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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/01/2019 TO 29/01/2019

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
2019/01/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	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
2019/01/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	2025	07/02/2019			Bond Future	133.5419	133.5419	133.5460	133.5460	0.003	0.0000	0.0000	355
2019/01/29	2025	02/05/2019			Bond Future	135.8607	135.8607	135.8645	135.8645	0.003	0.0000	0.0000	691
2019/01/29	2025	01/08/2019			Bond Future	138.4677	138.4677	138.4713	138.4713	0.003	0.0000	0.0000	0
2019/01/29	2029	07/02/2019			Bond Future	101.5092	101.5092	101.5126	101.5126	0.003	0.0000	0.0000	80
2019/01/29	2029	02/05/2019			Bond Future	102.1990	102.1990	102.2020	102.2020	0.003	0.0000	0.0000	3,020
2019/01/29	2029	01/08/2019			Bond Future	104.1952	104.1952	104.1982	104.1982	0.003	0.0000	0.0000	0
2019/01/29	2030	07/02/2019	8.62	Call	Bond Future	0.1100	0.0001	0.0600	0.0001	(45.455)	0	0	0
2019/01/29	2030	07/02/2019	10.20	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	3,960
2019/01/29	2030	07/02/2019			Bond Future	9.2893	91.5078	9.2835	91.5448	(0.062)	0.0000	0.0000	29,518
2019/01/29	2030	07/02/2019	9.68	Put	Bond Future	27.2600	0.0273	19.3200	0.0193	(29.127)	0	0	0
2019/01/29	2030	07/02/2019	9.68	Call	Bond Future	2,476.4400	2.4764	2,505.5400	2.5055	1.175	0	0	3,960
2019/01/29	2030	07/02/2019	9.18	Put	Bond Future	966.7800	0.9668	916.5300	0.9165	(5.198)	0	0	0
2019/01/29	2030	07/02/2019	9.18	Call	Bond Future	265.5500	0.2655	252.3400	0.2523	(4.975)	0	0	3,960
2019/01/29	2030	07/02/2019	8.63	Call	Bond Future	0.1300	0.0001	0.0700	0.0001	(46.154)	0	0	0
2019/01/29	2030	07/02/2019	8.62	Put	Bond Future	4,410.2800	4.4103	4,373.1900	4.3732	(0.841)	0	0	0
2019/01/29	2030	07/02/2019	10.20	Call	Bond Future	5,573.1400	5.5731	5,610.1400	5.6101	0.664	0	0	0
2019/01/29	2030	07/02/2019	8.90	Call	Bond Future	14.4900	0.0145	11.3300	0.0113	(21.808)	0	0	1,320
2019/01/29	2030	07/02/2019	8.63	Put	Bond Future	4,342.3400	4.3423	4,305.2400	4.3052	(0.854)	0	0	0
2019/01/29	2030	07/02/2019	8.64	Call	Bond Future	0.1600	0.0002	0.0900	0.0001	(43.750)	0	0	0
2019/01/29	2030	07/02/2019	8.64	Put	Bond Future	4,274.4600	4.2745	4,237.3500	4.2374	(0.868)	0	0	0
2019/01/29	2030	07/02/2019	9.60	Put	Bond Future	56.8800	0.0569	43.1900	0.0432	(24.068)	0	0	0
2019/01/29	2030	07/02/2019	9.60	Call	Bond Future	2,011.8600	2.0119	2,035.2100	2.0352	1.161	0	0	1,320
2019/01/29	2030	07/02/2019	9.40	Put	Bond Future	275.2600	0.2753	239.4400	0.2394	(13.013)	0	0	0
2019/01/29	2030	07/02/2019	9.40	Call	Bond Future	978.4300	0.9784	979.6500	0.9797	0.125	0	0	0
2019/01/29	2030	07/02/2019	8.70	Put	Bond Future	3,868.7700	3.8688	3,831.5200	3.8315	(0.963)	0	0	0
2019/01/29	2030	07/02/2019	8.70	Call	Bond Future	0.5300	0.0005	0.3200	0.0003	(39.623)	0	0	0
2019/01/29	2030	07/02/2019	8.90	Put	Bond Future	2,545.6900	2.5457	2,505.4900	2.5055	(1.579)	0	0	0
2019/01/29	2030	02/05/2019	8.90	Put	Bond Future	3,435.7000	3.4357	3,400.8400	3.4008	(1.015)	0	0	0
2019/01/29	2030	02/05/2019	9.41	Call	Bond Future	1,882.8100	1.8828	1,894.2600	1.8943	0.608	0	0	0
2019/01/29	2030	02/05/2019			Bond Future	9.3497	93.0758	9.3438	93.1131	(0.064)	0.0000	0.0000	48,227
2019/01/29	2030	02/05/2019	9.39	Call	Bond Future	1,814.0000	1.8140	1,825.0000	1.8250	0.606	0	0	0
2019/01/29	2030	02/05/2019	9.39	Put	Bond Future	1,561.6700	1.5617	1,535.3100	1.5353	(1.688)	0	0	0
2019/01/29	2030	02/05/2019	10.20	Call	Bond Future	5,442.4800	5.4425	5,469.8900	5.4699	0.504	0	0	0
2019/01/29	2030	02/05/2019	10.20	Put	Bond Future	308.3000	0.3083	298.3500	0.2984	(3.227)	0	0	3,000
2019/01/29	2030	02/05/2019	8.90	Call	Bond Future	553.0100	0.5530	555.5100	0.5555	0.452	0	0	3,000
2019/01/29	2030	02/05/2019	9.41	Put	Bond Future	1,505.5100	1.5055	1,479.6000	1.4796	(1.721)	0	0	0
2019/01/29	2030	02/05/2019	9.40	Call	Bond Future	1,848.2300	1.8482	1,859.4600	1.8595	0.608	0	0	3,000
2019/01/29	2030	02/05/2019	9.40	Put	Bond Future	1,533.3900	1.5334	1,507.2600	1.5073	(1.704)	0	0	0
2019/01/29	2030	01/08/2019	9.91	Put	Bond Future	1,306.9900	1.3070	1,289.3600	1.2894	(1.349)	0	0	0
2019/01/29	2030	01/08/2019			Bond Future	9.4086	90.8664	9.4025	90.9043	(0.065)	0.0000	0.0000	0
2019/01/29	2030	01/08/2019	9.91	Call	Bond Future	4,327.8000	4.3278	4,348.0800	4.3481	0.469	0	0	0
2019/01/29	2030	01/08/2019	9.92	Call	Bond Future	4,370.7100	4.3707	4,391.1300	4.3911	0.467	0	0	0

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2019/01/29	2030	01/08/2019	9.90	Put	Bond Future	1,323.1300	1.3231	1,305.3700	1.3054	(1.342)	0	0	0
2019/01/29	2030	01/08/2019	9.92	Put	Bond Future	1,291.0300	1.2910	1,273.5400	1.2735	(1.355)	0	0	0
2019/01/29	2030	01/08/2019	9.90	Call	Bond Future	4,285.0100	4.2850	4,305.1600	4.3052	0.470	0	0	0
2019/01/29	2032	07/02/2019	8.81	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2019/01/29	2032	07/02/2019	8.80	Put	Bond Future	5,241.1800	5.2412	5,166.2500	5.1663	(1.430)	0	0	0
2019/01/29	2032	07/02/2019			Bond Future	9.5296	93.5692	9.5187	93.6441	(0.114)	0.0000	0.0000	21,390
2019/01/29	2032	07/02/2019	8.82	Call	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2019/01/29	2032	07/02/2019	8.82	Put	Bond Future	5,091.9600	5.0920	5,017.0200	5.0170	(1.472)	0	0	0
2019/01/29	2032	07/02/2019	8.81	Put	Bond Future	5,166.5200	5.1665	5,091.5900	5.0916	(1.450)	0	0	0
2019/01/29	2032	07/02/2019	8.80	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2019/01/29	2032	02/05/2019	9.62	Put	Bond Future	1,764.4200	1.7644	1,718.8900	1.7189	(2.580)	0	0	0
2019/01/29	2032	02/05/2019	9.61	Call	Bond Future	1,928.7400	1.9287	1,958.6300	1.9586	1.550	0	0	0
2019/01/29	2032	02/05/2019			Bond Future	9.5905	91.0164	9.5793	91.0923	(0.116)	0.0000	0.0000	38,741
2019/01/29	2032	02/05/2019	9.62	Call	Bond Future	1,965.1600	1.9652	1,995.4900	1.9955	1.543	0	0	0
