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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/01/2019 TO 28/01/2019

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
2019/01/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	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
2019/01/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	2025	07/02/2019			Bond Future	133.5381	133.5381	133.5419	133.5419	0.003	0.0000	0.0000	355
2019/01/28	2025	02/05/2019			Bond Future	135.8572	135.8572	135.8607	135.8607	0.003	0.0000	0.0000	691
2019/01/28	2025	01/08/2019			Bond Future	138.4644	138.4644	138.4677	138.4677	0.002	0.0000	0.0000	0
2019/01/28	2029	07/02/2019			Bond Future	101.5058	101.5058	101.5092	101.5092	0.003	0.0000	0.0000	80
2019/01/28	2029	02/05/2019			Bond Future	102.1958	102.1958	102.1990	102.1990	0.003	0.0000	0.0000	3,020
2019/01/28	2029	01/08/2019			Bond Future	104.1923	104.1923	104.1952	104.1952	0.003	0.0000	0.0000	0
2019/01/28	2030	07/02/2019	8.62	Call	Bond Future	1.3300	0.0013	0.1100	0.0001	(91.729)	0	0	0
2019/01/28	2030	07/02/2019	10.20	Put	Bond Future	0.1900	0.0002	0.0600	0.0001	(68.421)	0	0	3,960
2019/01/28	2030	07/02/2019			Bond Future	9.2347	91.8570	9.2893	91.5078	0.591	0.0000	0.0000	32,299
2019/01/28	2030	07/02/2019	9.68	Put	Bond Future	31.1200	0.0311	27.2600	0.0273	(12.404)	0	0	0
2019/01/28	2030	07/02/2019	9.68	Call	Bond Future	2,829.5000	2.8295	2,476.4400	2.4764	(12.478)	0	0	3,960
2019/01/28	2030	07/02/2019	9.18	Put	Bond Future	815.5100	0.8155	966.7800	0.9668	18.549	0	0	0
2019/01/28	2030	07/02/2019	9.18	Call	Bond Future	463.4800	0.4635	265.5500	0.2655	(42.705)	0	0	3,960
2019/01/28	2030	07/02/2019	8.63	Call	Bond Future	1.5500	0.0016	0.1300	0.0001	(91.613)	0	0	0
2019/01/28	2030	07/02/2019	8.62	Put	Bond Future	4,062.3000	4.0623	4,410.2800	4.4103	8.566	0	0	0
2019/01/28	2030	07/02/2019	10.20	Call	Bond Future	5,922.4700	5.9225	5,573.1400	5.5731	(5.898)	0	0	0
2019/01/28	2030	07/02/2019	8.90	Call	Bond Future	51.1700	0.0512	14.4900	0.0145	(71.683)	0	0	1,320
2019/01/28	2030	07/02/2019	8.63	Put	Bond Future	3,994.5600	3.9946	4,342.3400	4.3423	8.706	0	0	0
2019/01/28	2030	07/02/2019	8.64	Call	Bond Future	1.8100	0.0018	0.1600	0.0002	(91.160)	0	0	0
2019/01/28	2030	07/02/2019	8.64	Put	Bond Future	3,926.9100	3.9269	4,274.4600	4.2745	8.850	0	0	0
2019/01/28	2030	07/02/2019	9.60	Put	Bond Future	59.0900	0.0591	56.8800	0.0569	(3.740)	0	0	0
2019/01/28	2030	07/02/2019	9.60	Call	Bond Future	2,363.2700	2.3633	2,011.8600	2.0119	(14.870)	0	0	1,320
2019/01/28	2030	07/02/2019	9.40	Put	Bond Future	244.4800	0.2445	275.2600	0.2753	12.590	0	0	0
2019/01/28	2030	07/02/2019	9.40	Call	Bond Future	1,296.8500	1.2969	978.4300	0.9784	(24.553)	0	0	0
2019/01/28	2030	07/02/2019	8.70	Put	Bond Future	3,523.4100	3.5234	3,868.7700	3.8688	9.802	0	0	0
2019/01/28	2030	07/02/2019	8.70	Call	Bond Future	4.3700	0.0044	0.5300	0.0005	(87.872)	0	0	0
2019/01/28	2030	07/02/2019	8.90	Put	Bond Future	2,233.1700	2.2332	2,545.6900	2.5457	13.994	0	0	0
2019/01/28	2030	02/05/2019	8.90	Put	Bond Future	3,192.3200	3.1923	3,435.7000	3.4357	7.624	0	0	0
2019/01/28	2030	02/05/2019	9.41	Call	Bond Future	2,108.6400	2.1086	1,882.8100	1.8828	(10.710)	0	0	0
2019/01/28	2030	02/05/2019			Bond Future	9.2933	93.4312	9.3497	93.0758	0.608	0.0000	0.0000	48,227
2019/01/28	2030	02/05/2019	9.39	Call	Bond Future	2,035.7800	2.0358	1,814.0000	1.8140	(10.894)	0	0	0
2019/01/28	2030	02/05/2019	9.39	Put	Bond Future	1,427.9700	1.4280	1,561.6700	1.5617	9.363	0	0	0
2019/01/28	2030	02/05/2019	10.20	Call	Bond Future	5,769.9200	5.7699	5,442.4800	5.4425	(5.675)	0	0	0
2019/01/28	2030	02/05/2019	10.20	Put	Bond Future	280.2600	0.2803	308.3000	0.3083	10.005	0	0	3,000
2019/01/28	2030	02/05/2019	8.90	Call	Bond Future	665.1100	0.6651	553.0100	0.5530	(16.854)	0	0	3,000
2019/01/28	2030	02/05/2019	9.41	Put	Bond Future	1,375.8600	1.3759	1,505.5100	1.5055	9.423	0	0	0
2019/01/28	2030	02/05/2019	9.40	Call	Bond Future	2,072.0500	2.0721	1,848.2300	1.8482	(10.802)	0	0	3,000
2019/01/28	2030	02/05/2019	9.40	Put	Bond Future	1,401.7300	1.4017	1,533.3900	1.5334	9.393	0	0	0
2019/01/28	2030	01/08/2019	9.91	Put	Bond Future	1,217.8100	1.2178	1,306.9900	1.3070	7.323	0	0	0
2019/01/28	2030	01/08/2019			Bond Future	9.3499	91.2290	9.4086	90.8664	0.628	0.0000	0.0000	0
2019/01/28	2030	01/08/2019	9.91	Call	Bond Future	4,601.2500	4.6013	4,327.8000	4.3278	(5.943)	0	0	0
2019/01/28	2030	01/08/2019	9.92	Call	Bond Future	4,645.2000	4.6452	4,370.7100	4.3707	(5.909)	0	0	0

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2019/01/28	2030	01/08/2019	9.90	Put	Bond Future	1,232.9200	1.2329	1,323.1300	1.3231	7.317	0	0	0
2019/01/28	2030	01/08/2019	9.92	Put	Bond Future	1,202.8900	1.2029	1,291.0300	1.2910	7.327	0	0	0
2019/01/28	2030	01/08/2019	9.90	Call	Bond Future	4,557.4300	4.5574	4,285.0100	4.2850	(5.977)	0	0	0
2019/01/28	2032	07/02/2019	8.81	Call	Bond Future	0.7000	0.0007	0.0400	0.0000	(94.286)	0	0	0
2019/01/28	2032	07/02/2019	8.80	Put	Bond Future	4,864.4500	4.8644	5,241.1800	5.2412	7.745	0	0	0
2019/01/28	2032	07/02/2019			Bond Future	9.4751	93.9464	9.5296	93.5692	0.575	0.0000	0.0000	21,390
2019/01/28	2032	07/02/2019	8.82	Call	Bond Future	0.8300	0.0008	0.0600	0.0001	(92.771)	0	0	0
2019/01/28	2032	07/02/2019	8.82	Put	Bond Future	4,715.4500	4.7155	5,091.9600	5.0920	7.985	0	0	0
2019/01/28	2032	07/02/2019	8.81	Put	Bond Future	4,789.9000	4.7899	5,166.5200	5.1665	7.863	0	0	0
2019/01/28	2032	07/02/2019	8.80	Call	Bond Future	0.5900	0.0006	0.0400	0.0000	(93.220)	0	0	0
2019/01/28	2032	02/05/2019	9.62	Put	Bond Future	1,618.4900	1.6185	1,764.4200	1.7644	9.016	0	0	0
2019/01/28	2032	02/05/2019	9.61	Call	Bond Future	2,164.6600	2.1647	1,928.7400	1.9287	(10.899)	0	0	0
2019/01/28	2032	02/05/2019			Bond Future	9.5342	91.4004	9.5905	91.0164	0.590	0.0000	0.0000	38,741
2019/01/28	2032	02/05/2019	9.62	Call	Bond Future	2,203.2600	2.2033	1,965.1600	1.9652	(10.807)	0	0	0
2019/01/28	2032	02/05/2019	9.61	Put	Bond Future	1,647.7800	1.6478	1,795.8900	1.7959	8.988	0	0	0
2019/01/28	2032	02/05/2019	9.63	Call	Bond Future	2,242.3900	2.2424	2,002.1200	2.0021	(10.715)	0	0	0
2019/01/28	2032	02/05/2019	9.63	Put	Bond Future	1,589.8100	1.5898	1,733.5700	1.7336	9.043	0	0	0
