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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/01/2019 TO 16/01/2019

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
2019/01/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	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
2019/01/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	2025	07/02/2019			Bond Future	133.3556	133.3556	133.3664	133.3664	0.008	0.0000	0.0000	355
2019/01/16	2025	02/05/2019			Bond Future	135.7117	135.7117	135.7219	135.7219	0.008	0.0000	0.0000	0
2019/01/16	2025	01/08/2019			Bond Future	138.3416	138.3416	138.3514	138.3514	0.007	0.0000	0.0000	0
2019/01/16	2029	07/02/2019			Bond Future	101.4764	101.4764	101.5774	101.5774	0.099	0.0000	0.0000	1,568
2019/01/16	2029	02/05/2019			Bond Future	102.1963	102.1963	102.2985	102.2985	0.100	0.0000	0.0000	1,386
2019/01/16	2029	01/08/2019			Bond Future	104.2120	104.2120	104.3157	104.3157	0.100	0.0000	0.0000	0
2019/01/16	2030	07/02/2019	8.62	Call	Bond Future	9.1100	0.0091	10.6200	0.0106	16.575	0	0	0
2019/01/16	2030	07/02/2019	10.20	Put	Bond Future	11.0500	0.0110	7.3100	0.0073	(33.846)	0	0	3,960
2019/01/16	2030	07/02/2019			Bond Future	9.3125	91.3596	9.2799	91.5678	(0.350)	0.0000	0.0000	53,622
2019/01/16	2030	07/02/2019	9.68	Put	Bond Future	187.0100	0.1870	147.3300	0.1473	(21.218)	0	0	0
2019/01/16	2030	07/02/2019	9.68	Call	Bond Future	2,487.9900	2.4880	2,656.4800	2.6565	6.772	0	0	3,960
2019/01/16	2030	07/02/2019	9.18	Put	Bond Future	1,351.9400	1.3519	1,203.4400	1.2034	(10.984)	0	0	0
2019/01/16	2030	07/02/2019	9.18	Call	Bond Future	502.5100	0.5025	562.1800	0.5622	11.874	0	0	3,960
2019/01/16	2030	07/02/2019	8.63	Call	Bond Future	10.0600	0.0101	11.7200	0.0117	16.501	0	0	0
2019/01/16	2030	07/02/2019	8.62	Put	Bond Future	4,567.4800	4.5675	4,360.8200	4.3608	(4.525)	0	0	0
2019/01/16	2030	07/02/2019	10.20	Call	Bond Future	5,435.9300	5.4359	5,640.3600	5.6404	3.761	0	0	0
2019/01/16	2030	07/02/2019	8.90	Call	Bond Future	100.3100	0.1003	115.0300	0.1150	14.675	0	0	1,320
2019/01/16	2030	07/02/2019	8.63	Put	Bond Future	4,500.4700	4.5005	4,293.9600	4.2940	(4.589)	0	0	0
2019/01/16	2030	07/02/2019	8.64	Call	Bond Future	11.1000	0.0111	12.9100	0.0129	16.306	0	0	0
2019/01/16	2030	07/02/2019	8.64	Put	Bond Future	4,433.6000	4.4336	4,227.2400	4.2272	(4.654)	0	0	0
2019/01/16	2030	07/02/2019	9.60	Put	Bond Future	270.7700	0.2708	218.1100	0.2181	(19.448)	0	0	0
2019/01/16	2030	07/02/2019	9.60	Call	Bond Future	2,077.5500	2.0775	2,233.0600	2.2331	7.485	0	0	1,320
2019/01/16	2030	07/02/2019	9.40	Put	Bond Future	629.1700	0.6292	533.6500	0.5337	(15.182)	0	0	0
2019/01/16	2030	07/02/2019	9.40	Call	Bond Future	1,184.1400	1.1841	1,296.7900	1.2968	9.513	0	0	0
2019/01/16	2030	07/02/2019	8.70	Put	Bond Future	4,035.8900	4.0359	3,830.8600	3.8309	(5.080)	0	0	0
2019/01/16	2030	07/02/2019	8.70	Call	Bond Future	19.4500	0.0195	22.5900	0.0226	16.144	0	0	0
2019/01/16	2030	07/02/2019	8.90	Put	Bond Future	2,779.7100	2.7797	2,586.2600	2.5863	(6.959)	0	0	0
2019/01/16	2030	02/05/2019	8.90	Put	Bond Future	3,723.0500	3.7231	3,565.8000	3.5658	(4.224)	0	0	0
2019/01/16	2030	02/05/2019	9.41	Call	Bond Future	2,051.9800	2.0520	2,160.2500	2.1603	5.276	0	0	0
2019/01/16	2030	02/05/2019			Bond Future	9.3693	92.9530	9.3357	93.1642	(0.359)	0.0000	0.0000	0
2019/01/16	2030	02/05/2019	9.39	Call	Bond Future	1,984.6000	1.9846	2,090.4900	2.0905	5.336	0	0	0
2019/01/16	2030	02/05/2019	9.39	Put	Bond Future	1,855.0100	1.8550	1,749.7200	1.7497	(5.676)	0	0	0
2019/01/16	2030	02/05/2019	10.20	Call	Bond Future	5,501.6000	5.5016	5,675.2300	5.6752	3.156	0	0	0
2019/01/16	2030	02/05/2019	10.20	Put	Bond Future	490.1600	0.4902	452.6100	0.4526	(7.661)	0	0	3,000
2019/01/16	2030	02/05/2019	8.90	Call	Bond Future	717.6200	0.7176	771.5500	0.7716	7.515	0	0	3,000
2019/01/16	2030	02/05/2019	9.41	Put	Bond Future	1,797.4200	1.7974	1,694.5100	1.6945	(5.725)	0	0	0
2019/01/16	2030	02/05/2019	9.40	Call	Bond Future	2,018.0400	2.0180	2,125.2200	2.1252	5.311	0	0	3,000
2019/01/16	2030	02/05/2019	9.40	Put	Bond Future	1,825.9400	1.8259	1,721.9400	1.7219	(5.696)	0	0	0
2019/01/16	2030	01/08/2019	9.91	Put	Bond Future	1,428.5600	1.4286	1,361.5200	1.3615	(4.693)	0	0	0
2019/01/16	2030	01/08/2019			Bond Future	9.4260	90.7591	9.3912	90.9739	(0.370)	0.0000	0.0000	0
2019/01/16	2030	01/08/2019	9.91	Call	Bond Future	4,342.1000	4.3421	4,489.8800	4.4899	3.403	0	0	0
2019/01/16	2030	01/08/2019	9.92	Call	Bond Future	4,384.4300	4.3844	4,532.6000	4.5326	3.379	0	0	0

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2019/01/16	2030	01/08/2019	9.90	Put	Bond Future	1,445.2900	1.4453	1,377.6100	1.3776	(4.683)	0	0	0
2019/01/16	2030	01/08/2019	9.92	Put	Bond Future	1,412.0200	1.4120	1,345.3700	1.3454	(4.720)	0	0	0
2019/01/16	2030	01/08/2019	9.90	Call	Bond Future	4,299.9000	4.2999	4,447.0400	4.4470	3.422	0	0	0
2019/01/16	2032	07/02/2019	8.81	Call	Bond Future	8.0000	0.0080	9.3400	0.0093	16.750	0	0	0
2019/01/16	2032	07/02/2019	8.80	Put	Bond Future	5,239.9200	5.2399	5,016.4800	5.0165	(4.264)	0	0	0
2019/01/16	2032	07/02/2019			Bond Future	9.5284	93.5776	9.4959	93.8023	(0.341)	0.0000	0.0000	42,475
2019/01/16	2032	07/02/2019	8.82	Call	Bond Future	8.8600	0.0089	10.3500	0.0103	16.817	0	0	0
2019/01/16	2032	07/02/2019	8.82	Put	Bond Future	5,092.3300	5.0923	4,869.1600	4.8692	(4.382)	0	0	0
2019/01/16	2032	07/02/2019	8.81	Put	Bond Future	5,166.0500	5.1661	4,942.7300	4.9427	(4.323)	0	0	0
2019/01/16	2032	07/02/2019	8.80	Call	Bond Future	7.2100	0.0072	8.4300	0.0084	16.921	0	0	0
2019/01/16	2032	02/05/2019	9.62	Put	Bond Future	2,009.2000	2.0092	1,899.7300	1.8997	(5.448)	0	0	0
2019/01/16	2032	02/05/2019	9.61	Call	Bond Future	2,209.7500	2.2097	2,327.2000	2.3272	5.315	0	0	0
2019/01/16	2032	02/05/2019			Bond Future	9.5851	91.0530	9.5517	91.2810	(0.349)	0.0000	0.0000	0
2019/01/16	2032	02/05/2019	9.62	Call	Bond Future	2,246.4900	2.2465	2,365.0800	2.3651	5.279	0	0	0
2019/01/16	2032	02/05/2019	9.61	Put	Bond Future	2,040.3500	2.0403	1,929.7400	1.9297	(5.421)	0	0	0
2019/01/16	2032	02/05/2019	9.63	Call	Bond Future	2,283.3300	2.2833	2,403.0600	2.4031	5.244	0	0	0