2019/01/29	2032	02/05/2019	9.61	Put	Bond Future	1,795.8900	1.7959	1,749.9200	1.7499	(2.560)	0	0	0
2019/01/29	2032	02/05/2019	9.63	Call	Bond Future	2,002.1200	2.0021	2,032.8900	2.0329	1.537	0	0	0
2019/01/29	2032	02/05/2019	9.63	Put	Bond Future	1,733.5700	1.7336	1,688.4800	1.6885	(2.601)	0	0	0
2019/01/29	2032	01/08/2019	10.10	Call	Bond Future	4,494.6200	4.4946	4,540.3500	4.5404	1.017	0	0	0
2019/01/29	2032	01/08/2019	10.11	Put	Bond Future	1,516.5500	1.5166	1,485.3800	1.4854	(2.055)	0	0	0
2019/01/29	2032	01/08/2019			Bond Future	9.6482	92.7728	9.6367	92.8500	(0.119)	0.0000	0.0000	0
2019/01/29	2032	01/08/2019	10.10	Put	Bond Future	1,535.2100	1.5352	1,503.7800	1.5038	(2.047)	0	0	0
2019/01/29	2032	01/08/2019	10.11	Call	Bond Future	4,539.9100	4.5399	4,585.9000	4.5859	1.013	0	0	0
2019/01/29	2032	01/08/2019	10.09	Call	Bond Future	4,449.7100	4.4497	4,495.1800	4.4952	1.022	0	0	0
2019/01/29	2032	01/08/2019	10.09	Put	Bond Future	1,554.3200	1.5543	1,522.6300	1.5226	(2.039)	0	0	0
2019/01/29	2033	07/02/2019			Bond Future	104.1402	104.1402	104.0192	104.0192	(0.116)	0.0000	0.0000	120
2019/01/29	2033	02/05/2019			Bond Future	104.8034	104.8034	104.6800	104.6800	(0.118)	0.0000	0.0000	5,970
2019/01/29	2033	01/08/2019			Bond Future	106.8506	106.8506	106.7245	106.7245	(0.118)	0.0000	0.0000	0
2019/01/29	2037	07/02/2019	9.06	Put	Bond Future	5,574.0900	5.5741	5,529.3100	5.5293	(0.803)	0	0	0
2019/01/29	2037	07/02/2019	9.05	Call	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	0
2019/01/29	2037	07/02/2019			Bond Future	9.7492	89.7789	9.7434	89.8236	(0.059)	0.0000	0.0000	38,788
2019/01/29	2037	07/02/2019	9.06	Call	Bond Future	0.1000	0.0001	0.0500	0.0001	(50.000)	0	0	0
2019/01/29	2037	07/02/2019	9.05	Put	Bond Future	5,658.7800	5.6588	5,614.0100	5.6140	(0.791)	0	0	0
2019/01/29	2037	07/02/2019	9.07	Call	Bond Future	0.1200	0.0001	0.0600	0.0001	(50.000)	0	0	0
2019/01/29	2037	07/02/2019	9.07	Put	Bond Future	5,489.5200	5.4895	5,444.7300	5.4447	(0.816)	0	0	0
2019/01/29	2037	02/05/2019	9.81	Put	Bond Future	2,090.1100	2.0901	2,056.9600	2.0570	(1.586)	0	0	0
2019/01/29	2037	02/05/2019			Bond Future	9.8101	91.3173	9.8042	91.3625	(0.060)	0.0000	0.0000	56,904
2019/01/29	2037	02/05/2019	9.80	Call	Bond Future	2,049.3700	2.0494	2,061.1600	2.0612	0.575	0	0	0
2019/01/29	2037	02/05/2019	9.80	Put	Bond Future	2,126.8100	2.1268	2,093.4000	2.0934	(1.571)	0	0	0
2019/01/29	2037	02/05/2019	9.81	Call	Bond Future	2,089.0400	2.0890	2,101.0900	2.1011	0.577	0	0	0
2019/01/29	2037	02/05/2019	9.79	Call	Bond Future	2,010.0900	2.0101	2,021.6300	2.0216	0.574	0	0	0
2019/01/29	2037	02/05/2019	9.79	Put	Bond Future	2,164.0000	2.1640	2,130.3400	2.1303	(1.555)	0	0	0
2019/01/29	2037	01/08/2019	10.31	Call	Bond Future	4,979.4800	4.9795	5,002.8700	5.0029	0.470	0	0	0
2019/01/29	2037	01/08/2019			Bond Future	9.8709	88.8236	9.8648	88.8696	(0.062)	0.0000	0.0000	0
2019/01/29	2037	01/08/2019	10.29	Call	Bond Future	4,880.4300	4.8804	4,903.4800	4.9035	0.472	0	0	0
2019/01/29	2037	01/08/2019	10.29	Put	Bond Future	1,806.3600	1.8064	1,783.5000	1.7835	(1.266)	0	0	0

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2019/01/29	2037	01/08/2019	10.31	Put	Bond Future	1,762.8100	1.7628	1,740.2900	1.7403	(1.278)	0	0	0
2019/01/29	2037	01/08/2019	10.30	Call	Bond Future	4,929.8700	4.9299	4,953.0900	4.9531	0.471	0	0	0
2019/01/29	2037	01/08/2019	10.30	Put	Bond Future	1,784.4600	1.7845	1,761.7700	1.7618	(1.272)	0	0	0
2019/01/29	2038	07/02/2019			Bond Future	122.0693	122.0693	122.0738	122.0738	0.004	0.0000	0.0000	2,995
2019/01/29	2038	02/05/2019			Bond Future	124.1889	124.1889	124.1929	124.1929	0.003	0.0000	0.0000	9,441
2019/01/29	2038	01/08/2019			Bond Future	126.5621	126.5621	126.5660	126.5660	0.003	0.0000	0.0000	0
2019/01/29	2040	07/02/2019	9.13	Call	Bond Future	0.1100	0.0001	0.0500	0.0001	(54.545)	0	0	0
2019/01/29	2040	07/02/2019	9.11	Put	Bond Future	6,120.3200	6.1203	6,072.1700	6.0722	(0.787)	0	0	0
2019/01/29	2040	07/02/2019			Bond Future	9.8091	93.1510	9.8033	93.1991	(0.059)	0.0000	0.0000	10,535
2019/01/29	2040	07/02/2019	9.13	Put	Bond Future	5,936.4800	5.9365	5,888.3100	5.8883	(0.811)	0	0	0
2019/01/29	2040	07/02/2019	9.11	Call	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2019/01/29	2040	07/02/2019	9.12	Put	Bond Future	6,028.3300	6.0283	5,980.1700	5.9802	(0.799)	0	0	0
2019/01/29	2040	07/02/2019	9.12	Call	Bond Future	0.0900	0.0001	0.0400	0.0000	(55.556)	0	0	0
2019/01/29	2040	02/05/2019	9.60	Call	Bond Future	1,245.1100	1.2451	1,251.4900	1.2515	0.512	0	0	1,150
2019/01/29	2040	02/05/2019	9.89	Call	Bond Future	2,349.6400	2.3496	2,363.1400	2.3631	0.575	0	0	0
2019/01/29	2040	02/05/2019	9.88	Put	Bond Future	2,217.6100	2.2176	2,182.2000	2.1822	(1.597)	0	0	0
2019/01/29	2040	02/05/2019			Bond Future	9.8692	94.7471	9.8633	94.7957	(0.060)	0.0000	0.0000	20,023
2019/01/29	2040	02/05/2019	10.20	Put	Bond Future	1,227.3600	1.2274	1,201.1400	1.2011	(2.136)	0	0	0
2019/01/29	2040	02/05/2019	10.20	Call	Bond Future	3,884.9900	3.8850	3,907.4100	3.9074	0.577	0	0	1,150
2019/01/29	2040	02/05/2019	9.60	Put	Bond Future	3,502.8500	3.5029	3,460.5900	3.4606	(1.206)	0	0	0
2019/01/29	2040	02/05/2019	9.90	Call	Bond Future	2,393.5200	2.3935	2,407.3100	2.4073	0.576	0	0	0
2019/01/29	2040	02/05/2019	9.90	Put	Bond Future	2,141.1500	2.1412	2,106.3000	2.1063	(1.628)	0	0	0
2019/01/29	2040	02/05/2019	9.89	Put	Bond Future	2,179.2200	2.1792	2,144.0800	2.1441	(1.613)	0	0	0
2019/01/29	2040	02/05/2019	9.88	Call	Bond Future	2,305.9600	2.3060	2,319.1900	2.3192	0.574	0	0	0
2019/01/29	2040	01/08/2019	10.36	Call	Bond Future	5,327.6100	5.3276	5,352.5300	5.3525	0.468	0	0	0
2019/01/29	2040	01/08/2019	10.37	Put	Bond Future	1,908.7800	1.9088	1,884.5400	1.8845	(1.270)	0	0	0
2019/01/29	2040	01/08/2019			Bond Future	9.9294	92.0693	9.9233	92.1187	(0.061)	0.0000	0.0000	0