2019/01/28	2032	01/08/2019	10.10	Call	Bond Future	4,784.3300	4.7843	4,494.6200	4.4946	(6.055)	0	0	0
2019/01/28	2032	01/08/2019	10.11	Put	Bond Future	1,415.7300	1.4157	1,516.5500	1.5166	7.121	0	0	0
2019/01/28	2032	01/08/2019			Bond Future	9.5900	93.1645	9.6482	92.7728	0.607	0.0000	0.0000	0
2019/01/28	2032	01/08/2019	10.10	Put	Bond Future	1,433.2400	1.4332	1,535.2100	1.5352	7.115	0	0	0
2019/01/28	2032	01/08/2019	10.11	Call	Bond Future	4,830.7700	4.8308	4,539.9100	4.5399	(6.021)	0	0	0
2019/01/28	2032	01/08/2019	10.09	Call	Bond Future	4,738.2600	4.7383	4,449.7100	4.4497	(6.090)	0	0	0
2019/01/28	2032	01/08/2019	10.09	Put	Bond Future	1,451.1900	1.4512	1,554.3200	1.5543	7.107	0	0	0
2019/01/28	2033	07/02/2019			Bond Future	104.2614	104.2614	104.1402	104.1402	(0.116)	0.0000	0.0000	120
2019/01/28	2033	02/05/2019			Bond Future	104.9271	104.9271	104.8034	104.8034	(0.118)	0.0000	0.0000	5,970
2019/01/28	2033	01/08/2019			Bond Future	106.9768	106.9768	106.8506	106.8506	(0.118)	0.0000	0.0000	0
2019/01/28	2037	07/02/2019	9.06	Put	Bond Future	5,152.6100	5.1526	5,574.0900	5.5741	8.180	0	0	0
2019/01/28	2037	07/02/2019	9.05	Call	Bond Future	1.0900	0.0011	0.0800	0.0001	(92.661)	0	0	0
2019/01/28	2037	07/02/2019			Bond Future	9.6947	90.2016	9.7492	89.7789	0.562	0.0000	0.0000	38,788
2019/01/28	2037	07/02/2019	9.06	Call	Bond Future	1.2900	0.0013	0.1000	0.0001	(92.248)	0	0	0
2019/01/28	2037	07/02/2019	9.05	Put	Bond Future	5,237.1200	5.2371	5,658.7800	5.6588	8.051	0	0	0
2019/01/28	2037	07/02/2019	9.07	Call	Bond Future	1.5100	0.0015	0.1200	0.0001	(92.053)	0	0	0
2019/01/28	2037	07/02/2019	9.07	Put	Bond Future	5,068.2400	5.0682	5,489.5200	5.4895	8.312	0	0	0
2019/01/28	2037	02/05/2019	9.81	Put	Bond Future	1,919.9600	1.9200	2,090.1100	2.0901	8.862	0	0	0
2019/01/28	2037	02/05/2019			Bond Future	9.7540	91.7474	9.8101	91.3173	0.576	0.0000	0.0000	56,904
2019/01/28	2037	02/05/2019	9.80	Call	Bond Future	2,306.9100	2.3069	2,049.3700	2.0494	(11.164)	0	0	0
2019/01/28	2037	02/05/2019	9.80	Put	Bond Future	1,954.1700	1.9542	2,126.8100	2.1268	8.834	0	0	0
2019/01/28	2037	02/05/2019	9.81	Call	Bond Future	2,349.0700	2.3491	2,089.0400	2.0890	(11.069)	0	0	0
2019/01/28	2037	02/05/2019	9.79	Call	Bond Future	2,265.1300	2.2651	2,010.0900	2.0101	(11.259)	0	0	0
2019/01/28	2037	02/05/2019	9.79	Put	Bond Future	1,988.8600	1.9889	2,164.0000	2.1640	8.806	0	0	0
2019/01/28	2037	01/08/2019	10.31	Call	Bond Future	5,303.0000	5.3030	4,979.4800	4.9795	(6.101)	0	0	0
2019/01/28	2037	01/08/2019			Bond Future	9.8129	89.2623	9.8709	88.8236	0.591	0.0000	0.0000	0
2019/01/28	2037	01/08/2019	10.29	Call	Bond Future	5,201.3400	5.2013	4,880.4300	4.8804	(6.170)	0	0	0
2019/01/28	2037	01/08/2019	10.29	Put	Bond Future	1,688.6000	1.6886	1,806.3600	1.8064	6.974	0	0	0

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2019/01/28	2037	01/08/2019	10.31	Put	Bond Future	1,647.6600	1.6477	1,762.8100	1.7628	6.989	0	0	0
2019/01/28	2037	01/08/2019	10.30	Call	Bond Future	5,252.1000	5.2521	4,929.8700	4.9299	(6.135)	0	0	0
2019/01/28	2037	01/08/2019	10.30	Put	Bond Future	1,668.0200	1.6680	1,784.4600	1.7845	6.981	0	0	0
2019/01/28	2038	07/02/2019			Bond Future	122.0651	122.0651	122.0693	122.0693	0.003	0.0000	0.0000	2,995
2019/01/28	2038	02/05/2019			Bond Future	124.1850	124.1850	124.1889	124.1889	0.003	0.0000	0.0000	9,441
2019/01/28	2038	01/08/2019			Bond Future	126.5583	126.5583	126.5621	126.5621	0.003	0.0000	0.0000	0
2019/01/28	2040	07/02/2019	9.13	Call	Bond Future	1.4200	0.0014	0.1100	0.0001	(92.254)	0	0	0
2019/01/28	2040	07/02/2019	9.11	Put	Bond Future	5,665.8400	5.6658	6,120.3200	6.1203	8.021	0	0	0
2019/01/28	2040	07/02/2019			Bond Future	9.7546	93.6064	9.8091	93.1510	0.559	0.0000	0.0000	10,535
2019/01/28	2040	07/02/2019	9.13	Put	Bond Future	5,482.3400	5.4823	5,936.4800	5.9365	8.284	0	0	0
2019/01/28	2040	07/02/2019	9.11	Call	Bond Future	1.0400	0.0010	0.0700	0.0001	(93.269)	0	0	0
2019/01/28	2040	07/02/2019	9.12	Put	Bond Future	5,574.0100	5.5740	6,028.3300	6.0283	8.151	0	0	0
2019/01/28	2040	07/02/2019	9.12	Call	Bond Future	1.2200	0.0012	0.0900	0.0001	(92.623)	0	0	0
2019/01/28	2040	02/05/2019	9.60	Call	Bond Future	1,448.2600	1.4483	1,245.1100	1.2451	(14.027)	0	0	1,150
2019/01/28	2040	02/05/2019	9.89	Call	Bond Future	2,635.6800	2.6357	2,349.6400	2.3496	(10.853)	0	0	0
2019/01/28	2040	02/05/2019	9.88	Put	Bond Future	2,037.4900	2.0375	2,217.6100	2.2176	8.840	0	0	0
2019/01/28	2040	02/05/2019			Bond Future	9.8131	95.2106	9.8692	94.7471	0.572	0.0000	0.0000	20,023
2019/01/28	2040	02/05/2019	10.20	Put	Bond Future	1,120.7400	1.1207	1,227.3600	1.2274	9.513	0	0	0
2019/01/28	2040	02/05/2019	10.20	Call	Bond Future	4,241.9000	4.2419	3,884.9900	3.8850	(8.414)	0	0	1,150
2019/01/28	2040	02/05/2019	9.60	Put	Bond Future	3,242.4700	3.2425	3,502.8500	3.5029	8.030	0	0	0
2019/01/28	2040	02/05/2019	9.90	Call	Bond Future	2,682.1800	2.6822	2,393.5200	2.3935	(10.762)	0	0	0
2019/01/28	2040	02/05/2019	9.90	Put	Bond Future	1,966.2800	1.9663	2,141.1500	2.1412	8.893	0	0	0
2019/01/28	2040	02/05/2019	9.89	Put	Bond Future	2,001.7300	2.0017	2,179.2200	2.1792	8.867	0	0	0
2019/01/28	2040	02/05/2019	9.88	Call	Bond Future	2,589.3700	2.5894	2,305.9600	2.3060	(10.945)	0	0	0
2019/01/28	2040	01/08/2019	10.36	Call	Bond Future	5,675.1300	5.6751	5,327.6100	5.3276	(6.124)	0	0	0
2019/01/28	2040	01/08/2019	10.37	Put	Bond Future	1,784.9700	1.7850	1,908.7800	1.9088	6.936	0	0	0
2019/01/28	2040	01/08/2019			Bond Future	9.8714	92.5421	9.9294	92.0693	0.587	0.0000	0.0000	0
2019/01/28	2040	01/08/2019	10.36	Put	Bond Future	1,807.0200	1.8070	1,932.2300	1.9322	6.929	0	0	0
2019/01/28	2040	01/08/2019	10.37	Call	Bond Future	5,729.5300	5.7295	5,380.6100	5.3806	(6.090)	0	0	0
2019/01/28	2040	01/08/2019	10.38	Call	Bond Future	5,784.2900	5.7843	5,434.0000	5.4340	(6.056)	0	0	0
2019/01/28	2040	01/08/2019	10.38	Put	Bond Future	1,763.4000	1.7634	1,885.8400	1.8858	6.943	0	0	0
2019/01/28	2044	07/02/2019	9.18	Put	Bond Future	5,370.4200	5.3704	5,874.7400	5.8747	9.391	0	0	0
2019/01/28	2044	07/02/2019			Bond Future	9.7792	90.7297	9.8388	90.2235	0.609	0.0000	0.0000	27,669
2019/01/28	2044	07/02/2019	9.17	Call	Bond Future	1.7500	0.0018	0.1300	0.0001	(92.571)	0	0	0
2019/01/28	2044	07/02/2019	9.17	Put	Bond Future	5,464.2000	5.4642	5,968.7700	5.9688	9.234	0	0	0