2019/01/16	2032	02/05/2019	9.63	Put	Bond Future	1,978.2300	1.9782	1,869.9000	1.8699	(5.476)	0	0	0
2019/01/16	2032	01/08/2019	10.10	Call	Bond Future	4,628.7900	4.6288	4,785.3600	4.7854	3.383	0	0	0
2019/01/16	2032	01/08/2019	10.11	Put	Bond Future	1,596.0300	1.5960	1,521.2100	1.5212	(4.688)	0	0	0
2019/01/16	2032	01/08/2019			Bond Future	9.6401	92.8275	9.6055	93.0595	(0.358)	0.0000	0.0000	0
2019/01/16	2032	01/08/2019	10.10	Put	Bond Future	1,614.7800	1.6148	1,539.2800	1.5393	(4.676)	0	0	0
2019/01/16	2032	01/08/2019	10.11	Call	Bond Future	4,673.9900	4.6740	4,831.2400	4.8312	3.364	0	0	0
2019/01/16	2032	01/08/2019	10.09	Call	Bond Future	4,583.9900	4.5840	4,739.8500	4.7399	3.400	0	0	0
2019/01/16	2032	01/08/2019	10.09	Put	Bond Future	1,634.0000	1.6340	1,557.7900	1.5578	(4.664)	0	0	0
2019/01/16	2033	07/02/2019			Bond Future	103.9179	103.9179	103.9899	103.9899	0.069	0.0000	0.0000	5,890
2019/01/16	2033	02/05/2019			Bond Future	104.6087	104.6087	104.6814	104.6814	0.070	0.0000	0.0000	0
2019/01/16	2033	01/08/2019			Bond Future	106.6718	106.6718	106.7455	106.7455	0.069	0.0000	0.0000	0
2019/01/16	2037	07/02/2019	9.06	Put	Bond Future	5,458.4600	5.4585	5,284.6300	5.2846	(3.185)	0	0	0
2019/01/16	2037	07/02/2019	9.05	Call	Bond Future	12.6600	0.0127	13.4700	0.0135	6.398	0	0	0
2019/01/16	2037	07/02/2019			Bond Future	9.7325	89.9084	9.7099	90.0832	(0.232)	0.0000	0.0000	64,737
2019/01/16	2037	07/02/2019	9.06	Call	Bond Future	13.9800	0.0140	14.8800	0.0149	6.438	0	0	0
2019/01/16	2037	07/02/2019	9.05	Put	Bond Future	5,541.8500	5.5418	5,367.9300	5.3679	(3.138)	0	0	0
2019/01/16	2037	07/02/2019	9.07	Call	Bond Future	15.4300	0.0154	16.4300	0.0164	6.481	0	0	0
2019/01/16	2037	07/02/2019	9.07	Put	Bond Future	5,375.3200	5.3753	5,201.5900	5.2016	(3.232)	0	0	0
2019/01/16	2037	02/05/2019	9.81	Put	Bond Future	2,308.9000	2.3089	2,218.8700	2.2189	(3.899)	0	0	0
2019/01/16	2037	02/05/2019			Bond Future	9.7893	91.4765	9.7662	91.6537	(0.236)	0.0000	0.0000	0
2019/01/16	2037	02/05/2019	9.80	Call	Bond Future	2,426.5400	2.4265	2,512.6100	2.5126	3.547	0	0	0
2019/01/16	2037	02/05/2019	9.80	Put	Bond Future	2,344.7100	2.3447	2,253.5900	2.2536	(3.886)	0	0	0
2019/01/16	2037	02/05/2019	9.81	Call	Bond Future	2,467.1000	2.4671	2,554.2600	2.5543	3.533	0	0	0
2019/01/16	2037	02/05/2019	9.79	Call	Bond Future	2,386.3200	2.3863	2,471.4900	2.4715	3.569	0	0	0
2019/01/16	2037	02/05/2019	9.79	Put	Bond Future	2,380.9600	2.3810	2,288.9400	2.2889	(3.865)	0	0	0
2019/01/16	2037	01/08/2019	10.31	Call	Bond Future	5,309.0200	5.3090	5,430.6500	5.4307	2.291	0	0	0
2019/01/16	2037	01/08/2019			Bond Future	9.8471	89.0035	9.8233	89.1837	(0.242)	0.0000	0.0000	0
2019/01/16	2037	01/08/2019	10.29	Call	Bond Future	5,209.2300	5.2092	5,329.8200	5.3298	2.315	0	0	0
2019/01/16	2037	01/08/2019	10.29	Put	Bond Future	1,955.3300	1.9553	1,895.6800	1.8957	(3.051)	0	0	0

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2019/01/16	2037	01/08/2019	10.31	Put	Bond Future	1,912.5200	1.9125	1,853.9100	1.8539	(3.065)	0	0	0
2019/01/16	2037	01/08/2019	10.30	Call	Bond Future	5,259.0500	5.2590	5,380.1600	5.3802	2.303	0	0	0
2019/01/16	2037	01/08/2019	10.30	Put	Bond Future	1,933.8100	1.9338	1,874.6800	1.8747	(3.058)	0	0	0
2019/01/16	2038	07/02/2019			Bond Future	121.6605	121.6605	121.6727	121.6727	0.010	0.0000	0.0000	7,024
2019/01/16	2038	02/05/2019			Bond Future	123.8100	123.8100	123.8217	123.8217	0.009	0.0000	0.0000	3,452
2019/01/16	2038	01/08/2019			Bond Future	126.1994	126.1994	126.2108	126.2108	0.009	0.0000	0.0000	0
2019/01/16	2040	07/02/2019	9.13	Call	Bond Future	13.9800	0.0140	14.8100	0.0148	5.937	0	0	0
2019/01/16	2040	07/02/2019	9.11	Put	Bond Future	6,159.6300	6.1596	5,972.4600	5.9725	(3.039)	0	0	0
2019/01/16	2040	07/02/2019			Bond Future	9.8125	93.1230	9.7899	93.3108	(0.230)	0.0000	0.0000	30,578
2019/01/16	2040	07/02/2019	9.13	Put	Bond Future	5,978.3000	5.9783	5,791.3100	5.7913	(3.128)	0	0	0
2019/01/16	2040	07/02/2019	9.11	Call	Bond Future	11.4300	0.0114	12.0800	0.0121	5.687	0	0	0
2019/01/16	2040	07/02/2019	9.12	Put	Bond Future	6,068.8400	6.0688	5,881.7500	5.8817	(3.083)	0	0	0
2019/01/16	2040	07/02/2019	9.12	Call	Bond Future	12.6500	0.0126	13.3800	0.0134	5.771	0	0	0
2019/01/16	2040	02/05/2019	9.60	Call	Bond Future	1,557.5800	1.5576	1,624.4100	1.6244	4.291	0	0	1,150
2019/01/16	2040	02/05/2019	9.89	Call	Bond Future	2,669.7500	2.6698	2,763.4900	2.7635	3.511	0	0	0
2019/01/16	2040	02/05/2019	9.88	Put	Bond Future	2,537.6800	2.5377	2,440.1800	2.4402	(3.842)	0	0	0
2019/01/16	2040	02/05/2019			Bond Future	9.8692	94.7472	9.8461	94.9376	(0.234)	0.0000	0.0000	0
2019/01/16	2040	02/05/2019	10.20	Put	Bond Future	1,543.7800	1.5438	1,475.1900	1.4752	(4.443)	0	0	0
2019/01/16	2040	02/05/2019	10.20	Call	Bond Future	4,201.5000	4.2015	4,323.3900	4.3234	2.901	0	0	1,150
2019/01/16	2040	02/05/2019	9.60	Put	Bond Future	3,815.2300	3.8152	3,691.5800	3.6916	(3.241)	0	0	0
2019/01/16	2040	02/05/2019	9.90	Call	Bond Future	2,713.5300	2.7135	2,808.2200	2.8082	3.490	0	0	0
2019/01/16	2040	02/05/2019	9.90	Put	Bond Future	2,461.0700	2.4611	2,365.2800	2.3653	(3.892)	0	0	0
2019/01/16	2040	02/05/2019	9.89	Put	Bond Future	2,499.2400	2.4992	2,402.5000	2.4025	(3.871)	0	0	0
2019/01/16	2040	02/05/2019	9.88	Call	Bond Future	2,626.1200	2.6261	2,719.1000	2.7191	3.541	0	0	0
2019/01/16	2040	01/08/2019	10.36	Call	Bond Future	5,455.6200	5.4556	5,585.2800	5.5853	2.377	0	0	0
2019/01/16	2040	01/08/2019	10.37	Put	Bond Future	2,018.3400	2.0183	1,954.8800	1.9549	(3.144)	0	0	0
2019/01/16	2040	01/08/2019			Bond Future	9.9271	92.0875	9.9033	92.2813	(0.240)	0.0000	0.0000	0
2019/01/16	2040	01/08/2019	10.36	Put	Bond Future	2,042.0400	2.0420	1,978.0000	1.9780	(3.136)	0	0	0
2019/01/16	2040	01/08/2019	10.37	Call	Bond Future	5,508.3700	5.5084	5,638.6100	5.6386	2.364	0	0	0
2019/01/16	2040	01/08/2019	10.38	Call	Bond Future	5,561.5100	5.5615	5,692.3300	5.6923	2.352	0	0	0
2019/01/16	2040	01/08/2019	10.38	Put	Bond Future	1,995.1500	1.9951	1,932.2700	1.9323	(3.152)	0	0	0
2019/01/16	2044	07/02/2019	9.18	Put	Bond Future	5,834.4500	5.8345	5,645.1200	5.6451	(3.245)	0	0	0
2019/01/16	2044	07/02/2019			Bond Future	9.8318	90.2828	9.8093	90.4732	(0.228)	0.0000	0.0000	37,872