2019/01/29	2040	01/08/2019	10.36	Put	Bond Future	1,932.2300	1.9322	1,907.8100	1.9078	(1.264)	0	0	0
2019/01/29	2040	01/08/2019	10.37	Call	Bond Future	5,380.6100	5.3806	5,405.7100	5.4057	0.466	0	0	0
2019/01/29	2040	01/08/2019	10.38	Call	Bond Future	5,434.0000	5.4340	5,459.2700	5.4593	0.465	0	0	0
2019/01/29	2040	01/08/2019	10.38	Put	Bond Future	1,885.8400	1.8858	1,861.7700	1.8618	(1.276)	0	0	0
2019/01/29	2044	07/02/2019	9.18	Put	Bond Future	5,874.7400	5.8747	5,783.5100	5.7835	(1.553)	0	0	0
2019/01/29	2044	07/02/2019			Bond Future	9.8388	90.2235	9.8280	90.3147	(0.109)	0.0000	0.0000	27,669
2019/01/29	2044	07/02/2019	9.17	Call	Bond Future	0.1300	0.0001	0.0700	0.0001	(46.154)	0	0	0
2019/01/29	2044	07/02/2019	9.17	Put	Bond Future	5,968.7700	5.9688	5,877.5500	5.8775	(1.528)	0	0	0
2019/01/29	2044	07/02/2019	9.18	Call	Bond Future	0.1600	0.0002	0.0900	0.0001	(43.750)	0	0	0
2019/01/29	2044	07/02/2019	9.16	Call	Bond Future	0.1000	0.0001	0.0600	0.0001	(40.000)	0	0	0
2019/01/29	2044	07/02/2019	9.16	Put	Bond Future	6,062.9500	6.0629	5,971.7500	5.9717	(1.504)	0	0	0
2019/01/29	2044	02/05/2019	9.90	Call	Bond Future	2,318.2000	2.3182	2,353.7700	2.3538	1.534	0	0	0
2019/01/29	2044	02/05/2019			Bond Future	9.8967	91.7694	9.8857	91.8619	(0.112)	0.0000	0.0000	26,836
2019/01/29	2044	02/05/2019	9.90	Put	Bond Future	2,291.0200	2.2910	2,234.1300	2.2341	(2.483)	0	0	0
2019/01/29	2044	02/05/2019	9.91	Call	Bond Future	2,362.1200	2.3621	2,398.2100	2.3982	1.528	0	0	0
2019/01/29	2044	02/05/2019	9.92	Put	Bond Future	2,212.2600	2.2123	2,156.4200	2.1564	(2.524)	0	0	0
2019/01/29	2044	02/05/2019	9.91	Put	Bond Future	2,251.3700	2.2514	2,195.0000	2.1950	(2.504)	0	0	0
2019/01/29	2044	02/05/2019	9.92	Call	Bond Future	2,406.4400	2.4064	2,443.0600	2.4431	1.522	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
2019/01/29	2044	01/08/2019	9.86	Put	Bond Future	3,727.7300	3.7277	3,670.1900	3.6702	(1.544)	0	0	0
2019/01/29	2044	01/08/2019	10.53	Call	Bond Future	6,214.9100	6.2149	6,274.2900	6.2743	0.955	0	0	0
2019/01/29	2044	01/08/2019	10.40	Put	Bond Future	1,941.6000	1.9416	1,903.0600	1.9031	(1.985)	0	0	0
2019/01/29	2044	01/08/2019			Bond Future	9.9547	89.1595	9.9433	89.2535	(0.114)	0.0000	0.0000	0
2019/01/29	2044	01/08/2019	10.39	Call	Bond Future	5,448.1100	5.4481	5,503.2400	5.5032	1.012	0	0	0
2019/01/29	2044	01/08/2019	10.39	Put	Bond Future	1,965.2700	1.9653	1,926.4100	1.9264	(1.977)	0	0	0
2019/01/29	2044	01/08/2019	9.86	Call	Bond Future	2,938.7500	2.9388	2,975.2000	2.9752	1.240	0	0	100
2019/01/29	2044	01/08/2019	10.53	Put	Bond Future	1,660.7500	1.6607	1,626.1400	1.6261	(2.084)	0	0	100
2019/01/29	2044	01/08/2019	10.40	Call	Bond Future	5,501.7200	5.5017	5,557.1700	5.5572	1.008	0	0	0
2019/01/29	2044	01/08/2019	9.36	Put	Bond Future	6,404.7200	6.4047	6,329.5800	6.3296	(1.173)	0	0	0
2019/01/29	2044	01/08/2019	9.36	Call	Bond Future	1,247.7400	1.2477	1,266.5900	1.2666	1.511	0	0	100
2019/01/29	2044	01/08/2019	10.38	Call	Bond Future	5,394.4200	5.3944	5,449.2400	5.4492	1.016	0	0	0
2019/01/29	2044	01/08/2019	10.38	Put	Bond Future	1,988.9900	1.9890	1,949.8200	1.9498	(1.969)	0	0	0
2019/01/29	2046	07/02/2019			Bond Future	116.3239	116.3239	116.3280	116.3280	0.004	0.0000	0.0000	2,393
2019/01/29	2046	02/05/2019			Bond Future	116.6579	116.6579	116.6618	116.6618	0.003	0.0000	0.0000	10,458
2019/01/29	2046	01/08/2019			Bond Future	118.9367	118.9367	118.9405	118.9405	0.003	0.0000	0.0000	0
2019/01/29	2050	07/02/2019			Bond Future	120.3638	120.3638	120.3683	120.3683	0.004	0.0000	0.0000	3,083
2019/01/29	2050	02/05/2019			Bond Future	122.4536	122.4536	122.4579	122.4579	0.003	0.0000	0.0000	10,593
2019/01/29	2050	01/08/2019			Bond Future	123.0274	123.0274	123.0315	123.0315	0.003	0.0000	0.0000	0
2019/01/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	AL37	07/02/2019			Index Future	616.4810	616.4810	616.7870	616.7870	0.050	0.0000	0.0000	0
2019/01/29	AL37	02/05/2019			Index Future	627.0400	627.0400	627.3490	627.3490	0.049	0.0000	0.0000	0
2019/01/29	AL37	01/08/2019			Index Future	639.1350	639.1350	639.4480	639.4480	0.049	0.0000	0.0000	0
2019/01/29	AL7T	07/02/2019			Index Future	711.0100	711.0100	711.1160	711.1160	0.015	0.0000	0.0000	0
2019/01/29	AL7T	02/05/2019			Index Future	723.1880	723.1880	723.2930	723.2930	0.015	0.0000	0.0000	0
2019/01/29	AL7T	01/08/2019			Index Future	737.1370	737.1370	737.2430	737.2430	0.014	0.0000	0.0000	0
2019/01/29	ALBI	07/02/2019			Index Future	643.5110	643.5110	643.7650	643.7650	0.039	0.0000	0.0000	396
2019/01/29	ALBI	02/05/2019			Index Future	654.5330	654.5330	654.7890	654.7890	0.039	0.0000	0.0000	751
2019/01/29	ALBI	01/08/2019			Index Future	667.1580	667.1580	667.4170	667.4170	0.039	0.0000	0.0000	0
2019/01/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	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
2019/01/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	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
2019/01/29	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/29	ES33	07/02/2019			Bond Future	10.9356		78.3256	10.9292	78.3627	(0.058)	0.0000	0.0000	0
2019/01/29	ES33	02/05/2019			Bond Future	11.0353		75.8772	11.0288	75.9147	(0.059)	0.0000	0.0000	350
2019/01/29	ES33	01/08/2019			Bond Future	11.1364		77.3415	11.1297	77.3795	(0.060)	0.0000	0.0000	0
2019/01/29	ES42	07/02/2019			Bond Future	11.1646		80.5940	11.1634	80.6023	(0.011)	0.0000	0.0000	0
2019/01/29	ES42	02/05/2019			Bond Future	11.2639		77.7146	11.2627	77.7227	(0.011)	0.0000	0.0000	4,919
2019/01/29	ES42	01/08/2019			Bond Future	11.3628		79.2147	11.3615	79.2228	(0.011)	0.0000	0.0000	0
2019/01/29	GOVI	07/02/2019	666.53	Put	GOVI	294,830.0000		29.4830	292,330.0000	29.2330	(0.848)	0	0	0
2019/01/29	GOVI	07/02/2019			GOVI	637.0470		637.0470	637.2970	637.2970	0.039	0.0000	0.0000	46