2019/01/28	2044	07/02/2019	9.18	Call	Bond Future	2.0300	0.0020	0.1600	0.0002	(92.118)	0	0	0
2019/01/28	2044	07/02/2019	9.16	Call	Bond Future	1.5000	0.0015	0.1000	0.0001	(93.333)	0	0	0
2019/01/28	2044	07/02/2019	9.16	Put	Bond Future	5,558.1600	5.5582	6,062.9500	6.0629	9.082	0	0	0
2019/01/28	2044	02/05/2019	9.90	Call	Bond Future	2,628.7900	2.6288	2,318.2000	2.3182	(11.815)	0	0	0
2019/01/28	2044	02/05/2019			Bond Future	9.8355	92.2847	9.8967	91.7694	0.623	0.0000	0.0000	27,449
2019/01/28	2044	02/05/2019	9.90	Put	Bond Future	2,086.3800	2.0864	2,291.0200	2.2910	9.808	0	0	0
2019/01/28	2044	02/05/2019	9.91	Call	Bond Future	2,675.6300	2.6756	2,362.1200	2.3621	(11.717)	0	0	0
2019/01/28	2044	02/05/2019	9.92	Put	Bond Future	2,013.4600	2.0135	2,212.2600	2.2123	9.874	0	0	0
2019/01/28	2044	02/05/2019	9.91	Put	Bond Future	2,049.6500	2.0497	2,251.3700	2.2514	9.842	0	0	0
2019/01/28	2044	02/05/2019	9.92	Call	Bond Future	2,722.8700	2.7229	2,406.4400	2.4064	(11.621)	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
2019/01/28	2044	01/08/2019	9.86	Put	Bond Future	3,488.4300	3.4884	3,727.7300	3.7277	6.860	0	0	0
2019/01/28	2044	01/08/2019	10.53	Call	Bond Future	6,620.3100	6.6203	6,214.9100	6.2149	(6.124)	0	0	0
2019/01/28	2044	01/08/2019	10.40	Put	Bond Future	1,803.0300	1.8030	1,941.6000	1.9416	7.685	0	0	0
2019/01/28	2044	01/08/2019			Bond Future	9.8915	89.6848	9.9547	89.1595	0.639	0.0000	0.0000	0
2019/01/28	2044	01/08/2019	10.39	Call	Bond Future	5,833.3000	5.8333	5,448.1100	5.4481	(6.603)	0	0	0
2019/01/28	2044	01/08/2019	10.39	Put	Bond Future	1,825.1600	1.8252	1,965.2700	1.9653	7.677	0	0	0
2019/01/28	2044	01/08/2019	9.86	Call	Bond Future	3,224.7500	3.2248	2,938.7500	2.9388	(8.869)	0	0	100
2019/01/28	2044	01/08/2019	10.53	Put	Bond Future	1,540.8500	1.5409	1,660.7500	1.6607	7.781	0	0	100
2019/01/28	2044	01/08/2019	10.40	Call	Bond Future	5,888.4500	5.8885	5,501.7200	5.5017	(6.568)	0	0	0
2019/01/28	2044	01/08/2019	9.36	Put	Bond Future	6,050.8600	6.0509	6,404.7200	6.4047	5.848	0	0	0
2019/01/28	2044	01/08/2019	9.36	Call	Bond Future	1,419.1800	1.4192	1,247.7400	1.2477	(12.080)	0	0	100
2019/01/28	2044	01/08/2019	10.38	Call	Bond Future	5,778.0700	5.7781	5,394.4200	5.3944	(6.640)	0	0	0
2019/01/28	2044	01/08/2019	10.38	Put	Bond Future	1,847.3400	1.8473	1,988.9900	1.9890	7.668	0	0	0
2019/01/28	2046	07/02/2019			Bond Future	116.3195	116.3195	116.3239	116.3239	0.004	0.0000	0.0000	2,393
2019/01/28	2046	02/05/2019			Bond Future	116.6540	116.6540	116.6579	116.6579	0.003	0.0000	0.0000	10,458
2019/01/28	2046	01/08/2019			Bond Future	118.9328	118.9328	118.9367	118.9367	0.003	0.0000	0.0000	0
2019/01/28	2050	07/02/2019			Bond Future	120.7362	120.7362	120.3638	120.3638	(0.308)	0.0000	0.0000	3,083
2019/01/28	2050	02/05/2019			Bond Future	122.8331	122.8331	122.4536	122.4536	(0.309)	0.0000	0.0000	10,571
2019/01/28	2050	01/08/2019			Bond Future	123.4145	123.4145	123.0274	123.0274	(0.314)	0.0000	0.0000	0
2019/01/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	AL37	07/02/2019			Index Future	617.0880	617.0880	616.4810	616.4810	(0.098)	0.0000	0.0000	0
2019/01/28	AL37	02/05/2019			Index Future	627.6640	627.6640	627.0400	627.0400	(0.099)	0.0000	0.0000	0
2019/01/28	AL37	01/08/2019			Index Future	639.7750	639.7750	639.1350	639.1350	(0.100)	0.0000	0.0000	0
2019/01/28	AL7T	07/02/2019			Index Future	713.0490	713.0490	711.0100	711.0100	(0.286)	0.0000	0.0000	0
2019/01/28	AL7T	02/05/2019			Index Future	725.2690	725.2690	723.1880	723.1880	(0.287)	0.0000	0.0000	0
2019/01/28	AL7T	01/08/2019			Index Future	739.2630	739.2630	737.1370	737.1370	(0.288)	0.0000	0.0000	0
2019/01/28	ALBI	07/02/2019			Index Future	645.8810	645.8810	643.5110	643.5110	(0.367)	0.0000	0.0000	396
2019/01/28	ALBI	02/05/2019			Index Future	656.9500	656.9500	654.5330	654.5330	(0.368)	0.0000	0.0000	751
2019/01/28	ALBI	01/08/2019			Index Future	669.6260	669.6260	667.1580	667.1580	(0.369)	0.0000	0.0000	0
2019/01/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C025	31/01/2025			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
2019/01/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/28	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/28	ES33	07/02/2019			Bond Future	10.8816		78.6432	10.9356	78.3256	0.496	0.0000	0.0000	0
2019/01/28	ES33	02/05/2019			Bond Future	10.9795		76.2005	11.0353	75.8772	0.508	0.0000	0.0000	350
2019/01/28	ES33	01/08/2019			Bond Future	11.0786		77.6712	11.1364	77.3415	0.522	0.0000	0.0000	0
2019/01/28	ES42	07/02/2019			Bond Future	11.1106		80.9573	11.1646	80.5940	0.486	0.0000	0.0000	0
2019/01/28	ES42	02/05/2019			Bond Future	11.2080		78.0844	11.2639	77.7146	0.499	0.0000	0.0000	4,919
2019/01/28	ES42	01/08/2019			Bond Future	11.3049		79.5918	11.3628	79.2147	0.512	0.0000	0.0000	0
2019/01/28	GOVI	07/02/2019	666.53	Put	GOVI	270,740.0000		27.0740	294,830.0000	29.4830	8.898	0	0	0
2019/01/28	GOVI	07/02/2019			GOVI	639.4560		639.4560	637.0470	637.0470	(0.377)	0.0000	0.0000	46
2019/01/28	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/28	GOVI	07/02/2019	666.52	Put	GOVI	270,640.0000		27.0640	294,730.0000	29.4730	8.901	0	0	0
2019/01/28	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/28	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/28	GOVI	07/02/2019	666.51	Put	GOVI	270,540.0000		27.0540	294,630.0000	29.4630	8.904	0	0	0
2019/01/28	GOVI	02/05/2019	647.87	Call	GOVI	25,450.0000		2.5450	880.0000	0.0880	(96.542)	0	0	0
2019/01/28	GOVI	02/05/2019	647.88	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/28	GOVI	02/05/2019	647.86	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/28	GOVI	02/05/2019			GOVI	650.4150		650.4150	647.9580	647.9580	(0.378)	0.0000	0.0000	434
2019/01/28	GOVI	02/05/2019	647.87	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/28	GOVI	02/05/2019	647.88	Call	GOVI	25,350.0000		2.5350	780.0000	0.0780	(96.923)	0	0	0
2019/01/28	GOVI	02/05/2019	647.86	Call	GOVI	25,550.0000		2.5550	980.0000	0.0980	(96.164)	0	0	0
2019/01/28	GOVI	01/08/2019	638.68	Call	GOVI	242,850.0000		24.2850	217,760.0000	21.7760	(10.331)	0	0	0
2019/01/28	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/28	GOVI	01/08/2019			GOVI	662.9650		662.9650	660.4560	660.4560	(0.378)	0.0000	0.0000	0