2019/01/16	2044	07/02/2019	9.17	Call	Bond Future	17.3200	0.0173	18.3200	0.0183	5.774	0	0	0
2019/01/16	2044	07/02/2019	9.17	Put	Bond Future	5,926.7300	5.9267	5,737.3100	5.7373	(3.196)	0	0	0
2019/01/16	2044	07/02/2019	9.18	Call	Bond Future	19.1000	0.0191	20.1900	0.0202	5.707	0	0	0
2019/01/16	2044	07/02/2019	9.16	Call	Bond Future	15.7000	0.0157	16.5900	0.0166	5.669	0	0	0
2019/01/16	2044	07/02/2019	9.16	Put	Bond Future	6,019.3200	6.0193	5,829.7900	5.8298	(3.149)	0	0	0
2019/01/16	2044	02/05/2019	9.90	Call	Bond Future	2,693.4900	2.6935	2,710.7600	2.7108	0.641	0	0	0
2019/01/16	2044	02/05/2019			Bond Future	9.8862	91.8575	9.8632	92.0506	(0.233)	0.0000	0.0000	0
2019/01/16	2044	02/05/2019	9.90	Put	Bond Future	2,578.2900	2.5783	2,402.4400	2.4024	(6.820)	0	0	0
2019/01/16	2044	02/05/2019	9.91	Call	Bond Future	2,738.0300	2.7380	2,756.1600	2.7562	0.662	0	0	0
2019/01/16	2044	02/05/2019	9.92	Put	Bond Future	2,500.7200	2.5007	2,326.5900	2.3266	(6.963)	0	0	0
2019/01/16	2044	02/05/2019	9.91	Put	Bond Future	2,539.2600	2.5393	2,364.2700	2.3643	(6.891)	0	0	0
2019/01/16	2044	02/05/2019	9.92	Call	Bond Future	2,782.9200	2.7829	2,801.9100	2.8019	0.682	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
2019/01/16	2044	01/08/2019	10.40	Put	Bond Future	2,030.0600	2.0301	1,966.2700	1.9663	(3.142)	0	0	0
2019/01/16	2044	01/08/2019			Bond Future	9.9417	89.2667	9.9181	89.4631	(0.238)	0.0000	0.0000	0
2019/01/16	2044	01/08/2019	10.39	Call	Bond Future	5,643.7400	5.6437	5,775.8000	5.7758	2.340	0	0	0
2019/01/16	2044	01/08/2019	10.39	Put	Bond Future	2,053.7300	2.0537	1,989.3700	1.9894	(3.134)	0	0	0
2019/01/16	2044	01/08/2019	10.40	Call	Bond Future	5,697.3500	5.6974	5,829.9800	5.8300	2.328	0	0	0
2019/01/16	2044	01/08/2019	10.38	Call	Bond Future	5,590.0500	5.5900	5,721.5200	5.7215	2.352	0	0	0
2019/01/16	2044	01/08/2019	10.38	Put	Bond Future	2,077.4500	2.0775	2,012.5000	2.0125	(3.126)	0	0	0
2019/01/16	2046	07/02/2019			Bond Future	115.1955	115.1955	115.2076	115.2076	0.010	0.0000	0.0000	8,440
2019/01/16	2046	02/05/2019			Bond Future	115.5450	115.5450	115.5564	115.5564	0.010	0.0000	0.0000	4,018
2019/01/16	2046	01/08/2019			Bond Future	117.8239	117.8239	117.8350	117.8350	0.010	0.0000	0.0000	0
2019/01/16	2050	07/02/2019			Bond Future	118.9475	118.9475	119.2075	119.2075	0.219	0.0000	0.0000	8,016
2019/01/16	2050	02/05/2019			Bond Future	121.0489	121.0489	121.3129	121.3129	0.218	0.0000	0.0000	2,630
2019/01/16	2050	01/08/2019			Bond Future	121.6180	121.6180	121.8869	121.8869	0.221	0.0000	0.0000	0
2019/01/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	AL37	07/02/2019			Index Future	614.4410	614.4410	614.9850	614.9850	0.089	0.0000	0.0000	0
2019/01/16	AL37	02/05/2019			Index Future	625.1550	625.1550	625.7070	625.7070	0.088	0.0000	0.0000	0
2019/01/16	AL37	01/08/2019			Index Future	637.3330	637.3330	637.8950	637.8950	0.088	0.0000	0.0000	0
2019/01/16	AL7T	07/02/2019			Index Future	709.2590	709.2590	710.5260	710.5260	0.179	0.0000	0.0000	0
2019/01/16	AL7T	02/05/2019			Index Future	721.6250	721.6250	722.9130	722.9130	0.178	0.0000	0.0000	0
2019/01/16	AL7T	01/08/2019			Index Future	735.6840	735.6840	736.9950	736.9950	0.178	0.0000	0.0000	0
2019/01/16	ALBI	07/02/2019			Index Future	643.0730	643.0730	644.1860	644.1860	0.173	0.0000	0.0000	905
2019/01/16	ALBI	02/05/2019			Index Future	654.2860	654.2860	655.4170	655.4170	0.173	0.0000	0.0000	0
2019/01/16	ALBI	01/08/2019			Index Future	667.0320	667.0320	668.1840	668.1840	0.173	0.0000	0.0000	0
2019/01/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	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
2019/01/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/01/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/16	ES33	07/02/2019			Bond Future	10.9257	78.3835	10.9018	78.5239	(0.219)	0.0000	0.0000	494
2019/01/16	ES33	02/05/2019			Bond Future	11.0211	75.9593	10.9965	76.1017	(0.223)	0.0000	0.0000	0
2019/01/16	ES33	01/08/2019			Bond Future	11.1192	77.4396	11.0938	77.5845	(0.228)	0.0000	0.0000	0
2019/01/16	ES42	07/02/2019			Bond Future	11.1742	80.5304	11.1505	80.6891	(0.212)	0.0000	0.0000	5,169
2019/01/16	ES42	02/05/2019			Bond Future	11.2700	77.6743	11.2456	77.8352	(0.216)	0.0000	0.0000	0
2019/01/16	ES42	01/08/2019			Bond Future	11.3668	79.1883	11.3416	79.3520	(0.222)	0.0000	0.0000	0
2019/01/16	GOVI	07/02/2019	666.53	Put	GOVI	298,910.0000	29.8910	287,330.0000	28.7330	(3.874)	0	0	0
2019/01/16	GOVI	07/02/2019			GOVI	636.6390	636.6390	637.7970	637.7970	0.182	0.0000	0.0000	450
2019/01/16	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/16	GOVI	07/02/2019	666.52	Put	GOVI	298,810.0000	29.8810	287,230.0000	28.7230	(3.875)	0	0	0
2019/01/16	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/16	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/16	GOVI	07/02/2019	666.51	Put	GOVI	298,710.0000	29.8710	287,130.0000	28.7130	(3.877)	0	0	0
2019/01/16	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	10,460.0000	1.0460	100.000	0	0	0
2019/01/16	GOVI	02/05/2019	647.88	Put	GOVI	1,410.0000	0.1410	0.0000	0.0000	(100.000)	0	0	0
2019/01/16	GOVI	02/05/2019	647.86	Put	GOVI	1,210.0000	0.1210	0.0000	0.0000	(100.000)	0	0	0
2019/01/16	GOVI	02/05/2019			GOVI	647.7390	647.7390	648.9160	648.9160	0.182	0.0000	0.0000	0
2019/01/16	GOVI	02/05/2019	647.87	Put	GOVI	1,310.0000	0.1310	0.0000	0.0000	(100.000)	0	0	0
2019/01/16	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	10,360.0000	1.0360	100.000	0	0	0
2019/01/16	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	10,560.0000	1.0560	100.000	0	0	0
2019/01/16	GOVI	01/08/2019	638.68	Call	GOVI	216,780.0000	21.6780	228,770.0000	22.8770	5.531	0	0	0
2019/01/16	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/16	GOVI	01/08/2019			GOVI	660.3580	660.3580	661.5570	661.5570	0.182	0.0000	0.0000	0
2019/01/16	GOVI	01/08/2019	638.69	Call	GOVI	216,680.0000	21.6680	228,670.0000	22.8670	5.534	0	0	0
2019/01/16	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/16	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/16	GOVI	01/08/2019	638.67	Call	GOVI	216,880.0000	21.6880	228,870.0000	22.8870	5.528	0	0	0
