.2000	1.8972	2,059.5100	2.0595	8.555	0	0	0
2019/01/14	R186	07/02/2019	9.50	Put	Bond Future	29.1800	0.0292	27.2500	0.0273	(6.614)	0	0	5,000
2019/01/14	R186	07/02/2019	9.92	Call	Bond Future	6,520.9100	6.5209	6,284.0500	6.2840	(3.632)	0	0	0
2019/01/14	R186	07/02/2019	9.23	Put	Bond Future	119.9600	0.1200	122.6200	0.1226	2.217	0	0	0
2019/01/14	R186	07/02/2019	9.23	Call	Bond Future	2,764.8500	2.7649	2,531.0900	2.5311	(8.455)	0	0	3,000
2019/01/14	R186	07/02/2019	8.22	Call	Bond Future	34.1700	0.0342	17.7200	0.0177	(48.142)	0	0	0
2019/01/14	R186	07/02/2019	8.22	Put	Bond Future	3,410.4600	3.4105	3,630.4300	3.6304	6.450	0	0	0
2019/01/14	R186	07/02/2019	9.27	Put	Bond Future	98.3300	0.0983	99.4100	0.0994	1.098	0	0	0
2019/01/14	R186	07/02/2019	9.27	Call	Bond Future	2,972.9600	2.9730	2,737.6200	2.7376	(7.916)	0	0	1,170
2019/01/14	R186	07/02/2019	8.30	Call	Bond Future	63.5900	0.0636	36.0900	0.0361	(43.246)	0	0	210
2019/01/14	R186	07/02/2019	9.90	Call	Bond Future	6,411.5500	6.4115	6,174.6300	6.1746	(3.695)	0	0	0
2019/01/14	R186	07/02/2019	9.90	Put	Bond Future	2.1200	0.0021	1.6200	0.0016	(23.585)	0	0	1,000
2019/01/14	R186	07/02/2019	8.77	Put	Bond Future	846.9200	0.8469	925.0100	0.9250	9.220	0	0	0
2019/01/14	R186	07/02/2019	8.77	Call	Bond Future	802.6700	0.8027	644.3400	0.6443	(19.725)	0	0	1,170
2019/01/14	R186	02/05/2019	10.07	Call	Bond Future	7,047.1800	7.0472	6,814.6100	6.8146	(3.300)	0	0	0
2019/01/14	R186	02/05/2019	9.75	Call	Bond Future	5,511.6000	5.5116	5,289.4400	5.2894	(4.031)	0	0	0
2019/01/14	R186	02/05/2019	9.96	Put	Bond Future	201.7700	0.2018	212.7700	0.2128	5.452	0	0	90
2019/01/14	R186	02/05/2019	9.25	Put	Bond Future	822.6300	0.8226	872.5500	0.8725	6.068	0	0	0
2019/01/14	R186	02/05/2019	8.65	Put	Bond Future	2,239.2300	2.2392	2,362.1700	2.3622	5.490	0	0	0
2019/01/14	R186	02/05/2019	9.01	Put	Bond Future	1,245.4800	1.2455	1,320.4700	1.3205	6.021	0	0	0
2019/01/14	R186	02/05/2019	9.02	Call	Bond Future	2,334.7300	2.3347	2,167.8100	2.1678	(7.149)	0	0	0
2019/01/14	R186	02/05/2019			Bond Future	8.8269	113.0741	8.8685	112.8334	0.472	0.0000	0.0000	3,050
2019/01/14	R186	02/05/2019	8.65	Call	Bond Future	1,209.4800	1.2095	1,091.6900	1.0917	(9.739)	0	0	3,250
2019/01/14	R186	02/05/2019	9.03	Call	Bond Future	2,371.4100	2.3714	2,203.3200	2.2033	(7.088)	0	0	0
2019/01/14	R186	02/05/2019	9.03	Put	Bond Future	1,204.1400	1.2041	1,276.7800	1.2768	6.033	0	0	0
2019/01/14	R186	02/05/2019	9.30	Call	Bond Future	3,447.4400	3.4474	3,252.3000	3.2523	(5.660)	0	0	200
2019/01/14	R186	02/05/2019	10.07	Put	Bond Future	151.9200	0.1519	160.0800	0.1601	5.371	0	0	200