2019/01/28	GOVI	01/08/2019	638.69	Call	GOVI	242,750.0000		24.2750	217,660.0000	21.7660	(10.336)	0	0	0
2019/01/28	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/28	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/28	GOVI	01/08/2019	638.67	Call	GOVI	242,950.0000		24.2950	217,860.0000	21.7860	(10.327)	0	0	0
2019/01/28	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/28	IGOV	07/02/2019			Index Future	256.8070		256.8070	256.7250	256.7250	(0.032)	0.0000	0.0000	105
2019/01/28	IGOV	02/05/2019			Index Future	261.2670		261.2670	261.1810	261.1810	(0.033)	0.0000	0.0000	715
2019/01/28	IGOV	01/08/2019			Index Future	266.3700		266.3700	266.2820	266.2820	(0.033)	0.0000	0.0000	0

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2019/01/28	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/28	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/01/28	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/01/28	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/28	IS02	21/06/2019			Interest Rate Swap	99.7300	99.7300	99.7400	99.7400	0.010	0.0000	0.0000	0
2019/01/28	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/01/28	IS02	20/12/2019			Interest Rate Swap	102.8100	102.8100	102.8200	102.8200	0.010	0.0000	0.0000	0
2019/01/28	IS02	23/03/2020			Interest Rate Swap	98.8200	98.8200	98.8300	98.8300	0.010	0.0000	0.0000	0
2019/01/28	IS02	22/06/2020			Interest Rate Swap	102.3800	102.3800	102.4000	102.4000	0.020	0.0000	0.0000	0
2019/01/28	IS02	21/09/2020			Interest Rate Swap	99.3400	99.3400	99.3800	99.3800	0.040	0.0000	0.0000	0
2019/01/28	IS05	17/12/2020			Interest Rate Swap	96.1400	96.1400	96.1600	96.1600	0.021	0.0000	0.0000	0
2019/01/28	IS05	16/03/2021			Interest Rate Swap	95.3100	95.3100	95.3200	95.3200	0.010	0.0000	0.0000	0
2019/01/28	IS05	15/06/2021			Interest Rate Swap	94.4200	94.4200	94.4400	94.4400	0.021	0.0000	0.0000	0
2019/01/28	IS05	21/09/2021			Interest Rate Swap	94.4800	94.4800	94.5300	94.5300	0.053	0.0000	0.0000	0
2019/01/28	IS05	21/12/2021			Interest Rate Swap	96.6000	96.6000	96.6700	96.6700	0.072	0.0000	0.0000	51
2019/01/28	IS05	15/03/2022			Interest Rate Swap	96.6700	96.6700	96.7600	96.7600	0.093	0.0000	0.0000	0
2019/01/28	IS05	21/06/2022			Interest Rate Swap	97.8000	97.8000	97.8900	97.8900	0.092	0.0000	0.0000	0
2019/01/28	IS05	20/09/2022			Interest Rate Swap	101.6800	101.6800	101.7700	101.7700	0.089	0.0000	0.0000	0
2019/01/28	IS05	20/12/2022			Interest Rate Swap	102.8800	102.8800	102.9800	102.9800	0.097	0.0000	0.0000	0
2019/01/28	IS05	22/03/2023			Interest Rate Swap	96.1800	96.1800	96.3000	96.3000	0.125	0.0000	0.0000	0
2019/01/28	IS05	20/06/2023			Interest Rate Swap	102.2000	102.2000	102.3200	102.3200	0.117	0.0000	0.0000	0
2019/01/28	IS05	19/09/2023			Interest Rate Swap	97.6500	97.6500	97.7700	97.7700	0.123	0.0000	0.0000	0
2019/01/28	IS10	17/12/2025			Interest Rate Swap	94.0400	94.0400	94.2800	94.2800	0.255	0.0000	0.0000	0
2019/01/28	IS10	16/03/2026			Interest Rate Swap	91.0000	91.0000	91.2600	91.2600	0.286	0.0000	0.0000	0
2019/01/28	IS10	15/06/2026			Interest Rate Swap	89.7100	89.7100	89.9900	89.9900	0.312	0.0000	0.0000	0
2019/01/28	IS10	21/09/2026			Interest Rate Swap	91.8600	91.8600	92.1500	92.1500	0.316	0.0000	0.0000	0
2019/01/28	IS10	21/12/2026			Interest Rate Swap	95.6700	95.6700	95.9600	95.9600	0.303	0.0000	0.0000	0
2019/01/28	IS10	15/03/2027			Interest Rate Swap	94.2200	94.2200	94.5100	94.5100	0.308	0.0000	0.0000	0
2019/01/28	IS10	21/06/2027			Interest Rate Swap	96.2900	96.2900	96.5900	96.5900	0.312	0.0000	0.0000	0
2019/01/28	IS10	20/09/2027			Interest Rate Swap	101.7600	101.7600	102.0500	102.0500	0.285	0.0000	0.0000	0
2019/01/28	IS10	20/12/2027			Interest Rate Swap	102.1100	102.1100	102.4000	102.4000	0.284	0.0000	0.0000	0
2019/01/28	IS10	22/03/2028			Interest Rate Swap	95.5800	95.5800	95.8800	95.8800	0.314	0.0000	0.0000	0
2019/01/28	IS10	20/06/2028			Interest Rate Swap	102.7900	102.7900	103.0900	103.0900	0.292	0.0000	0.0000	0
2019/01/28	IS10	19/09/2028			Interest Rate Swap	96.3100	96.3100	96.6200	96.6200	0.322	0.0000	0.0000	0
2019/01/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/28	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/28	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/28	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/28	R023	07/02/2019	10.59	Call	Bond Future	8,703.8400	8.7038	8,602.7100	8.6027	(1.162)	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
2019/01/28	R023	07/02/2019			Bond Future	7.8816	103.0781	7.9114	102.9770	0.378	0.0000	0.0000	32,282
2019/01/28	R023	07/02/2019	10.57	Call	Bond Future	8,643.0700	8.6431	8,541.9400	8.5419	(1.170)	0	0	0
2019/01/28	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/28	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/28	R023	07/02/2019	10.58	Call	Bond Future	8,673.4600	8.6735	8,572.3300	8.5723	(1.166)	0	0	0
2019/01/28	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/28	R023	02/05/2019	8.45	Call	Bond Future	1,923.2200	1.9232	1,830.7900	1.8308	(4.806)	0	0	0
2019/01/28	R023	02/05/2019	8.44	Put	Bond Future	181.8400	0.1818	192.9000	0.1929	6.082	0	0	0
2019/01/28	R023	02/05/2019			Bond Future	7.9039	100.9160	7.9359	100.8128	0.404	0.0000	0.0000	65,479
2019/01/28	R023	02/05/2019	8.46	Call	Bond Future	1,950.7200	1.9507	1,857.9900	1.8580	(4.754)	0	0	0
2019/01/28	R023	02/05/2019	8.46	Put	Bond Future	173.5000	0.1735	183.9400	0.1839	6.017	0	0	0
2019/01/28	R023	02/05/2019	8.45	Put	Bond Future	177.6200	0.1776	188.3600	0.1884	6.047	0	0	0
2019/01/28	R023	02/05/2019	8.44	Call	Bond Future	1,895.8200	1.8958	1,803.7100	1.8037	(4.859)	0	0	0
2019/01/28	R023	01/08/2019	8.95	Call	Bond Future	3,393.5800	3.3936	3,298.8900	3.2989	(2.790)	0	0	0
2019/01/28	R023	01/08/2019			Bond Future	7.9058	102.8634	7.9404	102.7580	0.438	0.0000	0.0000	0
2019/01/28	R023	01/08/2019	8.93	Call	Bond Future	3,340.9900	3.3410	3,246.6100	3.2466	(2.825)	0	0	0
2019/01/28	R023	01/08/2019	8.93	Put	Bond Future	277.3500	0.2773	288.3700	0.2884	3.973	0	0	0
2019/01/28	R023	01/08/2019	8.95	Put	Bond Future	271.2800	0.2713	281.9900	0.2820	3.948	0	0	0
2019/01/28	R023	01/08/2019	8.94	Call	Bond Future	3,367.3500	3.3674	3,272.8200	3.2728	(2.807)	0	0	0
2019/01/28	R023	01/08/2019	8.94	Put	Bond Future	274.3800	0.2744	285.2500	0.2852	3.962	0	0	0