2019/01/29	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/29	GOVI	07/02/2019	666.52	Put	GOVI	294,730.0000		29.4730	292,230.0000	29.2230	(0.848)	0	0	0
2019/01/29	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/29	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/29	GOVI	07/02/2019	666.51	Put	GOVI	294,630.0000		29.4630	292,130.0000	29.2130	(0.849)	0	0	0
2019/01/29	GOVI	02/05/2019	647.87	Call	GOVI	880.0000		0.0880	3,410.0000	0.3410	287.500	0	0	0
2019/01/29	GOVI	02/05/2019	647.88	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/29	GOVI	02/05/2019	647.86	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/29	GOVI	02/05/2019			GOVI	647.9580		647.9580	648.2110	648.2110	0.039	0.0000	0.0000	434
2019/01/29	GOVI	02/05/2019	647.87	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/29	GOVI	02/05/2019	647.88	Call	GOVI	780.0000		0.0780	3,310.0000	0.3310	324.359	0	0	0
2019/01/29	GOVI	02/05/2019	647.86	Call	GOVI	980.0000		0.0980	3,510.0000	0.3510	258.163	0	0	0
2019/01/29	GOVI	01/08/2019	638.68	Call	GOVI	217,760.0000		21.7760	220,320.0000	22.0320	1.176	0	0	0
2019/01/29	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/29	GOVI	01/08/2019			GOVI	660.4560		660.4560	660.7120	660.7120	0.039	0.0000	0.0000	0
2019/01/29	GOVI	01/08/2019	638.69	Call	GOVI	217,660.0000		21.7660	220,220.0000	22.0220	1.176	0	0	0
2019/01/29	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/29	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/29	GOVI	01/08/2019	638.67	Call	GOVI	217,860.0000		21.7860	220,420.0000	22.0420	1.175	0	0	0
2019/01/29	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/29	IGOV	07/02/2019			Index Future	256.7250		256.7250	256.6390	256.6390	(0.033)	0.0000	0.0000	105
2019/01/29	IGOV	02/05/2019			Index Future	261.1810		261.1810	261.0930	261.0930	(0.034)	0.0000	0.0000	715
2019/01/29	IGOV	01/08/2019			Index Future	266.2820		266.2820	266.1910	266.1910	(0.034)	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
2019/01/29	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/29	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/01/29	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/01/29	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/29	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/01/29	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/01/29	IS02	20/12/2019			Interest Rate Swap	102.8200	102.8200	102.8200	102.8200	0.000	0.0000	0.0000	0
2019/01/29	IS02	23/03/2020			Interest Rate Swap	98.8300	98.8300	98.8400	98.8400	0.010	0.0000	0.0000	0
2019/01/29	IS02	22/06/2020			Interest Rate Swap	102.4000	102.4000	102.4000	102.4000	0.000	0.0000	0.0000	0
2019/01/29	IS02	21/09/2020			Interest Rate Swap	99.3800	99.3800	99.3800	99.3800	0.000	0.0000	0.0000	0
2019/01/29	IS05	17/12/2020			Interest Rate Swap	96.1600	96.1600	96.1700	96.1700	0.010	0.0000	0.0000	0
2019/01/29	IS05	16/03/2021			Interest Rate Swap	95.3200	95.3200	95.3300	95.3300	0.010	0.0000	0.0000	0
2019/01/29	IS05	15/06/2021			Interest Rate Swap	94.4400	94.4400	94.4400	94.4400	0.000	0.0000	0.0000	0
2019/01/29	IS05	21/09/2021			Interest Rate Swap	94.5300	94.5300	94.5400	94.5400	0.011	0.0000	0.0000	0
2019/01/29	IS05	21/12/2021			Interest Rate Swap	96.6700	96.6700	96.6700	96.6700	0.000	0.0000	0.0000	51
2019/01/29	IS05	15/03/2022			Interest Rate Swap	96.7600	96.7600	96.7600	96.7600	0.000	0.0000	0.0000	0
2019/01/29	IS05	21/06/2022			Interest Rate Swap	97.8900	97.8900	97.9100	97.9100	0.020	0.0000	0.0000	0
2019/01/29	IS05	20/09/2022			Interest Rate Swap	101.7700	101.7700	101.8000	101.8000	0.029	0.0000	0.0000	0
2019/01/29	IS05	20/12/2022			Interest Rate Swap	102.9800	102.9800	103.0200	103.0200	0.039	0.0000	0.0000	0
2019/01/29	IS05	22/03/2023			Interest Rate Swap	96.3000	96.3000	96.3400	96.3400	0.042	0.0000	0.0000	0
2019/01/29	IS05	20/06/2023			Interest Rate Swap	102.3200	102.3200	102.3600	102.3600	0.039	0.0000	0.0000	0
2019/01/29	IS05	19/09/2023			Interest Rate Swap	97.7700	97.7700	97.8200	97.8200	0.051	0.0000	0.0000	0
2019/01/29	IS10	17/12/2025			Interest Rate Swap	94.2800	94.2800	94.3000	94.3000	0.021	0.0000	0.0000	0
2019/01/29	IS10	16/03/2026			Interest Rate Swap	91.2600	91.2600	91.2700	91.2700	0.011	0.0000	0.0000	0
2019/01/29	IS10	15/06/2026			Interest Rate Swap	89.9900	89.9900	89.9900	89.9900	0.000	0.0000	0.0000	0
2019/01/29	IS10	21/09/2026			Interest Rate Swap	92.1500	92.1500	92.1500	92.1500	0.000	0.0000	0.0000	0
2019/01/29	IS10	21/12/2026			Interest Rate Swap	95.9600	95.9600	95.9500	95.9500	(0.010)	0.0000	0.0000	0
2019/01/29	IS10	15/03/2027			Interest Rate Swap	94.5100	94.5100	94.5100	94.5100	0.000	0.0000	0.0000	0
2019/01/29	IS10	21/06/2027			Interest Rate Swap	96.5900	96.5900	96.6000	96.6000	0.010	0.0000	0.0000	0
2019/01/29	IS10	20/09/2027			Interest Rate Swap	102.0500	102.0500	102.0800	102.0800	0.029	0.0000	0.0000	0
2019/01/29	IS10	20/12/2027			Interest Rate Swap	102.4000	102.4000	102.4400	102.4400	0.039	0.0000	0.0000	0
2019/01/29	IS10	22/03/2028			Interest Rate Swap	95.8800	95.8800	95.9200	95.9200	0.042	0.0000	0.0000	0
2019/01/29	IS10	20/06/2028			Interest Rate Swap	103.0900	103.0900	103.1300	103.1300	0.039	0.0000	0.0000	0
2019/01/29	IS10	19/09/2028			Interest Rate Swap	96.6200	96.6200	96.6500	96.6500	0.031	0.0000	0.0000	0
2019/01/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/29	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/29	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/29	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/29	R023	07/02/2019	10.59	Call	Bond Future	8,602.7100	8.6027	8,655.9100	8.6559	0.618	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
2019/01/29	R023	07/02/2019			Bond Future	7.9114	102.9770	7.8957	103.0302	(0.198)	0.0000	0.0000	32,021
2019/01/29	R023	07/02/2019	10.57	Call	Bond Future	8,541.9400	8.5419	8,595.1400	8.5951	0.623	0	0	0