2019/01/14	R186	02/05/2019	9.20	Put	Bond Future	898.5700	0.8986	953.1400	0.9531	6.073	0	0	0
2019/01/14	R186	02/05/2019	9.75	Put	Bond Future	335.6000	0.3356	354.1700	0.3542	5.533	0	0	7,000
2019/01/14	R186	02/05/2019	9.96	Call	Bond Future	6,510.2600	6.5103	6,280.5300	6.2805	(3.529)	0	0	0
2019/01/14	R186	02/05/2019	9.25	Call	Bond Future	3,235.8500	3.2358	3,045.0400	3.0450	(5.897)	0	0	3,250
2019/01/14	R186	02/05/2019	9.01	Call	Bond Future	2,298.5400	2.2985	2,132.8000	2.1328	(7.211)	0	0	0
2019/01/14	R186	02/05/2019	10.02	Put	Bond Future	173.0900	0.1731	182.4600	0.1825	5.413	0	0	3,250
2019/01/14	R186	02/05/2019	9.02	Put	Bond Future	1,224.5500	1.2245	1,298.3600	1.2984	6.028	0	0	0
2019/01/14	R186	02/05/2019	9.30	Put	Bond Future	753.6600	0.7537	799.2500	0.7992	6.049	0	0	0
2019/01/14	R186	02/05/2019	9.20	Call	Bond Future	3,030.2700	3.0303	2,844.1100	2.8441	(6.143)	0	0	90
2019/01/14	R186	02/05/2019	8.62	Put	Bond Future	2,342.5800	2.3426	2,469.7900	2.4698	5.430	0	0	0
2019/01/14	R186	02/05/2019	8.62	Call	Bond Future	1,136.9200	1.1369	1,023.4000	1.0234	(9.985)	0	0	90
2019/01/14	R186	02/05/2019	8.70	Put	Bond Future	2,073.9200	2.0739	2,189.7700	2.1898	5.586	0	0	0
2019/01/14	R186	02/05/2019	8.70	Call	Bond Future	1,336.5500	1.3366	1,211.6700	1.2117	(9.343)	0	0	200
2019/01/14	R186	02/05/2019	9.00	Put	Bond Future	1,266.4700	1.2665	1,342.6500	1.3426	6.015	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
2019/01/14	R186	02/05/2019	9.00	Call	Bond Future	2,262.3700		2.2624	2,097.8200	2.0978	(7.273)	0	0	7,000
2019/01/14	R186	02/05/2019	8.50	Put	Bond Future	2,787.1800		2.7872	2,931.5200	2.9315	5.179	0	0	0
2019/01/14	R186	02/05/2019	8.50	Call	Bond Future	874.2200		0.8742	777.8300	0.7778	(11.026)	0	0	7,000
2019/01/14	R186	02/05/2019	8.80	Put	Bond Future	1,770.6300		1.7706	1,872.5500	1.8725	5.756	0	0	0
2019/01/14	R186	02/05/2019	8.80	Call	Bond Future	1,615.0000		1.6150	1,476.1900	1.4762	(8.595)	0	0	7,500
2019/01/14	R186	02/05/2019	10.02	Call	Bond Future	6,802.1800		6.8022	6,570.8200	6.5708	(3.401)	0	0	0
2019/01/14	R186	01/08/2019	10.08	Put	Bond Future	507.8100		0.5078	533.1400	0.5331	4.988	0	0	6,000
2019/01/14	R186	01/08/2019	9.54	Call	Bond Future	4,658.6000		4.6586	4,463.4400	4.4634	(4.189)	0	0	0
2019/01/14	R186	01/08/2019			Bond Future	8.8716		109.9763	8.9153	109.7307	0.493	0.0000	0.0000	0
2019/01/14	R186	01/08/2019	9.05	Put	Bond Future	1,781.1400		1.7811	1,869.7200	1.8697	4.973	0	0	0
2019/01/14	R186	01/08/2019	9.05	Call	Bond Future	2,779.0000		2.7790	2,621.9600	2.6220	(5.651)	0	0	6,000
2019/01/14	R186	01/08/2019	9.52	Call	Bond Future	4,574.2200		4.5742	4,380.3000	4.3803	(4.239)	0	0	0