2019/01/28	R035	07/02/2019	8.98	Call	Bond Future	0.9600	0.0010	0.0700	0.0001	(92.708)	0	0	0
2019/01/28	R035	07/02/2019			Bond Future	9.6253	97.9663	9.6748	97.5857	0.513	0.0000	0.0000	11,457
2019/01/28	R035	07/02/2019	8.96	Call	Bond Future	0.7000	0.0007	0.0500	0.0001	(92.857)	0	0	0
2019/01/28	R035	07/02/2019	8.96	Put	Bond Future	5,355.6000	5.3556	5,735.5500	5.7355	7.094	0	0	0
2019/01/28	R035	07/02/2019	8.98	Put	Bond Future	5,188.4100	5.1884	5,568.1200	5.5681	7.318	0	0	0
2019/01/28	R035	07/02/2019	8.97	Call	Bond Future	0.8200	0.0008	0.0600	0.0001	(92.683)	0	0	0
2019/01/28	R035	07/02/2019	8.97	Put	Bond Future	5,271.9400	5.2719	5,651.7800	5.6518	7.205	0	0	0
2019/01/28	R035	02/05/2019	9.74	Put	Bond Future	1,934.6200	1.9346	2,083.6200	2.0836	7.702	0	0	0
2019/01/28	R035	02/05/2019			Bond Future	9.6824	95.1463	9.7333	94.7588	0.526	0.0000	0.0000	72,678
2019/01/28	R035	02/05/2019	9.74	Call	Bond Future	2,372.8400	2.3728	2,134.3300	2.1343	(10.052)	0	0	0
2019/01/28	R035	02/05/2019	9.75	Call	Bond Future	2,415.0400	2.4150	2,174.3400	2.1743	(9.967)	0	0	0
2019/01/28	R035	02/05/2019	9.75	Put	Bond Future	1,901.1000	1.9011	2,047.9100	2.0479	7.722	0	0	0
2019/01/28	R035	02/05/2019	9.73	Call	Bond Future	2,331.0200	2.3310	2,094.7000	2.0947	(10.138)	0	0	0
2019/01/28	R035	02/05/2019	9.73	Put	Bond Future	1,968.6100	1.9686	2,119.8000	2.1198	7.680	0	0	0
2019/01/28	R035	01/08/2019	10.23	Call	Bond Future	5,295.4400	5.2954	5,003.0600	5.0031	(5.521)	0	0	0
2019/01/28	R035	01/08/2019	10.22	Put	Bond Future	1,712.1400	1.7121	1,816.0100	1.8160	6.067	0	0	0
2019/01/28	R035	01/08/2019			Bond Future	9.7373	96.9824	9.7899	96.5873	0.541	0.0000	0.0000	0
2019/01/28	R035	01/08/2019	10.24	Call	Bond Future	5,346.2900	5.3463	5,052.7600	5.0528	(5.490)	0	0	0
2019/01/28	R035	01/08/2019	10.24	Put	Bond Future	1,671.3900	1.6714	1,772.9500	1.7729	6.076	0	0	0
2019/01/28	R035	01/08/2019	10.23	Put	Bond Future	1,691.5200	1.6915	1,794.2300	1.7942	6.072	0	0	0
2019/01/28	R035	01/08/2019	10.22	Call	Bond Future	5,244.9900	5.2450	4,953.7700	4.9538	(5.552)	0	0	0
2019/01/28	R186	07/02/2019	8.20	Call	Bond Future	3.6500	0.0037	0.4600	0.0005	(87.397)	0	0	0
2019/01/28	R186	07/02/2019	9.10	Put	Bond Future	34.6400	0.0346	31.1200	0.0311	(10.162)	0	0	1,000
2019/01/28	R186	07/02/2019	8.21	Put	Bond Future	3,065.3300	3.0653	3,357.0000	3.3570	9.515	0	0	0
2019/01/28	R186	07/02/2019	8.50	Call	Bond Future	121.8900	0.1219	49.0800	0.0491	(59.734)	0	0	1,000
2019/01/28	R186	07/02/2019	9.50	Call	Bond Future	4,560.7900	4.5608	4,265.1200	4.2651	(6.483)	0	0	0

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2019/01/28	R186	07/02/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,170
2019/01/28	R186	07/02/2019			Bond Future	8.7141	111.5124	8.7637	111.2171	0.569	0.0000	0.0000	65,604
2019/01/28	R186	07/02/2019	9.00	Call	Bond Future	1,768.0700	1.7681	1,473.3700	1.4734	(16.668)	0	0	0
2019/01/28	R186	07/02/2019	9.00	Put	Bond Future	79.9000	0.0799	80.5300	0.0805	0.788	0	0	7,500
2019/01/28	R186	07/02/2019	9.20	Put	Bond Future	13.8600	0.0139	10.7500	0.0107	(22.439)	0	0	0
2019/01/28	R186	07/02/2019	9.20	Call	Bond Future	2,862.9700	2.8630	2,564.5300	2.5645	(10.424)	0	0	3,000
2019/01/28	R186	07/02/2019	9.30	Call	Bond Future	3,428.6300	3.4286	3,131.5000	3.1315	(8.666)	0	0	0
2019/01/28	R186	07/02/2019	9.30	Put	Bond Future	5.1500	0.0052	3.3500	0.0034	(34.951)	0	0	0
2019/01/28	R186	07/02/2019	9.38	Put	Bond Future	2.2300	0.0022	1.2300	0.0012	(44.843)	0	0	0
2019/01/28	R186	07/02/2019	9.38	Call	Bond Future	3,882.3200	3.8823	3,585.9900	3.5860	(7.633)	0	0	6,000
2019/01/28	R186	07/02/2019	8.20	Put	Bond Future	3,126.6000	3.1266	3,418.7400	3.4187	9.344	0	0	0
2019/01/28	R186	07/02/2019	9.10	Call	Bond Future	2,305.3200	2.3053	2,006.4700	2.0065	(12.963)	0	0	0
2019/01/28	R186	07/02/2019	8.21	Call	Bond Future	4.2100	0.0042	0.5500	0.0006	(86.936)	0	0	0
2019/01/28	R186	07/02/2019	8.30	Put	Bond Future	2,520.9400	2.5209	2,804.7600	2.8048	11.258	0	0	0
2019/01/28	R186	07/02/2019	8.50	Put	Bond Future	1,408.7000	1.4087	1,631.2200	1.6312	15.796	0	0	0
2019/01/28	R186	07/02/2019	9.50	Put	Bond Future	0.5900	0.0006	0.2500	0.0003	(57.627)	0	0	5,000
2019/01/28	R186	07/02/2019	9.92	Call	Bond Future	6,896.0700	6.8961	6,600.7400	6.6007	(4.283)	0	0	0
2019/01/28	R186	07/02/2019	9.23	Put	Bond Future	10.3900	0.0104	7.6600	0.0077	(26.275)	0	0	0
2019/01/28	R186	07/02/2019	9.23	Call	Bond Future	3,032.2400	3.0322	2,734.1800	2.7342	(9.830)	0	0	3,000
2019/01/28	R186	07/02/2019	8.22	Call	Bond Future	4.8600	0.0049	0.6700	0.0007	(86.214)	0	0	0
2019/01/28	R186	07/02/2019	8.22	Put	Bond Future	3,004.1900	3.0042	3,295.3300	3.2953	9.691	0	0	0
2019/01/28	R186	07/02/2019	9.27	Put	Bond Future	6.9900	0.0070	4.8000	0.0048	(31.330)	0	0	0
2019/01/28	R186	07/02/2019	9.27	Call	Bond Future	3,258.5800	3.2586	2,961.0600	2.9611	(9.130)	0	0	1,170
2019/01/28	R186	07/02/2019	8.30	Call	Bond Future	14.3700	0.0144	2.8600	0.0029	(80.097)	0	0	210
2019/01/28	R186	07/02/2019	9.90	Call	Bond Future	6,786.3900	6.7864	6,491.0600	6.4911	(4.352)	0	0	0
2019/01/28	R186	07/02/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2019/01/28	R186	07/02/2019	8.77	Put	Bond Future	399.3600	0.3994	463.0800	0.4631	15.956	0	0	0
2019/01/28	R186	07/02/2019	8.77	Call	Bond Future	732.0700	0.7321	500.4600	0.5005	(31.638)	0	0	1,170
2019/01/28	R186	02/05/2019	10.07	Call	Bond Future	7,323.5900	7.3236	7,029.8900	7.0299	(4.010)	0	0	0
2019/01/28	R186	02/05/2019	9.96	Put	Bond Future	107.4900	0.1075	117.2600	0.1173	9.089	0	0	90
2019/01/28	R186	02/05/2019	9.75	Call	Bond Future	5,698.6700	5.6987	5,414.6300	5.4146	(4.984)	0	0	0
2019/01/28	R186	02/05/2019	9.25	Put	Bond Future	536.3500	0.5363	590.1600	0.5902	10.033	0	0	0
2019/01/28	R186	02/05/2019	8.65	Put	Bond Future	1,833.9300	1.8339	1,987.2200	1.9872	8.359	0	0	0
2019/01/28	R186	02/05/2019	9.01	Put	Bond Future	909.7500	0.9097	996.7100	0.9967	9.559	0	0	0
2019/01/28	R186	02/05/2019	9.02	Call	Bond Future	2,350.3700	2.3504	2,134.9900	2.1350	(9.164)	0	0	0
2019/01/28	R186	02/05/2019			Bond Future	8.7666	113.4235	8.8185	113.1228	0.591	0.0000	0.0000	68,154
2019/01/28	R186	02/05/2019	8.65	Call	Bond Future	1,153.6100	1.1536	1,006.1500	1.0061	(12.782)	0	0	3,250