2019/01/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/16	IGOV	07/02/2019			Index Future	255.6770	255.6770	255.9380	255.9380	0.102	0.0000	0.0000	518
2019/01/16	IGOV	02/05/2019			Index Future	260.1930	260.1930	260.4590	260.4590	0.102	0.0000	0.0000	215
2019/01/16	IGOV	01/08/2019			Index Future	265.3240	265.3240	265.5940	265.5940	0.102	0.0000	0.0000	0
2019/01/16	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/16	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/01/16	IS01	19/09/2019			Interest Rate Swap	99.8900	99.8900	99.8800	99.8800	(0.010)	0.0000	0.0000	0
2019/01/16	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/16	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0

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2019/01/16	IS02	20/09/2019			Interest Rate Swap	101.8800	101.8800	101.8800	101.8800	0.000	0.0000	0.0000	0
2019/01/16	IS02	20/12/2019			Interest Rate Swap	102.8400	102.8400	102.8400	102.8400	0.000	0.0000	0.0000	0
2019/01/16	IS02	23/03/2020			Interest Rate Swap	98.8800	98.8800	98.8700	98.8700	(0.010)	0.0000	0.0000	0
2019/01/16	IS02	22/06/2020			Interest Rate Swap	102.4600	102.4600	102.4500	102.4500	(0.010)	0.0000	0.0000	0
2019/01/16	IS02	21/09/2020			Interest Rate Swap	99.4700	99.4700	99.4400	99.4400	(0.030)	0.0000	0.0000	0
2019/01/16	IS05	17/12/2020			Interest Rate Swap	96.2800	96.2800	96.2700	96.2700	(0.010)	0.0000	0.0000	0
2019/01/16	IS05	16/03/2021			Interest Rate Swap	95.4600	95.4600	95.4700	95.4700	0.010	0.0000	0.0000	0
2019/01/16	IS05	15/06/2021			Interest Rate Swap	94.6000	94.6000	94.5900	94.5900	(0.011)	0.0000	0.0000	0
2019/01/16	IS05	21/09/2021			Interest Rate Swap	94.7100	94.7100	94.6800	94.6800	(0.032)	0.0000	0.0000	0
2019/01/16	IS05	21/12/2021			Interest Rate Swap	96.8500	96.8500	96.8100	96.8100	(0.041)	0.0000	0.0000	51
2019/01/16	IS05	15/03/2022			Interest Rate Swap	96.9500	96.9500	96.9100	96.9100	(0.041)	0.0000	0.0000	0
2019/01/16	IS05	21/06/2022			Interest Rate Swap	98.1000	98.1000	98.0600	98.0600	(0.041)	0.0000	0.0000	0
2019/01/16	IS05	20/09/2022			Interest Rate Swap	102.0000	102.0000	101.9500	101.9500	(0.049)	0.0000	0.0000	0
2019/01/16	IS05	20/12/2022			Interest Rate Swap	103.2200	103.2200	103.1800	103.1800	(0.039)	0.0000	0.0000	0
2019/01/16	IS05	22/03/2023			Interest Rate Swap	96.5500	96.5500	96.5100	96.5100	(0.041)	0.0000	0.0000	0
2019/01/16	IS05	20/06/2023			Interest Rate Swap	102.5800	102.5800	102.5400	102.5400	(0.039)	0.0000	0.0000	0
2019/01/16	IS05	19/09/2023			Interest Rate Swap	98.0400	98.0400	98.0100	98.0100	(0.031)	0.0000	0.0000	0
2019/01/16	IS10	17/12/2025			Interest Rate Swap	94.5600	94.5600	94.5100	94.5100	(0.053)	0.0000	0.0000	0
2019/01/16	IS10	16/03/2026			Interest Rate Swap	91.5400	91.5400	91.4800	91.4800	(0.066)	0.0000	0.0000	0
2019/01/16	IS10	15/06/2026			Interest Rate Swap	90.2700	90.2700	90.2000	90.2000	(0.078)	0.0000	0.0000	0
2019/01/16	IS10	21/09/2026			Interest Rate Swap	92.4300	92.4300	92.3400	92.3400	(0.097)	0.0000	0.0000	0
2019/01/16	IS10	21/12/2026			Interest Rate Swap	96.2300	96.2300	96.1300	96.1300	(0.104)	0.0000	0.0000	0
2019/01/16	IS10	15/03/2027			Interest Rate Swap	94.7900	94.7900	94.6900	94.6900	(0.105)	0.0000	0.0000	0
2019/01/16	IS10	21/06/2027			Interest Rate Swap	96.8600	96.8600	96.7600	96.7600	(0.103)	0.0000	0.0000	0
2019/01/16	IS10	20/09/2027			Interest Rate Swap	102.3200	102.3200	102.2200	102.2200	(0.098)	0.0000	0.0000	0
2019/01/16	IS10	20/12/2027			Interest Rate Swap	102.6700	102.6700	102.5700	102.5700	(0.097)	0.0000	0.0000	0
2019/01/16	IS10	22/03/2028			Interest Rate Swap	96.1600	96.1600	96.0600	96.0600	(0.104)	0.0000	0.0000	0
2019/01/16	IS10	20/06/2028			Interest Rate Swap	103.3600	103.3600	103.2600	103.2600	(0.097)	0.0000	0.0000	0
2019/01/16	IS10	19/09/2028			Interest Rate Swap	96.9100	96.9100	96.8000	96.8000	(0.114)	0.0000	0.0000	0
2019/01/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/16	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/16	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/16	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/16	R023	07/02/2019	10.59	Call	Bond Future	8,279.6100	8.2796	8,370.5900	8.3706	1.099	0	0	0
2019/01/16	R023	07/02/2019			Bond Future	8.0068	102.6539	7.9799	102.7449	(0.336)	0.0000	0.0000	62,388
2019/01/16	R023	07/02/2019	10.57	Call	Bond Future	8,218.8400	8.2188	8,309.8200	8.3098	1.107	0	0	0
2019/01/16	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/16	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/16	R023	07/02/2019	10.58	Call	Bond Future	8,249.2300	8.2492	8,340.2100	8.3402	1.103	0	0	0
2019/01/16	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/16	R023	02/05/2019	8.45	Call	Bond Future	1,632.7800	1.6328	1,698.8400	1.6988	4.046	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
2019/01/16	R023	02/05/2019	8.44	Put	Bond Future	294.3100		0.2943	268.0000	0.2680	(8.940)	0	0	0
2019/01/16	R023	02/05/2019			Bond Future	8.0285		100.5146	7.9999	100.6066	(0.356)	0.0000	0.0000	0
2019/01/16	R023	02/05/2019	8.46	Call	Bond Future	1,658.7700		1.6588	1,725.0800	1.7251	3.998	0	0	0
2019/01/16	R023	02/05/2019	8.46	Put	Bond Future	282.9300		0.2829	257.2900	0.2573	(9.062)	0	0	0
2019/01/16	R023	02/05/2019	8.45	Put	Bond Future	288.5600		0.2886	262.6700	0.2627	(8.972)	0	0	0
2019/01/16	R023	02/05/2019	8.44	Call	Bond Future	1,606.9100		1.6069	1,672.5500	1.6725	4.085	0	0	0
2019/01/16	R023	01/08/2019	8.95	Call	Bond Future	3,070.6700		3.0707	3,144.1300	3.1441	2.392	0	0	0
2019/01/16	R023	01/08/2019			Bond Future	8.0340		102.4733	8.0033	102.5666	(0.382)	0.0000	0.0000	0
2019/01/16	R023	01/08/2019	8.93	Call	Bond Future	3,019.0100		3.0190	3,092.0900	3.0921	2.421	0	0	0
2019/01/16	R023	01/08/2019	8.93	Put	Bond Future	345.5000		0.3455	325.2800	0.3253	(5.852)	0	0	0
2019/01/16	R023	01/08/2019	8.95	Put	Bond Future	338.5000		0.3385	318.6600	0.3187	(5.861)	0	0	0
2019/01/16	R023	01/08/2019	8.94	Call	Bond Future	3,044.9200		3.0449	3,117.9900	3.1180	2.400	0	0	0
2019/01/16	R023	01/08/2019	8.94	Put	Bond Future	342.0800		0.3421	321.8500	0.3219	(5.914)	0	0	0
2019/01/16	R035	07/02/2019	8.98	Call	Bond Future	10.4600		0.0105	11.1900	0.0112	6.979	0	0	0
2019/01/16	R035	07/02/2019			Bond Future	9.6739		97.5925	9.6514	97.7651	(0.232)	0.0000	0.0000	74,160