2019/01/14	R186	01/08/2019	9.52	Put	Bond Future	1,004.0400		1.0040	1,055.7400	1.0557	5.149	0	0	0
2019/01/14	R186	01/08/2019	8.30	Put	Bond Future	4,114.0300		4.1140	4,282.5000	4.2825	4.095	0	0	0
2019/01/14	R186	01/08/2019	8.30	Call	Bond Future	835.6800		0.8357	758.5300	0.7585	(9.232)	0	0	6,000
2019/01/14	R186	01/08/2019	10.08	Call	Bond Future	7,039.5400		7.0395	6,819.2500	6.8192	(3.129)	0	0	0
2019/01/14	R186	01/08/2019	9.54	Put	Bond Future	980.7400		0.9807	1,031.2000	1.0312	5.145	0	0	0
2019/01/14	R186	01/08/2019	9.53	Call	Bond Future	4,616.3600		4.6164	4,421.8200	4.4218	(4.214)	0	0	0
2019/01/14	R186	01/08/2019	9.53	Put	Bond Future	992.3200		0.9923	1,043.4000	1.0434	5.148	0	0	0
2019/01/14	R197	07/02/2019			Bond Future	299.7917		299.7917	299.9276	299.9276	0.045	0.0000	0.0000	2,355
2019/01/14	R197	02/05/2019			Bond Future	305.0894		305.0894	305.2273	305.2273	0.045	0.0000	0.0000	0
2019/01/14	R197	01/08/2019			Bond Future	303.5486		303.5486	303.6887	303.6887	0.046	0.0000	0.0000	0
2019/01/14	R202	07/02/2019			Bond Future	232.9239		232.9239	233.6076	233.6076	0.294	0.0000	0.0000	8,805
2019/01/14	R202	02/05/2019			Bond Future	237.0401		237.0401	237.7352	237.7352	0.293	0.0000	0.0000	0
2019/01/14	R202	01/08/2019			Bond Future	237.7009		237.7009	238.4094	238.4094	0.298	0.0000	0.0000	0
2019/01/14	R207	07/02/2019	6.52	Call	Bond Future	421.4100		0.4214	369.9300	0.3699	(12.216)	0	0	0
2019/01/14	R207	07/02/2019	6.51	Put	Bond Future	0.0200		0.0000	0.0300	0.0000	50.000	0	0	0
2019/01/14	R207	07/02/2019			Bond Future	6.0465		101.6182	6.1042	101.5667	0.954	0.0000	0.0000	15,739
2019/01/14	R207	07/02/2019	6.53	Call	Bond Future	430.2800		0.4303	378.7900	0.3788	(11.967)	0	0	0
2019/01/14	R207	07/02/2019	6.53	Put	Bond Future	0.0100		0.0000	0.0200	0.0000	100.000	0	0	0
2019/01/14	R207	07/02/2019	6.52	Put	Bond Future	0.0100		0.0000	0.0300	0.0000	200.000	0	0	0
2019/01/14	R207	07/02/2019	6.51	Call	Bond Future	412.5500		0.4126	361.0600	0.3611	(12.481)	0	0	0
2019/01/14	R207	02/05/2019	7.63	Call	Bond Future	1,414.7200		1.4147	1,362.1200	1.3621	(3.718)	0	0	0
2019/01/14	R207	02/05/2019			Bond Future	5.5161		103.3908	5.5938	103.3382	1.408	0.0000	0.0000	0
2019/01/14	R207	02/05/2019	7.61	Call	Bond Future	1,401.4900		1.4015	1,348.8900	1.3489	(3.753)	0	0	0
2019/01/14	R207	02/05/2019	7.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	R207	02/05/2019	7.63	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	R207	02/05/2019	7.62	Call	Bond Future	1,408.1100		1.4081	1,355.5100	1.3555	(3.736)	0	0	0