2019/01/28	R186	02/05/2019	9.03	Call	Bond Future	2,389.0000	2.3890	2,172.0500	2.1721	(9.081)	0	0	0
2019/01/28	R186	02/05/2019	9.03	Put	Bond Future	872.3000	0.8723	956.1000	0.9561	9.607	0	0	0
2019/01/28	R186	02/05/2019	9.30	Call	Bond Future	3,523.5200	3.5235	3,271.1000	3.2711	(7.164)	0	0	200
2019/01/28	R186	02/05/2019	10.07	Put	Bond Future	78.9000	0.0789	85.9500	0.0860	8.935	0	0	200
2019/01/28	R186	02/05/2019	9.96	Call	Bond Future	6,765.4100	6.7654	6,474.4300	6.4744	(4.301)	0	0	0
2019/01/28	R186	02/05/2019	9.20	Put	Bond Future	601.1200	0.6011	660.9700	0.6610	9.956	0	0	0
2019/01/28	R186	02/05/2019	9.75	Put	Bond Future	173.2400	0.1732	189.9500	0.1900	9.646	0	0	7,000
2019/01/28	R186	02/05/2019	10.02	Put	Bond Future	92.2300	0.0922	100.4900	0.1005	8.956	0	0	3,250
2019/01/28	R186	02/05/2019	9.25	Call	Bond Future	3,299.0000	3.2990	3,052.0600	3.0521	(7.485)	0	0	3,250
2019/01/28	R186	02/05/2019	9.01	Call	Bond Future	2,312.2400	2.3122	2,098.4500	2.0984	(9.246)	0	0	0
2019/01/28	R186	02/05/2019	9.02	Put	Bond Future	890.7600	0.8908	976.1300	0.9761	9.584	0	0	0

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2019/01/28	R186	02/05/2019	8.70	Put	Bond Future	1,677.3800	1.6774	1,820.6700	1.8207	8.542	0	0	0
2019/01/28	R186	02/05/2019	8.70	Call	Bond Future	1,289.4400	1.2894	1,131.9800	1.1320	(12.212)	0	0	200
2019/01/28	R186	02/05/2019	9.30	Put	Bond Future	480.3100	0.4803	528.6400	0.5286	10.062	0	0	0
2019/01/28	R186	02/05/2019	9.20	Call	Bond Future	3,082.2500	3.0823	2,841.3500	2.8413	(7.816)	0	0	90
2019/01/28	R186	02/05/2019	8.62	Put	Bond Future	1,932.7500	1.9328	2,092.0700	2.0921	8.243	0	0	0
2019/01/28	R186	02/05/2019	8.62	Call	Bond Future	1,076.5200	1.0765	935.0900	0.9351	(13.138)	0	0	90
2019/01/28	R186	02/05/2019	8.50	Put	Bond Future	2,363.0700	2.3631	2,546.6100	2.5466	7.767	0	0	0
2019/01/28	R186	02/05/2019	8.50	Call	Bond Future	799.5400	0.7995	682.3300	0.6823	(14.660)	0	0	7,000
2019/01/28	R186	02/05/2019	9.00	Put	Bond Future	929.0500	0.9291	1,017.6200	1.0176	9.533	0	0	0
2019/01/28	R186	02/05/2019	9.00	Call	Bond Future	2,274.3800	2.2744	2,062.2000	2.0622	(9.329)	0	0	7,000
2019/01/28	R186	02/05/2019	10.02	Call	Bond Future	7,070.7500	7.0708	6,778.2600	6.7783	(4.137)	0	0	0
2019/01/28	R186	02/05/2019	8.80	Put	Bond Future	1,392.0100	1.3920	1,515.8900	1.5159	8.899	0	0	0
2019/01/28	R186	02/05/2019	8.80	Call	Bond Future	1,585.8100	1.5858	1,408.9400	1.4089	(11.153)	0	0	7,500
2019/01/28	R186	02/05/2019	9.05	Call	Bond Future	2,466.6500	2.4666	2,246.6100	2.2466	(8.921)	0	0	0
2019/01/28	R186	02/05/2019	9.05	Put	Bond Future	835.9100	0.8359	916.6200	0.9166	9.655	0	0	3,250
2019/01/28	R186	01/08/2019	10.08	Put	Bond Future	404.8300	0.4048	433.9100	0.4339	7.183	0	0	6,000
2019/01/28	R186	01/08/2019	9.54	Call	Bond Future	4,833.2800	4.8333	4,585.9000	4.5859	(5.118)	0	0	0
2019/01/28	R186	01/08/2019			Bond Future	8.8121	110.3114	8.8665	110.0046	0.618	0.0000	0.0000	0
2019/01/28	R186	01/08/2019	8.30	Put	Bond Future	3,803.5000	3.8035	4,012.9600	4.0130	5.507	0	0	0
2019/01/28	R186	01/08/2019	8.30	Call	Bond Future	860.3000	0.8603	762.9100	0.7629	(11.320)	0	0	6,000
2019/01/28	R186	01/08/2019	9.05	Put	Bond Future	1,555.7900	1.5558	1,662.8200	1.6628	6.879	0	0	0
2019/01/28	R186	01/08/2019	9.05	Call	Bond Future	2,888.8000	2.8888	2,688.9800	2.6890	(6.917)	0	0	6,000
2019/01/28	R186	01/08/2019	9.52	Call	Bond Future	4,746.5100	4.7465	4,500.6400	4.5006	(5.180)	0	0	0
2019/01/28	R186	01/08/2019	9.52	Put	Bond Future	841.1800	0.8412	902.1600	0.9022	7.249	0	0	0
2019/01/28	R186	01/08/2019	10.08	Call	Bond Future	7,271.7100	7.2717	6,993.9400	6.9939	(3.820)	0	0	0
2019/01/28	R186	01/08/2019	9.54	Put	Bond Future	820.2700	0.8203	879.7400	0.8797	7.250	0	0	0
2019/01/28	R186	01/08/2019	9.53	Call	Bond Future	4,789.8500	4.7899	4,543.2200	4.5432	(5.149)	0	0	0
2019/01/28	R186	01/08/2019	9.53	Put	Bond Future	830.6600	0.8307	890.8800	0.8909	7.250	0	0	0
2019/01/28	R197	07/02/2019			Bond Future	300.2530	300.2530	300.2609	300.2609	0.003	0.0000	0.0000	5
2019/01/28	R197	02/05/2019			Bond Future	305.4674	305.4674	305.4745	305.4745	0.002	0.0000	0.0000	2,350
2019/01/28	R197	01/08/2019			Bond Future	303.8771	303.8771	303.8836	303.8836	0.002	0.0000	0.0000	0
2019/01/28	R202	07/02/2019			Bond Future	234.9068	234.9068	234.9147	234.9147	0.003	0.0000	0.0000	948
2019/01/28	R202	02/05/2019			Bond Future	238.9862	238.9862	238.9937	238.9937	0.003	0.0000	0.0000	8,266
2019/01/28	R202	01/08/2019			Bond Future	239.6406	239.6406	239.6476	239.6476	0.003	0.0000	0.0000	0
2019/01/28	R207	07/02/2019	6.52	Call	Bond Future	247.3300	0.2473	198.6200	0.1986	(19.694)	0	0	0
2019/01/28	R207	07/02/2019	6.51	Put	Bond Future	0.0400	0.0000	0.1000	0.0001	150.000	0	0	0
2019/01/28	R207	07/02/2019			Bond Future	6.2418	101.4441	6.2965	101.3953	0.877	0.0000	0.0000	9,309
2019/01/28	R207	07/02/2019	6.53	Call	Bond Future	256.1900	0.2562	207.4700	0.2075	(19.017)	0	0	0
2019/01/28	R207	07/02/2019	6.53	Put	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2019/01/28	R207	07/02/2019	6.52	Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0	0	0
2019/01/28	R207	07/02/2019	6.51	Call	Bond Future	238.4700	0.2385	189.7900	0.1898	(20.413)	0	0	0
2019/01/28	R207	02/05/2019	7.63	Call	Bond Future	1,206.5200	1.2065	1,156.6200	1.1566	(4.136)	0	0	0
2019/01/28	R207	02/05/2019			Bond Future	5.8240	103.1826	5.8979	103.1327	1.270	0.0000	0.0000	6,692
2019/01/28	R207	02/05/2019	7.61	Call	Bond Future	1,193.2900	1.1933	1,143.3900	1.1434	(4.182)	0	0	0
2019/01/28	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/28	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/28	R207	02/05/2019	7.62	Call	Bond Future	1,199.9100	1.1999	1,150.0100	1.1500	(4.159)	0	0	0
2019/01/28	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/28	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/28	R207	01/08/2019	7.33	Call	Bond Future	1,171.7700	1.1718	1,120.6800	1.1207	(4.360)	0	0	0
2019/01/28	R207	01/08/2019			Bond Future	4.6451	101.5317	4.7609	101.4807	2.492	0.0000	0.0000	0
2019/01/28	R207	01/08/2019	7.34	Call	Bond Future	1,176.0900	1.1761	1,125.0000	1.1250	(4.344)	0	0	0
2019/01/28	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/28	R207	01/08/2019	7.35	Call	Bond Future	1,180.4000	1.1804	1,129.3100	1.1293	(4.328)	0	0	0