2019/01/29	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/29	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/29	R023	07/02/2019	10.58	Call	Bond Future	8,572.3300	8.5723	8,625.5300	8.6255	0.621	0	0	0
2019/01/29	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/29	R023	02/05/2019	8.45	Call	Bond Future	1,830.7900	1.8308	1,872.3100	1.8723	2.268	0	0	0
2019/01/29	R023	02/05/2019	8.44	Put	Bond Future	192.9000	0.1929	180.4000	0.1804	(6.480)	0	0	0
2019/01/29	R023	02/05/2019			Bond Future	7.9359	100.8128	7.9192	100.8666	(0.210)	0.0000	0.0000	65,479
2019/01/29	R023	02/05/2019	8.46	Call	Bond Future	1,857.9900	1.8580	1,899.7400	1.8997	2.247	0	0	0
2019/01/29	R023	02/05/2019	8.46	Put	Bond Future	183.9400	0.1839	171.9100	0.1719	(6.540)	0	0	0
2019/01/29	R023	02/05/2019	8.45	Put	Bond Future	188.3600	0.1884	176.1000	0.1761	(6.509)	0	0	0
2019/01/29	R023	02/05/2019	8.44	Call	Bond Future	1,803.7100	1.8037	1,844.9900	1.8450	2.289	0	0	0
2019/01/29	R023	01/08/2019	8.95	Call	Bond Future	3,298.8900	3.2989	3,342.5100	3.3425	1.322	0	0	0
2019/01/29	R023	01/08/2019			Bond Future	7.9404	102.7580	7.9225	102.8126	(0.226)	0.0000	0.0000	0
2019/01/29	R023	01/08/2019	8.93	Call	Bond Future	3,246.6100	3.2466	3,290.0200	3.2900	1.337	0	0	0
2019/01/29	R023	01/08/2019	8.93	Put	Bond Future	288.3700	0.2884	277.1900	0.2772	(3.877)	0	0	0
2019/01/29	R023	01/08/2019	8.95	Put	Bond Future	281.9900	0.2820	271.0200	0.2710	(3.890)	0	0	0
2019/01/29	R023	01/08/2019	8.94	Call	Bond Future	3,272.8200	3.2728	3,316.3300	3.3163	1.329	0	0	0
2019/01/29	R023	01/08/2019	8.94	Put	Bond Future	285.2500	0.2852	274.1700	0.2742	(3.884)	0	0	0
2019/01/29	R035	07/02/2019	8.98	Call	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	0
2019/01/29	R035	07/02/2019			Bond Future	9.6748	97.5857	9.6689	97.6305	(0.060)	0.0000	0.0000	11,457
2019/01/29	R035	07/02/2019	8.96	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2019/01/29	R035	07/02/2019	8.96	Put	Bond Future	5,735.5500	5.7355	5,690.7400	5.6907	(0.781)	0	0	0
2019/01/29	R035	07/02/2019	8.98	Put	Bond Future	5,568.1200	5.5681	5,523.3100	5.5233	(0.805)	0	0	0
2019/01/29	R035	07/02/2019	8.97	Call	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2019/01/29	R035	07/02/2019	8.97	Put	Bond Future	5,651.7800	5.6518	5,606.9700	5.6070	(0.793)	0	0	0
2019/01/29	R035	02/05/2019	9.74	Put	Bond Future	2,083.6200	2.0836	2,050.4500	2.0504	(1.592)	0	0	0
2019/01/29	R035	02/05/2019			Bond Future	9.7333	94.7588	9.7273	94.8041	(0.061)	0.0000	0.0000	72,344
2019/01/29	R035	02/05/2019	9.74	Call	Bond Future	2,134.3300	2.1343	2,146.5200	2.1465	0.571	0	0	0
2019/01/29	R035	02/05/2019	9.75	Call	Bond Future	2,174.3400	2.1743	2,186.7800	2.1868	0.572	0	0	0
2019/01/29	R035	02/05/2019	9.75	Put	Bond Future	2,047.9100	2.0479	2,014.9900	2.0150	(1.607)	0	0	0
2019/01/29	R035	02/05/2019	9.73	Call	Bond Future	2,094.7000	2.0947	2,106.6400	2.1066	0.570	0	0	0
2019/01/29	R035	02/05/2019	9.73	Put	Bond Future	2,119.8000	2.1198	2,086.3800	2.0864	(1.577)	0	0	0
2019/01/29	R035	01/08/2019	10.23	Call	Bond Future	5,003.0600	5.0031	5,026.2000	5.0262	0.463	0	0	0
2019/01/29	R035	01/08/2019	10.22	Put	Bond Future	1,816.0100	1.8160	1,793.0900	1.7931	(1.262)	0	0	0
2019/01/29	R035	01/08/2019			Bond Future	9.7899	96.5873	9.7838	96.6332	(0.063)	0.0000	0.0000	0
2019/01/29	R035	01/08/2019	10.24	Call	Bond Future	5,052.7600	5.0528	5,076.0700	5.0761	0.461	0	0	0
2019/01/29	R035	01/08/2019	10.24	Put	Bond Future	1,772.9500	1.7729	1,750.3700	1.7504	(1.274)	0	0	0
2019/01/29	R035	01/08/2019	10.23	Put	Bond Future	1,794.2300	1.7942	1,771.4800	1.7715	(1.268)	0	0	0
2019/01/29	R035	01/08/2019	10.22	Call	Bond Future	4,953.7700	4.9538	4,976.7400	4.9767	0.464	0	0	0
2019/01/29	R186	07/02/2019	8.20	Call	Bond Future	0.4600	0.0005	0.2500	0.0003	(45.652)	0	0	0
2019/01/29	R186	07/02/2019	9.10	Put	Bond Future	31.1200	0.0311	23.9200	0.0239	(23.136)	0	0	1,000
2019/01/29	R186	07/02/2019	8.21	Put	Bond Future	3,357.0000	3.3570	3,352.4200	3.3524	(0.136)	0	0	0
2019/01/29	R186	07/02/2019	8.50	Call	Bond Future	49.0800	0.0491	40.0800	0.0401	(18.337)	0	0	1,000
2019/01/29	R186	07/02/2019	9.50	Call	Bond Future	4,265.1200	4.2651	4,269.3200	4.2693	0.098	0	0	0

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2019/01/29	R186	07/02/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,170
2019/01/29	R186	07/02/2019			Bond Future	8.7637	111.2171	8.7630	111.2214	(0.008)	0.0000	0.0000	65,604
2019/01/29	R186	07/02/2019	9.00	Call	Bond Future	1,473.3700	1.4734	1,464.2200	1.4642	(0.621)	0	0	0
2019/01/29	R186	07/02/2019	9.00	Put	Bond Future	80.5300	0.0805	67.0500	0.0671	(16.739)	0	0	7,500
2019/01/29	R186	07/02/2019	9.20	Put	Bond Future	10.7500	0.0107	7.5200	0.0075	(30.047)	0	0	0
2019/01/29	R186	07/02/2019	9.20	Call	Bond Future	2,564.5300	2.5645	2,565.6300	2.5656	0.043	0	0	3,000
2019/01/29	R186	07/02/2019	9.30	Call	Bond Future	3,131.5000	3.1315	3,134.5800	3.1346	0.098	0	0	0
2019/01/29	R186	07/02/2019	9.30	Put	Bond Future	3.3500	0.0034	2.1000	0.0021	(37.313)	0	0	0
2019/01/29	R186	07/02/2019	9.38	Put	Bond Future	1.2300	0.0012	0.7000	0.0007	(43.089)	0	0	0
2019/01/29	R186	07/02/2019	9.38	Call	Bond Future	3,585.9900	3.5860	3,589.7900	3.5898	0.106	0	0	6,000
2019/01/29	R186	07/02/2019	8.20	Put	Bond Future	3,418.7400	3.4187	3,414.2000	3.4142	(0.133)	0	0	0
2019/01/29	R186	07/02/2019	9.10	Call	Bond Future	2,006.4700	2.0065	2,003.6000	2.0036	(0.143)	0	0	0
2019/01/29	R186	07/02/2019	8.21	Call	Bond Future	0.5500	0.0006	0.3000	0.0003	(45.455)	0	0	0
2019/01/29	R186	07/02/2019	8.30	Put	Bond Future	2,804.7600	2.8048	2,799.4000	2.7994	(0.191)	0	0	0
2019/01/29	R186	07/02/2019	8.50	Put	Bond Future	1,631.2200	1.6312	1,617.8900	1.6179	(0.817)	0	0	0
2019/01/29	R186	07/02/2019	9.50	Put	Bond Future	0.2500	0.0003	0.1200	0.0001	(52.000)	0	0	5,000
2019/01/29	R186	07/02/2019	9.92	Call	Bond Future	6,600.7400	6.6007	6,605.0700	6.6051	0.066	0	0	0
2019/01/29	R186	07/02/2019	9.23	Put	Bond Future	7.6600	0.0077	5.1900	0.0052	(32.245)	0	0	0