2019/01/16	R035	07/02/2019	8.96	Call	Bond Future	8.6600		0.0087	9.2400	0.0092	6.697	0	0	0
2019/01/16	R035	07/02/2019	8.96	Put	Bond Future	5,737.3200		5.7373	5,565.2800	5.5653	(2.999)	0	0	0
2019/01/16	R035	07/02/2019	8.98	Put	Bond Future	5,571.6700		5.5717	5,399.7800	5.3998	(3.085)	0	0	0
2019/01/16	R035	07/02/2019	8.97	Call	Bond Future	9.5300		0.0095	10.1800	0.0102	6.821	0	0	0
2019/01/16	R035	07/02/2019	8.97	Put	Bond Future	5,654.4100		5.6544	5,482.4400	5.4824	(3.041)	0	0	0
2019/01/16	R035	02/05/2019	9.74	Put	Bond Future	2,291.2400		2.2912	2,203.1200	2.2031	(3.846)	0	0	0
2019/01/16	R035	02/05/2019			Bond Future	9.7286		94.7946	9.7055	94.9696	(0.237)	0.0000	0.0000	0
2019/01/16	R035	02/05/2019	9.74	Call	Bond Future	2,377.7500		2.3778	2,464.6700	2.4647	3.656	0	0	0
2019/01/16	R035	02/05/2019	9.75	Call	Bond Future	2,417.9700		2.4180	2,505.7900	2.5058	3.632	0	0	0
2019/01/16	R035	02/05/2019	9.75	Put	Bond Future	2,255.7400		2.2557	2,168.5200	2.1685	(3.867)	0	0	0
2019/01/16	R035	02/05/2019	9.73	Call	Bond Future	2,337.8700		2.3379	2,423.8900	2.4239	3.679	0	0	0
2019/01/16	R035	02/05/2019	9.73	Put	Bond Future	2,327.1700		2.3272	2,238.1500	2.2381	(3.825)	0	0	0
2019/01/16	R035	01/08/2019	10.23	Call	Bond Future	5,147.3700		5.1474	5,267.6200	5.2676	2.336	0	0	0
2019/01/16	R035	01/08/2019	10.22	Put	Bond Future	1,905.9200		1.9059	1,847.5800	1.8476	(3.061)	0	0	0
2019/01/16	R035	01/08/2019			Bond Future	9.7826		96.6418	9.7589	96.8198	(0.243)	0.0000	0.0000	0
2019/01/16	R035	01/08/2019	10.24	Call	Bond Future	5,196.9600		5.1970	5,317.7300	5.3177	2.324	0	0	0
2019/01/16	R035	01/08/2019	10.24	Put	Bond Future	1,862.6500		1.8626	1,805.3600	1.8054	(3.076)	0	0	0
2019/01/16	R035	01/08/2019	10.23	Put	Bond Future	1,884.0400		1.8840	1,826.2300	1.8262	(3.068)	0	0	0
2019/01/16	R035	01/08/2019	10.22	Call	Bond Future	5,098.1800		5.0982	5,217.9000	5.2179	2.348	0	0	0
2019/01/16	R186	07/02/2019	8.20	Call	Bond Future	12.9000		0.0129	15.0400	0.0150	16.589	0	0	0
2019/01/16	R186	07/02/2019	9.10	Put	Bond Future	221.1200		0.2211	175.2900	0.1753	(20.726)	0	0	1,000
2019/01/16	R186	07/02/2019	8.21	Put	Bond Future	3,684.6700		3.6847	3,495.2400	3.4952	(5.141)	0	0	0
2019/01/16	R186	07/02/2019	8.50	Call	Bond Future	150.3300		0.1503	172.1400	0.1721	14.508	0	0	1,000
2019/01/16	R186	07/02/2019	9.50	Call	Bond Future	3,974.8100		3.9748	4,159.2300	4.1592	4.640	0	0	0
2019/01/16	R186	07/02/2019	9.92	Put	Bond Future	1.0700		0.0011	0.6100	0.0006	(42.991)	0	0	1,170
2019/01/16	R186	07/02/2019			Bond Future	8.8166		110.9031	8.7843	111.0949	(0.367)	0.0000	0.0000	86,150
2019/01/16	R186	07/02/2019	9.00	Call	Bond Future	1,432.6100		1.4326	1,559.6400	1.5596	8.867	0	0	0
2019/01/16	R186	07/02/2019	9.00	Put	Bond Future	353.8000		0.3538	289.0400	0.2890	(18.304)	0	0	7,500
2019/01/16	R186	07/02/2019	9.20	Put	Bond Future	133.1300		0.1331	102.2100	0.1022	(23.225)	0	0	0
2019/01/16	R186	07/02/2019	9.20	Call	Bond Future	2,372.8800		2.3729	2,533.7500	2.5338	6.780	0	0	3,000
2019/01/16	R186	07/02/2019	9.30	Call	Bond Future	2,891.5900		2.8916	3,063.4400	3.0634	5.943	0	0	0

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2019/01/16	R186 07/02/2019	9.30	Put	Bond Future	77.4700	0.0775	57.5300	0.0575	(25.739)	0	0	0
2019/01/16	R186 07/02/2019	9.38	Put	Bond Future	49.1600	0.0492	35.5100	0.0355	(27.766)	0	0	0
2019/01/16	R186 07/02/2019	9.38	Call	Bond Future	3,319.8900	3.3199	3,498.0300	3.4980	5.366	0	0	6,000
2019/01/16	R186 07/02/2019	8.20	Put	Bond Future	3,745.2100	3.7452	3,555.5600	3.5556	(5.064)	0	0	0
2019/01/16	R186 07/02/2019	9.10	Call	Bond Future	1,882.4400	1.8824	2,028.4000	2.0284	7.754	0	0	0
2019/01/16	R186 07/02/2019	8.21	Call	Bond Future	14.1900	0.0142	16.5500	0.0166	16.631	0	0	0
2019/01/16	R186 07/02/2019	8.30	Put	Bond Future	3,148.4700	3.1485	2,961.9200	2.9619	(5.925)	0	0	0
2019/01/16	R186 07/02/2019	8.50	Put	Bond Future	2,046.5000	2.0465	1,876.5200	1.8765	(8.306)	0	0	0
2019/01/16	R186 07/02/2019	9.50	Put	Bond Future	23.9700	0.0240	16.6000	0.0166	(30.747)	0	0	5,000
2019/01/16	R186 07/02/2019	9.92	Call	Bond Future	6,287.7800	6.2878	6,479.1100	6.4791	3.043	0	0	0
2019/01/16	R186 07/02/2019	9.23	Put	Bond Future	113.5800	0.1136	86.3500	0.0863	(23.974)	0	0	0
2019/01/16	R186 07/02/2019	9.23	Call	Bond Future	2,526.0700	2.5261	2,690.6300	2.6906	6.514	0	0	3,000
2019/01/16	R186 07/02/2019	8.22	Call	Bond Future	15.6100	0.0156	18.1800	0.0182	16.464	0	0	0
2019/01/16	R186 07/02/2019	8.22	Put	Bond Future	3,624.3000	3.6243	3,435.0800	3.4351	(5.221)	0	0	0
2019/01/16	R186 07/02/2019	9.27	Put	Bond Future	91.4400	0.0914	68.6000	0.0686	(24.978)	0	0	0
2019/01/16	R186 07/02/2019	9.27	Call	Bond Future	2,733.6700	2.7337	2,902.6200	2.9026	6.180	0	0	1,170
2019/01/16	R186 07/02/2019	8.30	Call	Bond Future	32.5400	0.0325	37.7800	0.0378	16.103	0	0	210
2019/01/16	R186 07/02/2019	9.90	Call	Bond Future	6,178.3100	6.1783	6,369.5600	6.3696	3.096	0	0	0
2019/01/16	R186 07/02/2019	9.90	Put	Bond Future	1.2800	0.0013	0.7400	0.0007	(42.188)	0	0	1,000
2019/01/16	R186 07/02/2019	8.77	Put	Bond Future	906.6000	0.9066	788.5000	0.7885	(13.027)	0	0	0
2019/01/16	R186 07/02/2019	8.77	Call	Bond Future	629.9500	0.6299	703.6400	0.7036	11.698	0	0	1,170
2019/01/16	R186 02/05/2019	10.07	Call	Bond Future	6,815.0500	6.8150	6,993.8900	6.9939	2.624	0	0	0
2019/01/16	R186 02/05/2019	9.75	Call	Bond Future	5,287.7300	5.2877	5,452.3200	5.4523	3.113	0	0	0
2019/01/16	R186 02/05/2019	9.96	Put	Bond Future	208.7200	0.2087	188.8800	0.1889	(9.506)	0	0	90
2019/01/16	R186 02/05/2019	9.25	Put	Bond Future	864.2300	0.8642	802.0000	0.8020	(7.201)	0	0	0
2019/01/16	R186 02/05/2019	8.65	Put	Bond Future	2,352.5300	2.3525	2,229.8000	2.2298	(5.217)	0	0	0
2019/01/16	R186 02/05/2019	9.01	Put	Bond Future	1,311.1600	1.3112	1,226.6100	1.2266	(6.448)	0	0	0
2019/01/16	R186 02/05/2019	9.02	Call	Bond Future	2,162.3400	2.1623	2,273.3000	2.2733	5.131	0	0	0
2019/01/16	R186 02/05/2019			Bond Future	8.8679	112.8372	8.8342	113.0317	(0.380)	0.0000	0.0000	4,550
2019/01/16	R186 02/05/2019	8.65	Call	Bond Future	1,085.8600	1.0859	1,157.6400	1.1576	6.610	0	0	3,250
2019/01/16	R186 02/05/2019	9.03	Call	Bond Future	2,197.8800	2.1979	2,309.8400	2.3098	5.094	0	0	0