2019/01/14	R207	02/05/2019	7.62	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	R207	01/08/2019	7.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	R207	01/08/2019	7.33	Call	Bond Future	1,403.6000		1.4036	1,349.8300	1.3498	(3.831)	0	0	0
2019/01/14	R207	01/08/2019			Bond Future	4.1213		101.7636	4.2425	101.7098	2.943	0.0000	0.0000	0
2019/01/14	R207	01/08/2019	7.34	Call	Bond Future	1,407.9200		1.4079	1,354.1500	1.3541	(3.819)	0	0	0
2019/01/14	R207	01/08/2019	7.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	R207	01/08/2019	7.35	Call	Bond Future	1,412.2300		1.4122	1,358.4600	1.3585	(3.807)	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
2019/01/14	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/14	R208	07/02/2019	7.07	Call	Bond Future	128.7100	0.1287	79.7400	0.0797	(38.047)	0	0	0
2019/01/14	R208	07/02/2019	7.08	Put	Bond Future	103.6900	0.1037	143.4900	0.1435	38.384	0	0	0
2019/01/14	R208	07/02/2019	7.06	Put	Bond Future	118.6600	0.1187	163.6600	0.1637	37.923	0	0	0
2019/01/14	R208	07/02/2019			Bond Future	7.0608	101.8876	7.1079	101.7963	0.667	0.0000	0.0000	17,335
2019/01/14	R208	07/02/2019	7.07	Put	Bond Future	110.9300	0.1109	153.2800	0.1533	38.177	0	0	0
2019/01/14	R208	07/02/2019	7.08	Call	Bond Future	140.8500	0.1409	89.3300	0.0893	(36.578)	0	0	0
2019/01/14	R208	07/02/2019	7.06	Call	Bond Future	117.0500	0.1171	70.7300	0.0707	(39.573)	0	0	0
2019/01/14	R208	02/05/2019	8.03	Put	Bond Future	26.8500	0.0269	30.4800	0.0305	13.520	0	0	0
2019/01/14	R208	02/05/2019	8.02	Call	Bond Future	1,816.6100	1.8166	1,727.2300	1.7272	(4.920)	0	0	0
2019/01/14	R208	02/05/2019			Bond Future	6.9837	100.2641	7.0371	100.1709	0.764	0.0000	0.0000	0
2019/01/14	R208	02/05/2019	8.03	Call	Bond Future	1,832.6900	1.8327	1,743.1900	1.7432	(4.884)	0	0	0
2019/01/14	R208	02/05/2019	8.02	Put	Bond Future	27.8300	0.0278	31.5800	0.0316	13.475	0	0	0
2019/01/14	R208	02/05/2019	8.04	Call	Bond Future	1,848.8000	1.8488	1,759.1800	1.7592	(4.847)	0	0	0
2019/01/14	R208	02/05/2019	8.04	Put	Bond Future	25.9100	0.0259	29.4200	0.0294	13.547	0	0	0
2019/01/14	R208	01/08/2019	8.16	Call	Bond Future	2,044.8700	2.0449	1,954.8700	1.9549	(4.401)	0	0	0
2019/01/14	R208	01/08/2019	8.17	Put	Bond Future	35.5800	0.0356	40.5300	0.0405	13.912	0	0	0
2019/01/14	R208	01/08/2019			Bond Future	6.8350	102.2182	6.8969	102.1231	0.906	0.0000	0.0000	0
2019/01/14	R208	01/08/2019	8.16	Put	Bond Future	36.5300	0.0365	41.6000	0.0416	13.879	0	0	0
2019/01/14	R208	01/08/2019	8.17	Call	Bond Future	2,058.8700	2.0589	1,968.7500	1.9688	(4.377)	0	0	0
2019/01/14	R208	01/08/2019	8.15	Call	Bond Future	2,030.9000	2.0309	1,941.0100	1.9410	(4.426)	0	0	0