2019/01/29	R186	07/02/2019	9.23	Call	Bond Future	2,734.1800	2.7342	2,736.0400	2.7360	0.068	0	0	3,000
2019/01/29	R186	07/02/2019	8.22	Call	Bond Future	0.6700	0.0007	0.3700	0.0004	(44.776)	0	0	0
2019/01/29	R186	07/02/2019	8.22	Put	Bond Future	3,295.3300	3.2953	3,290.7000	3.2907	(0.141)	0	0	0
2019/01/29	R186	07/02/2019	9.27	Put	Bond Future	4.8000	0.0048	3.1200	0.0031	(35.000)	0	0	0
2019/01/29	R186	07/02/2019	9.27	Call	Bond Future	2,961.0600	2.9611	2,963.7100	2.9637	0.089	0	0	1,170
2019/01/29	R186	07/02/2019	8.30	Call	Bond Future	2.8600	0.0029	1.8300	0.0018	(36.014)	0	0	210
2019/01/29	R186	07/02/2019	9.90	Call	Bond Future	6,491.0600	6.4911	6,495.3900	6.4954	0.067	0	0	0
2019/01/29	R186	07/02/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2019/01/29	R186	07/02/2019	8.77	Put	Bond Future	463.0800	0.4631	436.2900	0.4363	(5.785)	0	0	0
2019/01/29	R186	07/02/2019	8.77	Call	Bond Future	500.4600	0.5005	478.0000	0.4780	(4.488)	0	0	1,170
2019/01/29	R186	02/05/2019	10.07	Call	Bond Future	7,029.8900	7.0299	7,031.4900	7.0315	0.023	0	0	0
2019/01/29	R186	02/05/2019	9.96	Put	Bond Future	117.2600	0.1173	114.2300	0.1142	(2.584)	0	0	90
2019/01/29	R186	02/05/2019	9.75	Call	Bond Future	5,414.6300	5.4146	5,414.5400	5.4145	(0.002)	0	0	0
2019/01/29	R186	02/05/2019	9.25	Put	Bond Future	590.1600	0.5902	582.6200	0.5826	(1.278)	0	0	0
2019/01/29	R186	02/05/2019	8.65	Put	Bond Future	1,987.2200	1.9872	1,977.3700	1.9774	(0.496)	0	0	0
2019/01/29	R186	02/05/2019	9.01	Put	Bond Future	996.7100	0.9967	987.6200	0.9876	(0.912)	0	0	0
2019/01/29	R186	02/05/2019	9.02	Call	Bond Future	2,134.9900	2.1350	2,130.0000	2.1300	(0.234)	0	0	0
2019/01/29	R186	02/05/2019			Bond Future	8.8185	113.1228	8.8178	113.1268	(0.008)	0.0000	0.0000	68,281
2019/01/29	R186	02/05/2019	8.65	Call	Bond Future	1,006.1500	1.0061	1,000.3500	1.0003	(0.576)	0	0	3,250
2019/01/29	R186	02/05/2019	9.03	Call	Bond Future	2,172.0500	2.1721	2,167.1200	2.1671	(0.227)	0	0	0
2019/01/29	R186	02/05/2019	9.03	Put	Bond Future	956.1000	0.9561	947.1200	0.9471	(0.939)	0	0	0
2019/01/29	R186	02/05/2019	9.30	Call	Bond Future	3,271.1000	3.2711	3,267.9500	3.2680	(0.096)	0	0	200
2019/01/29	R186	02/05/2019	10.07	Put	Bond Future	85.9500	0.0860	83.5000	0.0835	(2.850)	0	0	200
2019/01/29	R186	02/05/2019	9.96	Call	Bond Future	6,474.4300	6.4744	6,475.4500	6.4754	0.016	0	0	0
2019/01/29	R186	02/05/2019	9.20	Put	Bond Future	660.9700	0.6610	653.0600	0.6531	(1.197)	0	0	0
2019/01/29	R186	02/05/2019	9.75	Put	Bond Future	189.9500	0.1900	185.8100	0.1858	(2.180)	0	0	7,000
2019/01/29	R186	02/05/2019	10.02	Put	Bond Future	100.4900	0.1005	97.7600	0.0978	(2.717)	0	0	3,250
2019/01/29	R186	02/05/2019	9.25	Call	Bond Future	3,052.0600	3.0521	3,048.5700	3.0486	(0.114)	0	0	3,250
2019/01/29	R186	02/05/2019	9.01	Call	Bond Future	2,098.4500	2.0984	2,093.4100	2.0934	(0.240)	0	0	0
2019/01/29	R186	02/05/2019	9.02	Put	Bond Future	976.1300	0.9761	967.0900	0.9671	(0.926)	0	0	0

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2019/01/29	R186	02/05/2019	8.70	Put	Bond Future	1,820.6700	1.8207	1,810.7700	1.8108	(0.544)	0	0	0
2019/01/29	R186	02/05/2019	8.70	Call	Bond Future	1,131.9800	1.1320	1,126.1300	1.1261	(0.517)	0	0	200
2019/01/29	R186	02/05/2019	9.30	Put	Bond Future	528.6400	0.5286	521.4400	0.5214	(1.362)	0	0	0
2019/01/29	R186	02/05/2019	9.20	Call	Bond Future	2,841.3500	2.8413	2,837.4900	2.8375	(0.136)	0	0	90
2019/01/29	R186	02/05/2019	8.62	Put	Bond Future	2,092.0700	2.0921	2,082.2700	2.0823	(0.468)	0	0	0
2019/01/29	R186	02/05/2019	8.62	Call	Bond Future	935.0900	0.9351	929.3400	0.9293	(0.615)	0	0	90
2019/01/29	R186	02/05/2019	8.50	Put	Bond Future	2,546.6100	2.5466	2,537.1700	2.5372	(0.371)	0	0	0
2019/01/29	R186	02/05/2019	8.50	Call	Bond Future	682.3300	0.6823	676.9400	0.6769	(0.790)	0	0	7,000
2019/01/29	R186	02/05/2019	9.00	Put	Bond Future	1,017.6200	1.0176	1,008.4800	1.0085	(0.898)	0	0	0
2019/01/29	R186	02/05/2019	9.00	Call	Bond Future	2,062.2000	2.0622	2,057.1100	2.0571	(0.247)	0	0	7,000
2019/01/29	R186	02/05/2019	10.02	Call	Bond Future	6,778.2600	6.7783	6,779.5800	6.7796	0.019	0	0	0
2019/01/29	R186	02/05/2019	8.80	Put	Bond Future	1,515.8900	1.5159	1,506.0500	1.5060	(0.649)	0	0	0
2019/01/29	R186	02/05/2019	8.80	Call	Bond Future	1,408.9400	1.4089	1,403.1500	1.4031	(0.411)	0	0	7,500
2019/01/29	R186	02/05/2019	9.05	Call	Bond Future	2,246.6100	2.2466	2,241.7800	2.2418	(0.215)	0	0	0
2019/01/29	R186	02/05/2019	9.05	Put	Bond Future	916.6200	0.9166	907.7400	0.9077	(0.969)	0	0	3,250
2019/01/29	R186	01/08/2019	10.08	Put	Bond Future	433.9100	0.4339	429.7400	0.4297	(0.961)	0	0	6,000
2019/01/29	R186	01/08/2019	9.54	Call	Bond Future	4,585.9000	4.5859	4,583.8700	4.5839	(0.044)	0	0	0
2019/01/29	R186	01/08/2019			Bond Future	8.8665	110.0046	8.8659	110.0085	(0.008)	0.0000	0.0000	0
2019/01/29	R186	01/08/2019	8.30	Put	Bond Future	4,012.9600	4.0130	4,005.7800	4.0058	(0.179)	0	0	0
2019/01/29	R186	01/08/2019	8.30	Call	Bond Future	762.9100	0.7629	759.6200	0.7596	(0.431)	0	0	6,000
2019/01/29	R186	01/08/2019	9.05	Put	Bond Future	1,662.8200	1.6628	1,655.5400	1.6555	(0.438)	0	0	0
2019/01/29	R186	01/08/2019	9.05	Call	Bond Future	2,688.9800	2.6890	2,685.5900	2.6856	(0.126)	0	0	6,000
2019/01/29	R186	01/08/2019	9.52	Call	Bond Future	4,500.6400	4.5006	4,498.5500	4.4986	(0.046)	0	0	0
2019/01/29	R186	01/08/2019	9.52	Put	Bond Future	902.1600	0.9022	896.1800	0.8962	(0.663)	0	0	0
2019/01/29	R186	01/08/2019	10.08	Call	Bond Future	6,993.9400	6.9939	6,993.6600	6.9937	(0.004)	0	0	0
2019/01/29	R186	01/08/2019	9.54	Put	Bond Future	879.7400	0.8797	873.8200	0.8738	(0.673)	0	0	0
2019/01/29	R186	01/08/2019	9.53	Call	Bond Future	4,543.2200	4.5432	4,541.1500	4.5412	(0.046)	0	0	0
2019/01/29	R186	01/08/2019	9.53	Put	Bond Future	890.8800	0.8909	884.9200	0.8849	(0.669)	0	0	0
2019/01/29	R197	07/02/2019			Bond Future	300.2609	300.2609	300.0768	300.0768	(0.061)	0.0000	0.0000	5