2019/01/16	R186 02/05/2019	9.03	Put	Bond Future	1,267.5300	1.2675	1,184.9800	1.1850	(6.513)	0	0	0
2019/01/16	R186 02/05/2019	9.30	Call	Bond Future	3,248.0400	3.2480	3,384.4100	3.3844	4.199	0	0	200
2019/01/16	R186 02/05/2019	10.07	Put	Bond Future	156.7100	0.1567	141.0400	0.1410	(9.999)	0	0	200
2019/01/16	R186 02/05/2019	9.20	Put	Bond Future	944.5700	0.9446	878.0200	0.8780	(7.046)	0	0	0
2019/01/16	R186 02/05/2019	9.75	Put	Bond Future	348.6500	0.3487	318.7300	0.3187	(8.582)	0	0	7,000
2019/01/16	R186 02/05/2019	9.96	Call	Bond Future	6,280.2900	6.2803	6,454.9600	6.4550	2.781	0	0	0
2019/01/16	R186 02/05/2019	9.25	Call	Bond Future	3,040.5300	3.0405	3,172.8100	3.1728	4.351	0	0	3,250
2019/01/16	R186 02/05/2019	9.01	Call	Bond Future	2,127.3000	2.1273	2,237.2600	2.2373	5.169	0	0	0
2019/01/16	R186 02/05/2019	10.02	Put	Bond Future	178.7900	0.1788	161.3200	0.1613	(9.771)	0	0	3,250
2019/01/16	R186 02/05/2019	9.02	Put	Bond Future	1,289.0800	1.2891	1,205.5300	1.2055	(6.481)	0	0	0
2019/01/16	R186 02/05/2019	9.30	Put	Bond Future	791.1800	0.7912	733.0400	0.7330	(7.349)	0	0	0
2019/01/16	R186 02/05/2019	9.20	Call	Bond Future	2,839.3500	2.8394	2,967.3100	2.9673	4.507	0	0	90
2019/01/16	R186 02/05/2019	8.62	Put	Bond Future	2,460.2100	2.4602	2,334.3300	2.3343	(5.117)	0	0	0
2019/01/16	R186 02/05/2019	8.62	Call	Bond Future	1,017.6300	1.0176	1,086.2600	1.0863	6.744	0	0	90
2019/01/16	R186 02/05/2019	8.70	Put	Bond Future	2,180.0700	2.1801	2,062.6600	2.0627	(5.386)	0	0	0
2019/01/16	R186 02/05/2019	8.70	Call	Bond Future	1,205.7800	1.2058	1,282.8800	1.2829	6.394	0	0	200
2019/01/16	R186 02/05/2019	9.00	Put	Bond Future	1,333.3200	1.3333	1,247.7500	1.2478	(6.418)	0	0	0

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2019/01/16	R186	02/05/2019	9.00	Call	Bond Future	2,092.3000	2.0923	2,201.2400	2.2012	5.207	0	0	7,000
2019/01/16	R186	02/05/2019	8.50	Put	Bond Future	2,922.2700	2.9223	2,784.1700	2.7842	(4.726)	0	0	0
2019/01/16	R186	02/05/2019	8.50	Call	Bond Future	772.3900	0.7724	828.8000	0.8288	7.303	0	0	7,000
2019/01/16	R186	02/05/2019	8.80	Put	Bond Future	1,862.8300	1.8628	1,756.1600	1.7562	(5.726)	0	0	0
2019/01/16	R186	02/05/2019	8.80	Call	Bond Future	1,470.2800	1.4703	1,558.1200	1.5581	5.974	0	0	7,500
2019/01/16	R186	02/05/2019	10.02	Call	Bond Future	6,570.9600	6.5710	6,748.0000	6.7480	2.694	0	0	0
2019/01/16	R186	01/08/2019	10.08	Put	Bond Future	528.7000	0.5287	499.1900	0.4992	(5.582)	0	0	6,000
2019/01/16	R186	01/08/2019	9.54	Call	Bond Future	4,461.1600	4.4612	4,604.1400	4.6041	3.205	0	0	0
2019/01/16	R186	01/08/2019			Bond Future	8.9146	109.7344	8.8794	109.9323	(0.395)	0.0000	0.0000	0
2019/01/16	R186	01/08/2019	9.05	Put	Bond Future	1,862.5400	1.8625	1,775.9100	1.7759	(4.651)	0	0	0
2019/01/16	R186	01/08/2019	9.05	Call	Bond Future	2,618.5400	2.6185	2,729.7800	2.7298	4.248	0	0	6,000
2019/01/16	R186	01/08/2019	9.52	Call	Bond Future	4,377.9700	4.3780	4,519.8600	4.5199	3.241	0	0	0
2019/01/16	R186	01/08/2019	9.52	Put	Bond Future	1,049.6500	1.0497	993.6700	0.9937	(5.333)	0	0	0
2019/01/16	R186	01/08/2019	8.30	Put	Bond Future	4,275.6000	4.2756	4,127.7500	4.1277	(3.458)	0	0	0
2019/01/16	R186	01/08/2019	8.30	Call	Bond Future	755.3900	0.7554	805.4100	0.8054	6.622	0	0	6,000
2019/01/16	R186	01/08/2019	10.08	Call	Bond Future	6,818.5700	6.8186	6,986.9300	6.9869	2.469	0	0	0
2019/01/16	R186	01/08/2019	9.54	Put	Bond Future	1,025.1600	1.0252	970.2700	0.9703	(5.354)	0	0	0
2019/01/16	R186	01/08/2019	9.53	Call	Bond Future	4,419.5100	4.4195	4,561.9500	4.5619	3.223	0	0	0
2019/01/16	R186	01/08/2019	9.53	Put	Bond Future	1,037.3300	1.0373	981.9000	0.9819	(5.344)	0	0	0
2019/01/16	R197	07/02/2019			Bond Future	299.9345	299.9345	300.0837	300.0837	0.050	0.0000	0.0000	955
2019/01/16	R197	02/05/2019			Bond Future	305.2337	305.2337	305.3838	305.3838	0.049	0.0000	0.0000	1,400
2019/01/16	R197	01/08/2019			Bond Future	303.6948	303.6948	303.8467	303.8467	0.050	0.0000	0.0000	0
2019/01/16	R202	07/02/2019			Bond Future	233.8859	233.8859	234.3145	234.3145	0.183	0.0000	0.0000	6,748
2019/01/16	R202	02/05/2019			Bond Future	238.0181	238.0181	238.4531	238.4531	0.183	0.0000	0.0000	2,057
2019/01/16	R202	01/08/2019			Bond Future	238.6974	238.6974	239.1400	239.1400	0.185	0.0000	0.0000	0
2019/01/16	R207	07/02/2019	6.52	Call	Bond Future	381.0800	0.3811	342.7100	0.3427	(10.069)	0	0	0
2019/01/16	R207	07/02/2019	6.51	Put	Bond Future	0.0200	0.0000	0.0600	0.0001	200.000	0	0	0
2019/01/16	R207	07/02/2019			Bond Future	6.0917	101.5778	6.1348	101.5394	0.707	0.0000	0.0000	15,739
2019/01/16	R207	07/02/2019	6.53	Call	Bond Future	389.9500	0.3899	351.5700	0.3516	(9.842)	0	0	0
2019/01/16	R207	07/02/2019	6.53	Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2019/01/16	R207	07/02/2019	6.52	Put	Bond Future	0.0100	0.0000	0.0500	0.0001	400.000	0	0	0
2019/01/16	R207	07/02/2019	6.51	Call	Bond Future	372.2200	0.3722	333.8500	0.3338	(10.308)	0	0	0
2019/01/16	R207	02/05/2019	7.63	Call	Bond Future	1,373.2800	1.3733	1,333.6000	1.3336	(2.889)	0	0	0
2019/01/16	R207	02/05/2019			Bond Future	5.5773	103.3493	5.6359	103.3097	1.051	0.0000	0.0000	0
2019/01/16	R207	02/05/2019	7.61	Call	Bond Future	1,360.0500	1.3600	1,320.3700	1.3204	(2.918)	0	0	0
2019/01/16	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/16	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/16	R207	02/05/2019	7.62	Call	Bond Future	1,366.6700	1.3667	1,326.9900	1.3270	(2.903)	0	0	0
2019/01/16	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/16	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/16	R207	01/08/2019	7.33	Call	Bond Future	1,361.0800	1.3611	1,320.2100	1.3202	(3.003)	0	0	0
2019/01/16	R207	01/08/2019			Bond Future	4.2172	101.7211	4.3094	101.6802	2.187	0.0000	0.0000	0
2019/01/16	R207	01/08/2019	7.34	Call	Bond Future	1,365.4000	1.3654	1,324.5300	1.3245	(2.993)	0	0	0
2019/01/16	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/16	R207	01/08/2019	7.35	Call	Bond Future	1,369.7100	1.3697	1,328.8400	1.3288	(2.984)	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
2019/01/16	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/16	R208	07/02/2019	7.07	Call	Bond Future	94.0700	0.0941	97.2400	0.0972	3.370	0	0	0