2019/01/14	R208	01/08/2019	8.15	Put	Bond Future	37.5100	0.0375	42.6900	0.0427	13.810	0	0	0
2019/01/14	R209	07/02/2019	10.20	Put	Bond Future	84.1700	0.0842	78.6400	0.0786	(6.570)	0	0	4,000
2019/01/14	R209	07/02/2019	8.97	Put	Bond Future	4,108.3900	4.1084	4,317.6700	4.3177	5.094	0	0	0
2019/01/14	R209	07/02/2019			Bond Future	9.5618	74.6615	9.5965	74.4332	0.362	0.0000	0.0000	117,725
2019/01/14	R209	07/02/2019	8.96	Call	Bond Future	39.5700	0.0396	21.7900	0.0218	(44.933)	0	0	0
2019/01/14	R209	07/02/2019	8.96	Put	Bond Future	4,176.7600	4.1768	4,387.2200	4.3872	5.039	0	0	0
2019/01/14	R209	07/02/2019	10.20	Call	Bond Future	4,122.3500	4.1224	3,888.5800	3.8886	(5.671)	0	0	0
2019/01/14	R209	07/02/2019	8.97	Call	Bond Future	42.7200	0.0427	23.7600	0.0238	(44.382)	0	0	0
2019/01/14	R209	07/02/2019	9.54	Put	Bond Future	1,082.2000	1.0822	1,147.1700	1.1472	6.004	0	0	0
2019/01/14	R209	07/02/2019	9.54	Call	Bond Future	937.8400	0.9378	774.5700	0.7746	(17.409)	0	0	4,000
2019/01/14	R209	07/02/2019	9.04	Put	Bond Future	3,639.9400	3.6399	3,839.1200	3.8391	5.472	0	0	0
2019/01/14	R209	07/02/2019	9.04	Call	Bond Future	72.2000	0.0722	43.1400	0.0431	(40.249)	0	0	4,000
2019/01/14	R209	07/02/2019	8.95	Call	Bond Future	36.6300	0.0366	19.9500	0.0200	(45.536)	0	0	0
2019/01/14	R209	07/02/2019	8.95	Put	Bond Future	4,245.4400	4.2454	4,457.0000	4.4570	4.983	0	0	0
2019/01/14	R209	02/05/2019	9.70	Put	Bond Future	1,766.6000	1.7666	1,843.3400	1.8433	4.344	0	0	0
2019/01/14	R209	02/05/2019			Bond Future	9.6098	72.8149	9.6455	72.5825	0.371	0.0000	0.0000	0
2019/01/14	R209	02/05/2019	9.69	Call	Bond Future	2,316.0200	2.3160	2,161.5200	2.1615	(6.671)	0	0	0
2019/01/14	R209	02/05/2019	9.69	Put	Bond Future	1,794.6700	1.7947	1,872.5600	1.8726	4.340	0	0	0
2019/01/14	R209	02/05/2019	9.70	Call	Bond Future	2,352.5900	2.3526	2,196.9400	2.1969	(6.616)	0	0	0
2019/01/14	R209	02/05/2019	10.50	Call	Bond Future	5,965.0800	5.9651	5,750.0500	5.7500	(3.605)	0	0	0
2019/01/14	R209	02/05/2019	10.71	Call	Bond Future	7,033.3800	7.0334	6,811.8600	6.8119	(3.150)	0	0	0
2019/01/14	R209	02/05/2019	9.68	Call	Bond Future	2,279.8800	2.2799	2,126.5500	2.1266	(6.725)	0	0	0
2019/01/14	R209	02/05/2019	9.68	Put	Bond Future	1,823.2600	1.8233	1,902.3200	1.9023	4.336	0	0	0
2019/01/14	R209	02/05/2019	9.95	Put	Bond Future	1,172.6000	1.1726	1,223.6900	1.2237	4.357	0	0	0
2019/01/14	R209	02/05/2019	9.95	Call	Bond Future	3,347.3000	3.3473	3,166.0000	3.1660	(5.416)	0	0	760

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2019/01/14	R209	02/05/2019	10.50	Put	Bond Future	473.2800	0.4733	490.6400	0.4906	3.668	0	0	11,560