2019/01/29	R197	02/05/2019			Bond Future	305.4745	305.4745	305.2862	305.2862	(0.062)	0.0000	0.0000	2,350
2019/01/29	R197	01/08/2019			Bond Future	303.8836	303.8836	303.6911	303.6911	(0.063)	0.0000	0.0000	0
2019/01/29	R202	07/02/2019			Bond Future	234.9147	234.9147	234.6511	234.6511	(0.112)	0.0000	0.0000	948
2019/01/29	R202	02/05/2019			Bond Future	238.9937	238.9937	238.7248	238.7248	(0.113)	0.0000	0.0000	8,266
2019/01/29	R202	01/08/2019			Bond Future	239.6476	239.6476	239.3729	239.3729	(0.115)	0.0000	0.0000	0
2019/01/29	R207	07/02/2019	6.52	Call	Bond Future	198.6200	0.1986	155.0100	0.1550	(21.956)	0	0	0
2019/01/29	R207	07/02/2019	6.51	Put	Bond Future	0.1000	0.0001	0.4000	0.0004	300.000	0	0	0
2019/01/29	R207	07/02/2019			Bond Future	6.2965	101.3953	6.3458	101.3515	0.782	0.0000	0.0000	9,309
2019/01/29	R207	07/02/2019	6.53	Call	Bond Future	207.4700	0.2075	163.7900	0.1638	(21.054)	0	0	0
2019/01/29	R207	07/02/2019	6.53	Put	Bond Future	0.0400	0.0000	0.1900	0.0002	375.000	0	0	0
2019/01/29	R207	07/02/2019	6.52	Put	Bond Future	0.0600	0.0001	0.2800	0.0003	366.667	0	0	0
2019/01/29	R207	07/02/2019	6.51	Call	Bond Future	189.7900	0.1898	146.2600	0.1463	(22.936)	0	0	0
2019/01/29	R207	02/05/2019	7.63	Call	Bond Future	1,156.6200	1.1566	1,111.7000	1.1117	(3.884)	0	0	0
2019/01/29	R207	02/05/2019			Bond Future	5.8979	103.1327	5.9646	103.0878	1.130	0.0000	0.0000	6,692
2019/01/29	R207	02/05/2019	7.61	Call	Bond Future	1,143.3900	1.1434	1,098.4800	1.0985	(3.928)	0	0	0
2019/01/29	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	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
2019/01/29	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/29	R207	02/05/2019	7.62	Call	Bond Future	1,150.0100	1.1500	1,105.0900	1.1051	(3.906)	0	0	0
2019/01/29	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/29	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/29	R207	01/08/2019	7.33	Call	Bond Future	1,120.6800	1.1207	1,074.6900	1.0747	(4.104)	0	0	0
2019/01/29	R207	01/08/2019			Bond Future	4.7609	101.4807	4.8652	101.4347	2.191	0.0000	0.0000	0
2019/01/29	R207	01/08/2019	7.34	Call	Bond Future	1,125.0000	1.1250	1,079.0100	1.0790	(4.088)	0	0	0
2019/01/29	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/29	R207	01/08/2019	7.35	Call	Bond Future	1,129.3100	1.1293	1,083.3200	1.0833	(4.072)	0	0	0
2019/01/29	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/29	R208	07/02/2019	7.07	Call	Bond Future	68.8800	0.0689	106.6800	0.1067	54.878	0	0	0
2019/01/29	R208	07/02/2019	7.08	Put	Bond Future	82.0200	0.0820	44.6000	0.0446	(45.623)	0	0	0
2019/01/29	R208	07/02/2019	7.06	Put	Bond Future	101.5600	0.1016	58.0600	0.0581	(42.832)	0	0	0
2019/01/29	R208	07/02/2019			Bond Future	7.0816	101.8473	7.0413	101.9255	(0.570)	0.0000	0.0000	4,799
2019/01/29	R208	07/02/2019	7.07	Put	Bond Future	91.4000	0.0914	50.9700	0.0510	(44.234)	0	0	0
2019/01/29	R208	07/02/2019	7.08	Call	Bond Future	78.8800	0.0789	119.6900	0.1197	51.737	0	0	0
2019/01/29	R208	07/02/2019	7.06	Call	Bond Future	59.6500	0.0596	94.3800	0.0944	58.223	0	0	0
2019/01/29	R208	02/05/2019	8.03	Put	Bond Future	21.9600	0.0220	17.8300	0.0178	(18.807)	0	0	0
2019/01/29	R208	02/05/2019	8.02	Call	Bond Future	1,739.5300	1.7395	1,814.5100	1.8145	4.310	0	0	0
2019/01/29	R208	02/05/2019			Bond Future	7.0250	100.1920	6.9796	100.2712	(0.646)	0.0000	0.0000	13,637
2019/01/29	R208	02/05/2019	8.03	Call	Bond Future	1,755.7100	1.7557	1,830.8300	1.8308	4.279	0	0	0
2019/01/29	R208	02/05/2019	8.02	Put	Bond Future	22.8400	0.0228	18.5700	0.0186	(18.695)	0	0	0
2019/01/29	R208	02/05/2019	8.04	Call	Bond Future	1,771.9100	1.7719	1,847.1700	1.8472	4.247	0	0	0
2019/01/29	R208	02/05/2019	8.04	Put	Bond Future	21.1100	0.0211	17.1200	0.0171	(18.901)	0	0	0
2019/01/29	R208	01/08/2019	8.16	Call	Bond Future	1,958.4300	1.9584	2,033.0500	2.0331	3.810	0	0	0
2019/01/29	R208	01/08/2019	8.17	Put	Bond Future	41.8300	0.0418	36.0200	0.0360	(13.890)	0	0	0
2019/01/29	R208	01/08/2019			Bond Future	6.8954	102.1254	6.8430	102.2059	(0.761)	0.0000	0.0000	0
2019/01/29	R208	01/08/2019	8.16	Put	Bond Future	42.9200	0.0429	36.9900	0.0370	(13.816)	0	0	0
2019/01/29	R208	01/08/2019	8.17	Call	Bond Future	1,972.2900	1.9723	2,047.0300	2.0470	3.790	0	0	0
2019/01/29	R208	01/08/2019	8.15	Call	Bond Future	1,944.6000	1.9446	2,019.0800	2.0191	3.830	0	0	0
2019/01/29	R208	01/08/2019	8.15	Put	Bond Future	44.0400	0.0440	37.9700	0.0380	(13.783)	0	0	0
2019/01/29	R209	07/02/2019	10.20	Put	Bond Future	4.1900	0.0042	2.4700	0.0025	(41.050)	0	0	4,000
2019/01/29	R209	07/02/2019	8.97	Put	Bond Future	4,437.3200	4.4373	4,399.7500	4.3998	(0.847)	0	0	0
2019/01/29	R209	07/02/2019			Bond Future	9.6183	74.2900	9.6126	74.3275	(0.059)	0.0000	0.0000	15,023
2019/01/29	R209	07/02/2019	8.96	Call	Bond Future	0.1600	0.0002	0.0900	0.0001	(43.750)	0	0	0
2019/01/29	R209	07/02/2019	8.96	Put	Bond Future	4,508.8000	4.5088	4,471.2500	4.4713	(0.833)	0	0	0
2019/01/29	R209	07/02/2019	10.20	Call	Bond Future	3,670.9200	3.6709	3,706.6800	3.7067	0.974	0	0	0
2019/01/29	R209	07/02/2019	8.97	Call	Bond Future	0.2000	0.0002	0.1100	0.0001	(45.000)	0	0	0
2019/01/29	R209	07/02/2019	9.54	Put	Bond Future	863.7600	0.8638	812.5200	0.8125	(5.932)	0	0	0
2019/01/29	R209	07/02/2019	9.54	Call	Bond Future	347.9500	0.3480	334.1900	0.3342	(3.955)	0	0	4,000
2019/01/29	R209	07/02/2019	9.04	Put	Bond Future	3,939.9300	3.9399	3,902.1600	3.9022	(0.959)	0	0	0
2019/01/29	R209	07/02/2019	9.04	Call	Bond Future	0.7400	0.0007	0.4500	0.0005	(39.189)	0	0	4,000
2019/01/29	R209	07/02/2019	8.95	Call	Bond Future	0.1300	0.0001	0.0700	0.0001	(46.154)	0	0	0
2019/01/29	R209	07/02/2019	8.95	Put	Bond Future	4,580.3900	4.5804	4,542.8500	4.5429	(0.820)	0	0	0
2019/01/29	R209	02/05/2019	9.70	Put	Bond Future	1,716.7400	1.7167	1,689.3200	1.6893	(1.597)	0	0	0