2019/01/16	R208	07/02/2019	7.08	Put	Bond Future	119.5900	0.1196	115.6900	0.1157	(3.261)	0	0	0
2019/01/16	R208	07/02/2019	7.06	Put	Bond Future	137.6800	0.1377	133.3400	0.1333	(3.152)	0	0	0
2019/01/16	R208	07/02/2019			Bond Future	7.0877	101.8355	7.0839	101.8427	(0.053)	0.0000	0.0000	17,335
2019/01/16	R208	07/02/2019	7.07	Put	Bond Future	128.3500	0.1284	124.2800	0.1243	(3.171)	0	0	0
2019/01/16	R208	07/02/2019	7.08	Call	Bond Future	104.6900	0.1047	108.0300	0.1080	3.190	0	0	0
2019/01/16	R208	07/02/2019	7.06	Call	Bond Future	84.0100	0.0840	86.9100	0.0869	3.452	0	0	0
2019/01/16	R208	02/05/2019	8.03	Put	Bond Future	27.4900	0.0275	29.6400	0.0296	7.821	0	0	0
2019/01/16	R208	02/05/2019	8.02	Call	Bond Future	1,763.9000	1.7639	1,772.8800	1.7729	0.509	0	0	0
2019/01/16	R208	02/05/2019			Bond Future	7.0143	100.2107	7.0104	100.2175	(0.055)	0.0000	0.0000	0
2019/01/16	R208	02/05/2019	8.03	Call	Bond Future	1,779.9400	1.7799	1,788.8800	1.7889	0.502	0	0	0
2019/01/16	R208	02/05/2019	8.02	Put	Bond Future	28.5100	0.0285	30.7000	0.0307	7.682	0	0	0
2019/01/16	R208	02/05/2019	8.04	Call	Bond Future	1,796.0100	1.7960	1,804.9000	1.8049	0.495	0	0	0
2019/01/16	R208	02/05/2019	8.04	Put	Bond Future	26.5100	0.0265	28.6100	0.0286	7.922	0	0	0
2019/01/16	R208	01/08/2019	8.16	Call	Bond Future	1,992.0400	1.9920	2,002.6000	2.0026	0.530	0	0	0
2019/01/16	R208	01/08/2019	8.17	Put	Bond Future	37.3900	0.0374	41.3900	0.0414	10.698	0	0	0
2019/01/16	R208	01/08/2019			Bond Future	6.8706	102.1635	6.8663	102.1700	(0.062)	0.0000	0.0000	0
2019/01/16	R208	01/08/2019	8.16	Put	Bond Future	38.3900	0.0384	42.4600	0.0425	10.602	0	0	0
2019/01/16	R208	01/08/2019	8.17	Call	Bond Future	2,005.9900	2.0060	2,016.4800	2.0165	0.523	0	0	0
2019/01/16	R208	01/08/2019	8.15	Call	Bond Future	1,978.1200	1.9781	1,988.7500	1.9888	0.537	0	0	0
2019/01/16	R208	01/08/2019	8.15	Put	Bond Future	39.4200	0.0394	43.5600	0.0436	10.502	0	0	0
2019/01/16	R209	07/02/2019	10.20	Put	Bond Future	73.4400	0.0734	58.4500	0.0584	(20.411)	0	0	4,000
2019/01/16	R209	07/02/2019	8.97	Put	Bond Future	4,343.0100	4.3430	4,198.9600	4.1990	(3.317)	0	0	0
2019/01/16	R209	07/02/2019			Bond Future	9.6009	74.4043	9.5788	74.5494	(0.230)	0.0000	0.0000	117,685
2019/01/16	R209	07/02/2019	8.96	Call	Bond Future	18.4000	0.0184	19.3700	0.0194	5.272	0	0	0
2019/01/16	R209	07/02/2019	8.96	Put	Bond Future	4,412.8000	4.4128	4,268.6400	4.2686	(3.267)	0	0	0
2019/01/16	R209	07/02/2019	10.20	Call	Bond Future	3,854.4100	3.8544	3,984.5500	3.9845	3.376	0	0	0
2019/01/16	R209	07/02/2019	8.97	Call	Bond Future	20.1300	0.0201	21.2100	0.0212	5.365	0	0	0
2019/01/16	R209	07/02/2019	9.54	Put	Bond Future	1,143.6500	1.1436	1,044.3200	1.0443	(8.685)	0	0	0
2019/01/16	R209	07/02/2019	9.54	Call	Bond Future	742.0800	0.7421	787.8800	0.7879	6.172	0	0	4,000
2019/01/16	R209	07/02/2019	9.04	Put	Bond Future	3,862.3500	3.8624	3,719.4000	3.7194	(3.701)	0	0	0
2019/01/16	R209	07/02/2019	9.04	Call	Bond Future	37.4000	0.0374	39.5800	0.0396	5.829	0	0	4,000
2019/01/16	R209	07/02/2019	8.95	Call	Bond Future	16.7900	0.0168	17.6700	0.0177	5.241	0	0	0
2019/01/16	R209	07/02/2019	8.95	Put	Bond Future	4,482.8100	4.4828	4,338.5600	4.3386	(3.218)	0	0	0
2019/01/16	R209	02/05/2019	9.70	Put	Bond Future	1,847.5800	1.8476	1,774.7000	1.7747	(3.945)	0	0	0
2019/01/16	R209	02/05/2019			Bond Future	9.6500	72.5530	9.6274	72.7002	(0.234)	0.0000	0.0000	0
2019/01/16	R209	02/05/2019	9.69	Call	Bond Future	2,136.3800	2.1364	2,210.1000	2.2101	3.451	0	0	0
2019/01/16	R209	02/05/2019	9.69	Put	Bond Future	1,876.9500	1.8769	1,803.4800	1.8035	(3.914)	0	0	0
2019/01/16	R209	02/05/2019	9.70	Call	Bond Future	2,171.6500	2.1716	2,245.9600	2.2460	3.422	0	0	0
2019/01/16	R209	02/05/2019	10.50	Call	Bond Future	5,718.8300	5.7188	5,839.6100	5.8396	2.112	0	0	0
2019/01/16	R209	02/05/2019	10.71	Call	Bond Future	6,780.4200	6.7804	6,907.2300	6.9072	1.870	0	0	0
2019/01/16	R209	02/05/2019	9.68	Call	Bond Future	2,101.5600	2.1016	2,174.5300	2.1745	3.472	0	0	0
2019/01/16	R209	02/05/2019	9.68	Put	Bond Future	1,906.8600	1.9069	1,832.6400	1.8326	(3.892)	0	0	0
2019/01/16	R209	02/05/2019	9.95	Put	Bond Future	1,224.8700	1.2249	1,170.6000	1.1706	(4.431)	0	0	0
2019/01/16	R209	02/05/2019	9.95	Call	Bond Future	3,137.6500	3.1376	3,230.5700	3.2306	2.961	0	0	760

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2019/01/16	R209	02/05/2019	10.50	Put	Bond Future	488.9500	0.4890	462.5400	0.4625	(5.401)	0	0	11,560
2019/01/16	R209	02/05/2019	9.35	Put	Bond Future	3,099.0300	3.0990	3,000.6800	3.0007	(3.174)	0	0	0
2019/01/16	R209	02/05/2019	9.35	Call	Bond Future	1,108.8600	1.1089	1,157.7000	1.1577	4.405	0	0	760
2019/01/16	R209	02/05/2019	10.71	Put	Bond Future	345.3900	0.3454	325.0100	0.3250	(5.901)	0	0	760
2019/01/16	R209	01/08/2019	10.15	Put	Bond Future	1,611.0000	1.6110	1,561.3200	1.5613	(3.084)	0	0	0
2019/01/16	R209	01/08/2019	10.17	Call	Bond Future	4,526.6800	4.5267	4,627.8700	4.6279	2.235	0	0	0
2019/01/16	R209	01/08/2019			Bond Future	9.6974	73.9669	9.6742	74.1167	(0.239)	0.0000	0.0000	0
2019/01/16	R209	01/08/2019	10.15	Call	Bond Future	4,441.8300	4.4418	4,541.9400	4.5419	2.254	0	0	0
2019/01/16	R209	01/08/2019	10.17	Put	Bond Future	1,574.5600	1.5746	1,525.9600	1.5260	(3.087)	0	0	0
2019/01/16	R209	01/08/2019	10.16	Put	Bond Future	1,592.6800	1.5927	1,543.4500	1.5434	(3.091)	0	0	0
2019/01/16	R209	01/08/2019	10.16	Call	Bond Future	4,484.1900	4.4842	4,584.7500	4.5848	2.243	0	0	0
2019/01/16	R210	07/02/2019			Bond Future	187.3982	187.3982	188.0169	188.0169	0.330	0.0000	0.0000	2,020
2019/01/16	R210	02/05/2019			Bond Future	188.1533	188.1533	188.7819	188.7819	0.334	0.0000	0.0000	712
2019/01/16	R210	01/08/2019			Bond Future	191.8643	191.8643	192.5046	192.5046	0.334	0.0000	0.0000	0
2019/01/16	R212	07/02/2019			Bond Future	156.0373	156.0373	156.0478	156.0478	0.007	0.0000	0.0000	3,450
2019/01/16	R212	02/05/2019			Bond Future	158.7942	158.7942	158.8040	158.8040	0.006	0.0000	0.0000	1,526
2019/01/16	R212	01/08/2019			Bond Future	161.8549	161.8549	161.8642	161.8642	0.006	0.0000	0.0000	0
2019/01/16	R213	07/02/2019	8.68	Call	Bond Future	6.2000	0.0062	7.2600	0.0073	17.097	0	0	0