2019/01/28	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/28	R208	07/02/2019	7.07	Call	Bond Future	122.1500	0.1221	68.8800	0.0689	(43.610)	0	0	0
2019/01/28	R208	07/02/2019	7.08	Put	Bond Future	58.5800	0.0586	82.0200	0.0820	40.014	0	0	0
2019/01/28	R208	07/02/2019	7.06	Put	Bond Future	72.3800	0.0724	101.5600	0.1016	40.315	0	0	0
2019/01/28	R208	07/02/2019			Bond Future	7.0406	101.9268	7.0816	101.8473	0.582	0.0000	0.0000	4,799
2019/01/28	R208	07/02/2019	7.07	Put	Bond Future	65.1800	0.0652	91.4000	0.0914	40.227	0	0	0
2019/01/28	R208	07/02/2019	7.08	Call	Bond Future	134.9300	0.1349	78.8800	0.0789	(41.540)	0	0	0
2019/01/28	R208	07/02/2019	7.06	Call	Bond Future	109.9600	0.1100	59.6500	0.0596	(45.753)	0	0	0
2019/01/28	R208	02/05/2019	8.03	Put	Bond Future	19.8000	0.0198	21.9600	0.0220	10.909	0	0	0
2019/01/28	R208	02/05/2019	8.02	Call	Bond Future	1,818.4700	1.8185	1,739.5300	1.7395	(4.341)	0	0	0
2019/01/28	R208	02/05/2019			Bond Future	6.9785	100.2732	7.0250	100.1920	0.666	0.0000	0.0000	13,637
2019/01/28	R208	02/05/2019	8.03	Call	Bond Future	1,834.7400	1.8347	1,755.7100	1.7557	(4.307)	0	0	0
2019/01/28	R208	02/05/2019	8.02	Put	Bond Future	20.5900	0.0206	22.8400	0.0228	10.928	0	0	0
2019/01/28	R208	02/05/2019	8.04	Call	Bond Future	1,851.0300	1.8510	1,771.9100	1.7719	(4.274)	0	0	0
2019/01/28	R208	02/05/2019	8.04	Put	Bond Future	19.0400	0.0190	21.1100	0.0211	10.872	0	0	0
2019/01/28	R208	01/08/2019	8.16	Call	Bond Future	2,037.1300	2.0371	1,958.4300	1.9584	(3.863)	0	0	0
2019/01/28	R208	01/08/2019	8.17	Put	Bond Future	37.6500	0.0377	41.8300	0.0418	11.102	0	0	0
2019/01/28	R208	01/08/2019			Bond Future	6.8414	102.2083	6.8954	102.1254	0.790	0.0000	0.0000	0
2019/01/28	R208	01/08/2019	8.16	Put	Bond Future	38.6400	0.0386	42.9200	0.0429	11.077	0	0	0
2019/01/28	R208	01/08/2019	8.17	Call	Bond Future	2,051.0900	2.0511	1,972.2900	1.9723	(3.842)	0	0	0
2019/01/28	R208	01/08/2019	8.15	Call	Bond Future	2,023.2000	2.0232	1,944.6000	1.9446	(3.885)	0	0	0
2019/01/28	R208	01/08/2019	8.15	Put	Bond Future	39.6600	0.0397	44.0400	0.0440	11.044	0	0	0
2019/01/28	R209	07/02/2019	10.20	Put	Bond Future	6.3400	0.0063	4.1900	0.0042	(33.912)	0	0	4,000
2019/01/28	R209	07/02/2019	8.97	Put	Bond Future	4,080.6300	4.0806	4,437.3200	4.4373	8.741	0	0	0
2019/01/28	R209	07/02/2019			Bond Future	9.5638	74.6486	9.6183	74.2900	0.570	0.0000	0.0000	15,148
2019/01/28	R209	07/02/2019	8.96	Call	Bond Future	1.8100	0.0018	0.1600	0.0002	(91.160)	0	0	0
2019/01/28	R209	07/02/2019	8.96	Put	Bond Future	4,151.8700	4.1519	4,508.8000	4.5088	8.597	0	0	0
2019/01/28	R209	07/02/2019	10.20	Call	Bond Future	4,031.6500	4.0317	3,670.9200	3.6709	(8.947)	0	0	0
2019/01/28	R209	07/02/2019	8.97	Call	Bond Future	2.0900	0.0021	0.2000	0.0002	(90.431)	0	0	0
2019/01/28	R209	07/02/2019	9.54	Put	Bond Future	732.0100	0.7320	863.7600	0.8638	17.998	0	0	0
2019/01/28	R209	07/02/2019	9.54	Call	Bond Future	574.7800	0.5748	347.9500	0.3480	(39.464)	0	0	4,000
2019/01/28	R209	07/02/2019	9.04	Put	Bond Future	3,586.2100	3.5862	3,939.9300	3.9399	9.863	0	0	0
2019/01/28	R209	07/02/2019	9.04	Call	Bond Future	5.6000	0.0056	0.7400	0.0007	(86.786)	0	0	4,000
2019/01/28	R209	07/02/2019	8.95	Call	Bond Future	1.5700	0.0016	0.1300	0.0001	(91.720)	0	0	0
2019/01/28	R209	07/02/2019	8.95	Put	Bond Future	4,223.2500	4.2232	4,580.3900	4.5804	8.457	0	0	0
2019/01/28	R209	02/05/2019	9.70	Put	Bond Future	1,579.0700	1.5791	1,716.7400	1.7167	8.718	0	0	0
2019/01/28	R209	02/05/2019			Bond Future	9.6153	72.7793	9.6713	72.4144	0.583	0.0000	0.0000	110,825

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2019/01/28	R209	02/05/2019	9.69	Call	Bond Future	2,093.0400	2.0930	1,867.8000	1.8678	(10.761)	0	0	0
2019/01/28	R209	02/05/2019	9.69	Put	Bond Future	1,607.2400	1.6072	1,746.9500	1.7469	8.693	0	0	0
2019/01/28	R209	02/05/2019	9.70	Call	Bond Future	2,129.5100	2.1295	1,902.2300	1.9022	(10.673)	0	0	0
2019/01/28	R209	02/05/2019	10.50	Call	Bond Future	5,808.9300	5.8089	5,476.0700	5.4761	(5.730)	0	0	0
2019/01/28	R209	02/05/2019	10.71	Call	Bond Future	6,898.8800	6.8989	6,554.6000	6.5546	(4.990)	0	0	0
2019/01/28	R209	02/05/2019	9.68	Call	Bond Future	2,056.8800	2.0569	1,833.6900	1.8337	(10.851)	0	0	0
2019/01/28	R209	02/05/2019	9.68	Put	Bond Future	1,635.8100	1.6358	1,777.5700	1.7776	8.666	0	0	0
2019/01/28	R209	02/05/2019	9.95	Put	Bond Future	995.1600	0.9952	1,087.2300	1.0872	9.252	0	0	0
2019/01/28	R209	02/05/2019	9.95	Call	Bond Future	3,134.3100	3.1343	2,861.4300	2.8614	(8.706)	0	0	760
2019/01/28	R209	02/05/2019	10.50	Put	Bond Future	352.6800	0.3527	384.7700	0.3848	9.099	0	0	11,560
2019/01/28	R209	02/05/2019	9.35	Put	Bond Future	2,802.5300	2.8025	3,017.7600	3.0178	7.680	0	0	0
2019/01/28	R209	02/05/2019	9.35	Call	Bond Future	1,038.7300	1.0387	889.0100	0.8890	(14.414)	0	0	760
2019/01/28	R209	02/05/2019	10.71	Put	Bond Future	237.4800	0.2375	258.1500	0.2582	8.704	0	0	760
2019/01/28	R209	01/08/2019	10.15	Put	Bond Future	1,469.8800	1.4699	1,569.0400	1.5690	6.746	0	0	0
2019/01/28	R209	01/08/2019	10.17	Call	Bond Future	4,604.6000	4.6046	4,329.4600	4.3295	(5.975)	0	0	0
2019/01/28	R209	01/08/2019			Bond Future	9.6638	74.1840	9.7215	73.8119	0.597	0.0000	0.0000	0
2019/01/28	R209	01/08/2019	10.15	Call	Bond Future	4,517.8600	4.5179	4,244.8900	4.2449	(6.042)	0	0	0
2019/01/28	R209	01/08/2019	10.17	Put	Bond Future	1,435.3300	1.4353	1,532.3200	1.5323	6.757	0	0	0
2019/01/28	R209	01/08/2019	10.16	Put	Bond Future	1,452.4200	1.4524	1,550.4800	1.5505	6.751	0	0	0
2019/01/28	R209	01/08/2019	10.16	Call	Bond Future	4,561.0800	4.5611	4,287.0100	4.2870	(6.009)	0	0	0
2019/01/28	R210	07/02/2019			Bond Future	188.0537	188.0537	188.0598	188.0598	0.003	0.0000	0.0000	2,020
2019/01/28	R210	02/05/2019			Bond Future	188.7641	188.7641	188.7699	188.7699	0.003	0.0000	0.0000	1,268
2019/01/28	R210	01/08/2019			Bond Future	192.4519	192.4519	192.4573	192.4573	0.003	0.0000	0.0000	0
2019/01/28	R212	07/02/2019			Bond Future	156.2913	156.2913	156.2950	156.2950	0.002	0.0000	0.0000	3,450
2019/01/28	R212	02/05/2019			Bond Future	159.0055	159.0055	159.0089	159.0089	0.002	0.0000	0.0000	3,446
2019/01/28	R212	01/08/2019			Bond Future	162.0405	162.0405	162.0435	162.0435	0.002	0.0000	0.0000	0
2019/01/28	R213	07/02/2019	8.68	Call	Bond Future	0.5300	0.0005	0.0300	0.0000	(94.340)	0	0	0