2019/01/14	R209	02/05/2019	9.35	Put	Bond Future	2,966.3300	2.9663	3,088.3400	3.0883	4.113	0	0	0
2019/01/14	R209	02/05/2019	9.35	Call	Bond Future	1,238.0800	1.2381	1,127.7000	1.1277	(8.915)	0	0	760
2019/01/14	R209	02/05/2019	10.71	Put	Bond Future	336.4300	0.3364	347.3000	0.3473	3.231	0	0	760
2019/01/14	R209	01/08/2019	10.15	Put	Bond Future	1,551.2800	1.5513	1,607.6700	1.6077	3.635	0	0	0
2019/01/14	R209	01/08/2019	10.17	Call	Bond Future	4,735.7100	4.7357	4,553.7300	4.5537	(3.843)	0	0	0
2019/01/14	R209	01/08/2019			Bond Future	9.6560	74.2342	9.6927	73.9971	0.380	0.0000	0.0000	0
2019/01/14	R209	01/08/2019	10.15	Call	Bond Future	4,649.4200	4.6494	4,468.7200	4.4687	(3.887)	0	0	0
2019/01/14	R209	01/08/2019	10.17	Put	Bond Future	1,516.2800	1.5163	1,571.3900	1.5714	3.635	0	0	0
2019/01/14	R209	01/08/2019	10.16	Put	Bond Future	1,533.6900	1.5337	1,589.4300	1.5894	3.634	0	0	0
2019/01/14	R209	01/08/2019	10.16	Call	Bond Future	4,692.5100	4.6925	4,511.1600	4.5112	(3.865)	0	0	0
2019/01/14	R210	07/02/2019			Bond Future	186.8612	186.8612	187.2422	187.2422	0.204	0.0000	0.0000	2,448
2019/01/14	R210	02/05/2019			Bond Future	187.6076	187.6076	187.9949	187.9949	0.206	0.0000	0.0000	0
2019/01/14	R210	01/08/2019			Bond Future	191.3083	191.3083	191.7031	191.7031	0.206	0.0000	0.0000	0
2019/01/14	R212	07/02/2019			Bond Future	156.0305	156.0305	156.0339	156.0339	0.002	0.0000	0.0000	4,976
2019/01/14	R212	02/05/2019			Bond Future	158.7878	158.7878	158.7910	158.7910	0.002	0.0000	0.0000	0
2019/01/14	R212	01/08/2019			Bond Future	161.8488	161.8488	161.8519	161.8519	0.002	0.0000	0.0000	0
2019/01/14	R213	07/02/2019	8.68	Call	Bond Future	15.6800	0.0157	7.6300	0.0076	(51.339)	0	0	0
2019/01/14	R213	07/02/2019			Bond Future	9.3741	86.2600	9.4087	86.0425	0.370	0.0000	0.0000	31,062
2019/01/14	R213	07/02/2019	8.68	Put	Bond Future	4,541.0700	4.5411	4,750.5400	4.7505	4.613	0	0	0
2019/01/14	R213	07/02/2019	8.69	Call	Bond Future	17.0000	0.0170	8.3700	0.0084	(50.765)	0	0	0
2019/01/14	R213	07/02/2019	8.70	Put	Bond Future	4,408.8200	4.4088	4,617.0900	4.6171	4.724	0	0	0
2019/01/14	R213	07/02/2019	8.69	Put	Bond Future	4,474.8700	4.4749	4,683.7600	4.6838	4.668	0	0	0
2019/01/14	R213	07/02/2019	8.70	Call	Bond Future	18.4000	0.0184	9.1500	0.0092	(50.272)	0	0	0
2019/01/14	R213	02/05/2019	9.49	Call	Bond Future	2,127.7700	2.1278	1,983.1100	1.9831	(6.799)	0	0	0
2019/01/14	R213	02/05/2019	9.48	Put	Bond Future	1,749.9800	1.7500	1,827.8500	1.8278	4.450	0	0	0
2019/01/14	R213	02/05/2019			Bond Future	9.4245	84.2154	9.4602	83.9940	0.379	0.0000	0.0000	0