2019/01/16	R213	07/02/2019			Bond Future	9.4130	86.0154	9.3806	86.2190	(0.345)	0.0000	0.0000	31,062
2019/01/16	R213	07/02/2019	8.68	Put	Bond Future	4,776.1800	4.7762	4,573.6500	4.5737	(4.240)	0	0	0
2019/01/16	R213	07/02/2019	8.69	Call	Bond Future	6.8200	0.0068	7.9900	0.0080	17.155	0	0	0
2019/01/16	R213	07/02/2019	8.70	Put	Bond Future	4,642.5000	4.6425	4,440.2000	4.4402	(4.358)	0	0	0
2019/01/16	R213	07/02/2019	8.69	Put	Bond Future	4,709.2800	4.7093	4,506.8600	4.5069	(4.298)	0	0	0
2019/01/16	R213	07/02/2019	8.70	Call	Bond Future	7.4900	0.0075	8.7800	0.0088	17.223	0	0	0
2019/01/16	R213	02/05/2019	9.49	Call	Bond Future	1,959.7600	1.9598	2,064.5300	2.0645	5.346	0	0	0
2019/01/16	R213	02/05/2019	9.48	Put	Bond Future	1,832.4100	1.8324	1,729.4900	1.7295	(5.617)	0	0	0
2019/01/16	R213	02/05/2019			Bond Future	9.4647	83.9662	9.4313	84.1728	(0.353)	0.0000	0.0000	1,200
2019/01/16	R213	02/05/2019	9.50	Call	Bond Future	1,992.6600	1.9927	2,098.6800	2.0987	5.321	0	0	0
2019/01/16	R213	02/05/2019	9.50	Put	Bond Future	1,774.8000	1.7748	1,674.2100	1.6742	(5.668)	0	0	0
2019/01/16	R213	02/05/2019	9.49	Put	Bond Future	1,803.5200	1.8035	1,701.6800	1.7017	(5.647)	0	0	0
2019/01/16	R213	02/05/2019	9.48	Call	Bond Future	1,926.9600	1.9270	2,030.6500	2.0306	5.381	0	0	0
2019/01/16	R213	01/08/2019	9.99	Put	Bond Future	1,486.0400	1.4860	1,419.9200	1.4199	(4.449)	0	0	0
2019/01/16	R213	01/08/2019	9.98	Call	Bond Future	4,272.1300	4.2721	4,415.7100	4.4157	3.361	0	0	0
2019/01/16	R213	01/08/2019			Bond Future	9.5148	85.6025	9.4803	85.8128	(0.362)	0.0000	0.0000	0
2019/01/16	R213	01/08/2019	9.99	Call	Bond Future	4,313.4200	4.3134	4,457.6100	4.4576	3.343	0	0	0
2019/01/16	R213	01/08/2019	9.98	Put	Bond Future	1,502.9000	1.5029	1,436.1700	1.4362	(4.440)	0	0	0
2019/01/16	R213	01/08/2019	10.00	Call	Bond Future	4,354.8400	4.3548	4,499.8500	4.4999	3.330	0	0	0
2019/01/16	R213	01/08/2019	10.00	Put	Bond Future	1,469.3700	1.4694	1,404.0700	1.4041	(4.444)	0	0	0
2019/01/16	R214	07/02/2019	9.05	Put	Bond Future	5,366.8000	5.3668	5,215.8000	5.2158	(2.814)	0	0	0
2019/01/16	R214	07/02/2019			Bond Future	9.7918	73.4247	9.7697	73.5761	(0.227)	0.0000	0.0000	29,281
2019/01/16	R214	07/02/2019	9.04	Call	Bond Future	6.6300	0.0066	6.9900	0.0070	5.430	0	0	0
2019/01/16	R214	07/02/2019	9.04	Put	Bond Future	5,442.6700	5.4427	5,291.6200	5.2916	(2.775)	0	0	0
2019/01/16	R214	07/02/2019	9.05	Call	Bond Future	7.3600	0.0074	7.7700	0.0078	5.571	0	0	0
2019/01/16	R214	07/02/2019	9.03	Call	Bond Future	5.9600	0.0060	6.2900	0.0063	5.537	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
2019/01/16	R214	07/02/2019	9.03	Put	Bond Future	5,518.7200		5.5187	5,367.6400	5.3676	(2.738)	0	0	0
2019/01/16	R214	02/05/2019	9.87	Call	Bond Future	2,265.9300		2.2659	2,344.1400	2.3441	3.452	0	0	0
2019/01/16	R214	02/05/2019	9.85	Call	Bond Future	2,194.2600		2.1943	2,270.9700	2.2710	3.496	0	0	0
2019/01/16	R214	02/05/2019			Bond Future	9.8409		71.4095	9.8182	71.5631	(0.231)	0.0000	0.0000	1,200
2019/01/16	R214	02/05/2019	9.85	Put	Bond Future	2,132.4800		2.1325	2,055.5600	2.0556	(3.607)	0	0	0
2019/01/16	R214	02/05/2019	9.87	Put	Bond Future	2,069.4200		2.0694	1,994.0000	1.9940	(3.644)	0	0	0
2019/01/16	R214	02/05/2019	9.86	Call	Bond Future	2,230.0400		2.2300	2,307.4900	2.3075	3.473	0	0	0
2019/01/16	R214	02/05/2019	9.86	Put	Bond Future	2,100.8400		2.1008	2,024.6600	2.0247	(3.626)	0	0	0
2019/01/16	R214	01/08/2019	10.34	Put	Bond Future	1,790.1500		1.7901	1,644.5900	1.6446	(8.131)	0	0	0
2019/01/16	R214	01/08/2019			Bond Future	9.8892		72.8010	9.8659	72.9573	(0.236)	0.0000	0.0000	0
2019/01/16	R214	01/08/2019	10.33	Call	Bond Future	4,664.6300		4.6646	4,674.9900	4.6750	0.222	0	0	0
2019/01/16	R214	01/08/2019	10.33	Put	Bond Future	1,809.3300		1.8093	1,663.3700	1.6634	(8.067)	0	0	0
2019/01/16	R214	01/08/2019	10.34	Call	Bond Future	4,708.0500		4.7081	4,718.8100	4.7188	0.229	0	0	0
2019/01/16	R214	01/08/2019	10.32	Call	Bond Future	4,621.1400		4.6211	4,631.4800	4.6315	0.224	0	0	0
2019/01/16	R214	01/08/2019	10.32	Put	Bond Future	1,828.5300		1.8285	1,682.5500	1.6825	(7.983)	0	0	0
2019/01/16	R248	07/02/2019	9.06	Put	Bond Future	6,999.7300		6.9997	6,806.1800	6.8062	(2.765)	0	0	0
2019/01/16	R248	07/02/2019			Bond Future	9.8120		93.8264	9.7898	94.0203	(0.226)	0.0000	0.0000	107,243
2019/01/16	R248	07/02/2019	9.06	Call	Bond Future	6.4300		0.0064	6.7500	0.0068	4.977	0	0	0
2019/01/16	R248	07/02/2019	9.05	Put	Bond Future	7,098.3300		7.0983	6,904.7500	6.9048	(2.727)	0	0	0
2019/01/16	R248	07/02/2019	9.07	Call	Bond Future	7.1900		0.0072	7.5600	0.0076	5.146	0	0	0
2019/01/16	R248	07/02/2019	9.07	Put	Bond Future	6,901.3700		6.9014	6,707.8700	6.7079	(2.804)	0	0	0
2019/01/16	R248	07/02/2019	9.05	Call	Bond Future	5.7400		0.0057	6.0300	0.0060	5.052	0	0	0
2019/01/16	R248	02/05/2019	9.90	Put	Bond Future	2,538.8000		2.5388	2,439.6800	2.4397	(3.904)	0	0	0
2019/01/16	R248	02/05/2019			Bond Future	9.8613		91.0263	9.8386	91.2228	(0.230)	0.0000	0.0000	6
2019/01/16	R248	02/05/2019	9.90	Call	Bond Future	2,871.4200		2.8714	2,968.8700	2.9689	3.394	0	0	0
2019/01/16	R248	02/05/2019	9.91	Call	Bond Future	2,918.0100		2.9180	3,016.4400	3.0164	3.373	0	0	0
2019/01/16	R248	02/05/2019	9.89	Put	Bond Future	2,578.3900		2.5784	2,478.2800	2.4783	(3.883)	0	0	0
2019/01/16	R248	02/05/2019	9.91	Put	Bond Future	2,499.7100		2.4997	2,401.5700	2.4016	(3.926)	0	0	0
2019/01/16	R248	02/05/2019	9.89	Call	Bond Future	2,825.1800		2.8252	2,921.6400	2.9216	3.414	0	0	0
2019/01/16	R248	01/08/2019	10.35	Call	Bond Future	5,742.0100		5.7420	5,875.2100	5.8752	2.320	0	0	0
2019/01/16	R248	01/08/2019	10.34	Put	Bond Future	2,140.5900		2.1406	2,073.1500	2.0731	(3.151)	0	0	0
2019/01/16	R248	01/08/2019			Bond Future	9.9101		92.8000	9.8868	93.0001	(0.236)	0.0000	0.0000	0
2019/01/16	R248	01/08/2019	10.36	Call	Bond Future	5,797.0300		5.7970	5,930.8300	5.9308	2.308	0	0	0
2019/01/16	R248	01/08/2019	10.36	Put	Bond Future	2,091.5300		2.0915	2,025.3000	2.0253	(3.167)	0	0	0
2019/01/16	R248	01/08/2019	10.35	Put	Bond Future	2,115.9200		2.1159	2,049.0900	2.0491	(3.158)	0	0	0
2019/01/16	R248	01/08/2019	10.34	Call	Bond Future	5,687.1500		5.6872	5,819.7400	5.8197	2.331	0	0	0

Total

986732