2019/01/28	R213	07/02/2019			Bond Future	9.3549	86.3807	9.4094	86.0382	0.582	0.0000	0.0000	2,102
2019/01/28	R213	07/02/2019	8.68	Put	Bond Future	4,405.2700	4.4053	4,747.2700	4.7473	7.763	0	0	0
2019/01/28	R213	07/02/2019	8.69	Call	Bond Future	0.6300	0.0006	0.0400	0.0000	(93.651)	0	0	0
2019/01/28	R213	07/02/2019	8.70	Put	Bond Future	4,270.5000	4.2705	4,612.3200	4.6123	8.004	0	0	0
2019/01/28	R213	07/02/2019	8.69	Put	Bond Future	4,337.8500	4.3379	4,679.7600	4.6798	7.882	0	0	0
2019/01/28	R213	07/02/2019	8.70	Call	Bond Future	0.7300	0.0007	0.0500	0.0001	(93.151)	0	0	0
2019/01/28	R213	02/05/2019	9.49	Call	Bond Future	1,989.8000	1.9898	1,774.5500	1.7746	(10.818)	0	0	0
2019/01/28	R213	02/05/2019	9.48	Put	Bond Future	1,514.1100	1.5141	1,649.4800	1.6495	8.941	0	0	0
2019/01/28	R213	02/05/2019			Bond Future	9.4088	84.3126	9.4651	83.9640	0.598	0.0000	0.0000	31,029
2019/01/28	R213	02/05/2019	9.50	Call	Bond Future	2,024.7200	2.0247	1,807.4900	1.8075	(10.729)	0	0	0
2019/01/28	R213	02/05/2019	9.50	Put	Bond Future	1,460.5000	1.4605	1,591.9100	1.5919	8.998	0	0	0
2019/01/28	R213	02/05/2019	9.49	Put	Bond Future	1,487.2000	1.4872	1,620.5900	1.6206	8.969	0	0	0
2019/01/28	R213	02/05/2019	9.48	Call	Bond Future	1,955.0200	1.9550	1,741.7500	1.7418	(10.909)	0	0	0
2019/01/28	R213	01/08/2019	9.99	Put	Bond Future	1,313.0300	1.3130	1,404.1100	1.4041	6.937	0	0	0
2019/01/28	R213	01/08/2019	9.98	Call	Bond Future	4,435.1200	4.4351	4,171.6400	4.1716	(5.941)	0	0	0
2019/01/28	R213	01/08/2019			Bond Future	9.4596	85.9396	9.5178	85.5841	0.616	0.0000	0.0000	0
2019/01/28	R213	01/08/2019	9.99	Call	Bond Future	4,477.6000	4.4776	4,213.1000	4.2131	(5.907)	0	0	0
2019/01/28	R213	01/08/2019	9.98	Put	Bond Future	1,328.7000	1.3287	1,420.8000	1.4208	6.932	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
2019/01/28	R213	01/08/2019	10.00	Call	Bond Future	4,520.4100	4.5204	4,254.9000	4.2549	(5.874)	0	0	0
2019/01/28	R213	01/08/2019	10.00	Put	Bond Future	1,297.7500	1.2978	1,387.8200	1.3878	6.940	0	0	0
2019/01/28	R214	07/02/2019	9.05	Put	Bond Future	4,965.2400	4.9652	5,337.8800	5.3379	7.505	0	0	0
2019/01/28	R214	07/02/2019			Bond Future	9.7342	73.8196	9.7887	73.4463	0.560	0.0000	0.0000	10,546
2019/01/28	R214	07/02/2019	9.04	Call	Bond Future	0.5300	0.0005	0.0300	0.0000	(94.340)	0	0	0
2019/01/28	R214	07/02/2019	9.04	Put	Bond Future	5,041.7400	5.0417	5,414.4700	5.4145	7.393	0	0	0
2019/01/28	R214	07/02/2019	9.05	Call	Bond Future	0.6300	0.0006	0.0400	0.0000	(93.651)	0	0	0
2019/01/28	R214	07/02/2019	9.03	Call	Bond Future	0.4400	0.0004	0.0200	0.0000	(95.455)	0	0	0
2019/01/28	R214	07/02/2019	9.03	Put	Bond Future	5,118.3700	5.1184	5,491.1800	5.4912	7.284	0	0	0
2019/01/28	R214	02/05/2019	9.87	Call	Bond Future	2,232.7500	2.2328	1,995.6400	1.9956	(10.620)	0	0	0
2019/01/28	R214	02/05/2019	9.85	Call	Bond Future	2,156.8700	2.1569	1,923.9900	1.9240	(10.797)	0	0	0
2019/01/28	R214	02/05/2019			Bond Future	9.7848	71.7898	9.8408	71.4099	0.572	0.0000	0.0000	21,437
2019/01/28	R214	02/05/2019	9.85	Put	Bond Future	1,714.8300	1.7148	1,861.8100	1.8618	8.571	0	0	0
2019/01/28	R214	02/05/2019	9.87	Put	Bond Future	1,655.9800	1.6560	1,798.7300	1.7987	8.620	0	0	0
2019/01/28	R214	02/05/2019	9.86	Call	Bond Future	2,194.6600	2.1947	1,959.6500	1.9597	(10.708)	0	0	0
2019/01/28	R214	02/05/2019	9.86	Put	Bond Future	1,685.2000	1.6852	1,830.0500	1.8300	8.595	0	0	0
2019/01/28	R214	01/08/2019	10.34	Put	Bond Future	1,496.6800	1.4967	1,597.4200	1.5974	6.731	0	0	0
2019/01/28	R214	01/08/2019			Bond Future	9.8336	73.1751	9.8912	72.7877	0.586	0.0000	0.0000	0
2019/01/28	R214	01/08/2019	10.33	Call	Bond Future	4,744.0000	4.7440	4,458.4700	4.4585	(6.019)	0	0	0
2019/01/28	R214	01/08/2019	10.33	Put	Bond Future	1,514.5700	1.5146	1,616.4300	1.6164	6.725	0	0	0
2019/01/28	R214	01/08/2019	10.34	Call	Bond Future	4,788.7100	4.7887	4,502.0600	4.5021	(5.986)	0	0	0
2019/01/28	R214	01/08/2019	10.32	Call	Bond Future	4,699.6100	4.6996	4,415.1900	4.4152	(6.052)	0	0	0
2019/01/28	R214	01/08/2019	10.32	Put	Bond Future	1,532.8700	1.5329	1,635.8400	1.6358	6.717	0	0	0
2019/01/28	R248	07/02/2019	9.06	Put	Bond Future	6,532.1200	6.5321	7,008.7400	7.0087	7.297	0	0	0
2019/01/28	R248	07/02/2019			Bond Future	9.7592	94.2880	9.8138	93.8110	0.559	0.0000	0.0000	83,523
2019/01/28	R248	07/02/2019	9.06	Call	Bond Future	0.3700	0.0004	0.0200	0.0000	(94.595)	0	0	0
2019/01/28	R248	07/02/2019	9.05	Put	Bond Future	6,631.3500	6.6313	7,108.0200	7.1080	7.188	0	0	0
2019/01/28	R248	07/02/2019	9.07	Call	Bond Future	0.4400	0.0004	0.0200	0.0000	(95.455)	0	0	0
2019/01/28	R248	07/02/2019	9.07	Put	Bond Future	6,433.0700	6.4331	6,909.6200	6.9096	7.408	0	0	0
2019/01/28	R248	07/02/2019	9.05	Call	Bond Future	0.3100	0.0003	0.0100	0.0000	(96.774)	0	0	0
2019/01/28	R248	02/05/2019	9.90	Put	Bond Future	2,036.0800	2.0361	2,218.0500	2.2181	8.937	0	0	0
2019/01/28	R248	02/05/2019			Bond Future	9.8103	91.4683	9.8664	90.9829	0.571	0.0000	0.0000	92,556
2019/01/28	R248	02/05/2019	9.90	Call	Bond Future	2,810.7300	2.8107	2,507.2700	2.5073	(10.796)	0	0	0
2019/01/28	R248	02/05/2019	9.91	Call	Bond Future	2,860.0400	2.8600	2,553.8400	2.5538	(10.706)	0	0	0
2019/01/28	R248	02/05/2019	9.89	Put	Bond Future	2,073.0000	2.0730	2,257.7100	2.2577	8.910	0	0	0
2019/01/28	R248	02/05/2019	9.91	Put	Bond Future	1,999.7100	1.9997	2,178.9400	2.1789	8.963	0	0	0
2019/01/28	R248	02/05/2019	9.89	Call	Bond Future	2,761.8200	2.7618	2,461.1000	2.4611	(10.888)	0	0	0
2019/01/28	R248	01/08/2019	10.35	Call	Bond Future	5,932.9200	5.9329	5,568.3300	5.5683	(6.145)	0	0	0
2019/01/28	R248	01/08/2019	10.34	Put	Bond Future	1,896.4400	1.8964	2,028.3300	2.0283	6.955	0	0	0
2019/01/28	R248	01/08/2019			Bond Future	9.8597	93.2334	9.9174	92.7384	0.585	0.0000	0.0000	0
2019/01/28	R248	01/08/2019	10.36	Call	Bond Future	5,989.5600	5.9896	5,623.5200	5.6235	(6.111)	0	0	0
2019/01/28	R248	01/08/2019	10.36	Put	Bond Future	1,850.6400	1.8506	1,979.6200	1.9796	6.969	0	0	0
2019/01/28	R248	01/08/2019	10.35	Put	Bond Future	1,873.4100	1.8734	2,003.8400	2.0038	6.962	0	0	0
2019/01/28	R248	01/08/2019	10.34	Call	Bond Future	5,876.4200	5.8764	5,513.2900	5.5133	(6.179)	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
Total											1261529	