2019/01/14	R213	02/05/2019	9.50	Call	Bond Future	2,161.9400	2.1619	2,016.1500	2.0162	(6.743)	0	0	0
2019/01/14	R213	02/05/2019	9.50	Put	Bond Future	1,694.9200	1.6949	1,770.5300	1.7705	4.461	0	0	0
2019/01/14	R213	02/05/2019	9.49	Put	Bond Future	1,722.3700	1.7224	1,799.1100	1.7991	4.455	0	0	0
2019/01/14	R213	02/05/2019	9.48	Call	Bond Future	2,093.6900	2.0937	1,950.1600	1.9502	(6.855)	0	0	0
2019/01/14	R213	01/08/2019	9.99	Put	Bond Future	1,430.0700	1.4301	1,483.0600	1.4831	3.705	0	0	0
2019/01/14	R213	01/08/2019	9.98	Call	Bond Future	4,469.7300	4.4697	4,297.4700	4.2975	(3.854)	0	0	0
2019/01/14	R213	01/08/2019			Bond Future	9.4732	85.8567	9.5101	85.6308	0.391	0.0000	0.0000	0
2019/01/14	R213	01/08/2019	9.99	Call	Bond Future	4,511.7100	4.5117	4,338.8300	4.3388	(3.832)	0	0	0
2019/01/14	R213	01/08/2019	9.98	Put	Bond Future	1,446.2400	1.4462	1,499.8500	1.4999	3.707	0	0	0
2019/01/14	R213	01/08/2019	10.00	Call	Bond Future	4,553.8100	4.5538	4,380.3200	4.3803	(3.810)	0	0	0
2019/01/14	R213	01/08/2019	10.00	Put	Bond Future	1,414.0800	1.4141	1,466.4600	1.4665	3.704	0	0	0
2019/01/14	R214	07/02/2019	9.05	Put	Bond Future	5,009.6900	5.0097	5,270.8100	5.2708	5.212	0	0	0
2019/01/14	R214	07/02/2019			Bond Future	9.7377	73.7951	9.7774	73.5232	0.407	0.0000	0.0000	29,281
2019/01/14	R214	07/02/2019	9.04	Call	Bond Future	18.8900	0.0189	8.9500	0.0090	(52.620)	0	0	0
2019/01/14	R214	07/02/2019	9.04	Put	Bond Future	5,084.5700	5.0846	5,346.4800	5.3465	5.151	0	0	0
2019/01/14	R214	07/02/2019	9.05	Call	Bond Future	20.6100	0.0206	9.8800	0.0099	(52.062)	0	0	0
2019/01/14	R214	07/02/2019	9.03	Call	Bond Future	17.2900	0.0173	8.0800	0.0081	(53.268)	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	
2019/01/14	R214	07/02/2019	9.03	Put	Bond Future	5,159.6900	5.1597	5,422.3300	5.4223	5.090	0	0	0
2019/01/14	R214	02/05/2019	9.87	Call	Bond Future	2,510.8200	2.5108	2,329.5800	2.3296	(7.218)	0	0	0
2019/01/14	R214	02/05/2019	9.85	Call	Bond Future	2,435.4600	2.4355	2,256.9100	2.2569	(7.331)	0	0	0
2019/01/14	R214	02/05/2019			Bond Future	9.7853	71.7866	9.8260	71.5099	0.416	0.0000	0.0000	0
2019/01/14	R214	02/05/2019	9.85	Put	Bond Future	1,996.5600	1.9966	2,094.6900	2.0947	4.915	0	0	0
2019/01/14	R214	02/05/2019	9.87	Put	Bond Future	1,937.1900	1.9372	2,032.6300	2.0326	4.927	0	0	0
2019/01/14	R214	02/05/2019	9.86	Call	Bond Future	2,473.0900	2.4731	2,293.1800	2.2932	(7.275)	0	0	0
2019/01/14	R214	02/05/2019	9.86	Put	Bond Future	1,966.7700	1.9668	2,063.5400	2.0635	4.920	0	0	0
2019/01/14	R214	01/08/2019	10.34	Put	Bond Future	1,694.0700	1.6941	1,763.5300	1.7635	4.100	0	0	0
2019/01/14	R214	01/08/2019			Bond Future	9.8320	73.1857	9.8739	72.9035	0.426	0.0000	0.0000	0
2019/01/14	R214	01/08/2019	10.33	Call	Bond Future	4,952.2000	4.9522	4,740.2500	4.7402	(4.280)	0	0	0
2019/01/14	R214	01/08/2019	10.33	Put	Bond Future	1,712.2300	1.7122	1,782.4300	1.7824	4.100	0	0	0
2019/01/14	R214	01/08/2019	10.34	Call	Bond Future	4,996.6400	4.9966	4,783.9500	4.7839	(4.257)	0	0	0
2019/01/14	R214	01/08/2019	10.32	Call	Bond Future	4,907.6600	4.9077	4,696.4700	4.6965	(4.303)	0	0	0
2019/01/14	R214	01/08/2019	10.32	Put	Bond Future	1,730.3800	1.7304	1,801.3400	1.8013	4.101	0	0	0
2019/01/14	R248	07/02/2019	9.06	Put	Bond Future	6,582.3700	6.5824	6,876.0600	6.8761	4.462	0	0	0
2019/01/14	R248	07/02/2019			Bond Future	9.7629	94.2559	9.7975	93.9525	0.355	0.0000	0.0000	107,243
2019/01/14	R248	07/02/2019	9.06	Call	Bond Future	18.5400	0.0185	8.8100	0.0088	(52.481)	0	0	0
2019/01/14	R248	07/02/2019	9.05	Put	Bond Future	6,679.9900	6.6800	6,974.4500	6.9745	4.408	0	0	0
2019/01/14	R248	07/02/2019	9.07	Call	Bond Future	20.3500	0.0204	9.8000	0.0098	(51.843)	0	0	0
2019/01/14	R248	07/02/2019	9.07	Put	Bond Future	6,485.0600	6.4851	6,777.9300	6.7779	4.516	0	0	0
2019/01/14	R248	07/02/2019	9.05	Call	Bond Future	16.8700	0.0169	7.9100	0.0079	(53.112)	0	0	0
2019/01/14	R248	02/05/2019	9.90	Put	Bond Future	2,390.6200	2.3906	2,492.1000	2.4921	4.245	0	0	0
2019/01/14	R248	02/05/2019			Bond Future	9.8109	91.4635	9.8465	91.1546	0.363	0.0000	0.0000	6
2019/01/14	R248	02/05/2019	9.90	Call	Bond Future	3,160.4800	3.1605	2,953.0600	2.9531	(6.563)	0	0	0
2019/01/14	R248	02/05/2019	9.91	Call	Bond Future	3,209.2100	3.2092	3,000.2900	3.0003	(6.510)	0	0	0
2019/01/14	R248	02/05/2019	9.89	Put	Bond Future	2,428.0500	2.4281	2,531.0400	2.5310	4.242	0	0	0
2019/01/14	R248	02/05/2019	9.91	Put	Bond Future	2,353.6700	2.3537	2,453.6500	2.4537	4.248	0	0	0
2019/01/14	R248	02/05/2019	9.89	Call	Bond Future	3,112.0800	3.1121	2,906.1700	2.9062	(6.616)	0	0	0
2019/01/14	R248	01/08/2019	10.35	Call	Bond Future	6,079.0600	6.0791	5,838.8800	5.8389	(3.951)	0	0	0
2019/01/14	R248	01/08/2019	10.34	Put	Bond Future	2,030.3800	2.0304	2,106.1000	2.1061	3.729	0	0	0
2019/01/14	R248	01/08/2019			Bond Future	9.8582	93.2460	9.8948	92.9310	0.372	0.0000	0.0000	0
2019/01/14	R248	01/08/2019	10.36	Call	Bond Future	6,135.3200	6.1353	5,894.2800	5.8943	(3.929)	0	0	0
2019/01/14	R248	01/08/2019	10.36	Put	Bond Future	1,983.8100	1.9838	2,057.8000	2.0578	3.730	0	0	0
2019/01/14	R248	01/08/2019	10.35	Put	Bond Future	2,006.9600	2.0070	2,081.8100	2.0818	3.730	0	0	0
2019/01/14	R248	01/08/2019	10.34	Call	Bond Future	6,022.9500	6.0229	5,783.6400	5.7836	(3.973)	0	0	0

Total

982339