2019/01/29	R209	02/05/2019			Bond Future	9.6713	72.4144	9.6655	72.4523	(0.060)	0.0000	0.0000	110,825

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
2019/01/29	R209	02/05/2019	9.69	Call	Bond Future	1,867.8000	1.8678	1,878.0600	1.8781	0.549	0	0	0
2019/01/29	R209	02/05/2019	9.69	Put	Bond Future	1,746.9500	1.7469	1,719.3200	1.7193	(1.582)	0	0	0
2019/01/29	R209	02/05/2019	9.70	Call	Bond Future	1,902.2300	1.9022	1,912.7000	1.9127	0.550	0	0	0
2019/01/29	R209	02/05/2019	10.50	Call	Bond Future	5,476.0700	5.4761	5,502.5100	5.5025	0.483	0	0	0
2019/01/29	R209	02/05/2019	10.71	Call	Bond Future	6,554.6000	6.5546	6,583.8400	6.5838	0.446	0	0	0
2019/01/29	R209	02/05/2019	9.68	Call	Bond Future	1,833.6900	1.8337	1,843.7300	1.8437	0.548	0	0	0
2019/01/29	R209	02/05/2019	9.68	Put	Bond Future	1,777.5700	1.7776	1,749.7200	1.7497	(1.567)	0	0	0
2019/01/29	R209	02/05/2019	9.95	Put	Bond Future	1,087.2300	1.0872	1,065.3900	1.0654	(2.009)	0	0	0
2019/01/29	R209	02/05/2019	9.95	Call	Bond Future	2,861.4300	2.8614	2,877.4800	2.8775	0.561	0	0	760
2019/01/29	R209	02/05/2019	10.50	Put	Bond Future	384.7700	0.3848	373.3200	0.3733	(2.976)	0	0	11,560
2019/01/29	R209	02/05/2019	9.35	Put	Bond Future	3,017.7600	3.0178	2,983.8900	2.9839	(1.122)	0	0	0
2019/01/29	R209	02/05/2019	9.35	Call	Bond Future	889.0100	0.8890	893.0300	0.8930	0.452	0	0	760
2019/01/29	R209	02/05/2019	10.71	Put	Bond Future	258.1500	0.2582	249.5000	0.2495	(3.351)	0	0	760
2019/01/29	R209	01/08/2019	10.15	Put	Bond Future	1,569.0400	1.5690	1,549.7000	1.5497	(1.233)	0	0	0
2019/01/29	R209	01/08/2019	10.17	Call	Bond Future	4,329.4600	4.3295	4,348.8100	4.3488	0.447	0	0	0
2019/01/29	R209	01/08/2019			Bond Future	9.7215	73.8119	9.7155	73.8503	(0.062)	0.0000	0.0000	0
2019/01/29	R209	01/08/2019	10.15	Call	Bond Future	4,244.8900	4.2449	4,263.9600	4.2640	0.449	0	0	0
2019/01/29	R209	01/08/2019	10.17	Put	Bond Future	1,532.3200	1.5323	1,513.2600	1.5133	(1.244)	0	0	0
2019/01/29	R209	01/08/2019	10.16	Put	Bond Future	1,550.4800	1.5505	1,531.2800	1.5313	(1.238)	0	0	0
2019/01/29	R209	01/08/2019	10.16	Call	Bond Future	4,287.0100	4.2870	4,306.2200	4.3062	0.448	0	0	0
2019/01/29	R210	07/02/2019			Bond Future	188.0598	188.0598	188.0661	188.0661	0.003	0.0000	0.0000	2,020
2019/01/29	R210	02/05/2019			Bond Future	188.7699	188.7699	188.7755	188.7755	0.003	0.0000	0.0000	1,268
2019/01/29	R210	01/08/2019			Bond Future	192.4573	192.4573	192.4627	192.4627	0.003	0.0000	0.0000	0
2019/01/29	R212	07/02/2019			Bond Future	156.2950	156.2950	156.2990	156.2990	0.003	0.0000	0.0000	3,420
2019/01/29	R212	02/05/2019			Bond Future	159.0089	159.0089	159.0124	159.0124	0.002	0.0000	0.0000	3,473
2019/01/29	R212	01/08/2019			Bond Future	162.0435	162.0435	162.0468	162.0468	0.002	0.0000	0.0000	0
2019/01/29	R213	07/02/2019	8.68	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2019/01/29	R213	07/02/2019			Bond Future	9.4094	86.0382	9.4036	86.0746	(0.062)	0.0000	0.0000	2,102
2019/01/29	R213	07/02/2019	8.68	Put	Bond Future	4,747.2700	4.7473	4,710.8200	4.7108	(0.768)	0	0	0
2019/01/29	R213	07/02/2019	8.69	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2019/01/29	R213	07/02/2019	8.70	Put	Bond Future	4,612.3200	4.6123	4,575.8600	4.5759	(0.790)	0	0	0
2019/01/29	R213	07/02/2019	8.69	Put	Bond Future	4,679.7600	4.6798	4,643.3100	4.6433	(0.779)	0	0	0
2019/01/29	R213	07/02/2019	8.70	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2019/01/29	R213	02/05/2019	9.49	Call	Bond Future	1,774.5500	1.7746	1,784.8600	1.7849	0.581	0	0	0
2019/01/29	R213	02/05/2019	9.48	Put	Bond Future	1,649.4800	1.6495	1,622.8000	1.6228	(1.617)	0	0	0
2019/01/29	R213	02/05/2019			Bond Future	9.4651	83.9640	9.4591	84.0007	(0.063)	0.0000	0.0000	31,029
2019/01/29	R213	02/05/2019	9.50	Call	Bond Future	1,807.4900	1.8075	1,818.0200	1.8180	0.583	0	0	0
2019/01/29	R213	02/05/2019	9.50	Put	Bond Future	1,591.9100	1.5919	1,565.6600	1.5657	(1.649)	0	0	0
2019/01/29	R213	02/05/2019	9.49	Put	Bond Future	1,620.5900	1.6206	1,594.1200	1.5941	(1.633)	0	0	0
2019/01/29	R213	02/05/2019	9.48	Call	Bond Future	1,741.7500	1.7418	1,751.8500	1.7519	0.580	0	0	0
2019/01/29	R213	01/08/2019	9.99	Put	Bond Future	1,404.1100	1.4041	1,386.0100	1.3860	(1.289)	0	0	0
2019/01/29	R213	01/08/2019	9.98	Call	Bond Future	4,171.6400	4.1716	4,190.6800	4.1907	0.456	0	0	0
2019/01/29	R213	01/08/2019			Bond Future	9.5178	85.5841	9.5117	85.6213	(0.064)	0.0000	0.0000	0
2019/01/29	R213	01/08/2019	9.99	Call	Bond Future	4,213.1000	4.2131	4,232.2700	4.2323	0.455	0	0	0
2019/01/29	R213	01/08/2019	9.98	Put	Bond Future	1,420.8000	1.4208	1,402.5700	1.4026	(1.283)	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
2019/01/29	R213	01/08/2019	10.00	Call	Bond Future	4,254.9000	4.2549	4,274.2100	4.2742	0.454	0	0	0
2019/01/29	R213	01/08/2019	10.00	Put	Bond Future	1,387.8200	1.3878	1,369.8600	1.3699	(1.294)	0	0	0
2019/01/29	R214	07/02/2019	9.05	Put	Bond Future	5,337.8800	5.3379	5,332.8800	5.3329	(0.094)	0	0	0
2019/01/29	R214	07/02/2019			Bond Future	9.7887	73.4463	9.7879	73.4513	(0.007)	0.0000	0.0000	4,146
2019/01/29	R214	07/02/2019	9.04	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2019/01/29	R214	07/02/2019	9.04	Put	Bond Future	5,414.4700	5.4145	5,409.4700	5.4095	(0.092)	0	0	0
2019/01/29	R214	07/02/2019	9.05	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2019/01/29	R214	07/02/2019	9.03	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/01/29	R214	07/02/2019	9.03	Put	Bond Future	5,491.1800	5.4912	5,486.1900	5.4862	(0.091)	0	0	0
2019/01/29	R214	02/05/2019	9.87	Call	Bond Future	1,995.6400	1.9956	1,988.0900	1.9881	(0.378)	0	0	0
2019/01/29	R214	02/05/2019	9.85	Call	Bond Future	1,923.9900	1.9240	1,916.3900	1.9164	(0.395)	0	0	0
2019/01/29	R214	02/05/2019			Bond Future	9.8408	71.4099	9.8401	71.4147	(0.007)	0.0000	0.0000	27,837
2019/01/29	R214	02/05/2019	9.85	Put	Bond Future	1,861.8100	1.8618	1,849.4100	1.8494	(0.666)	0	0	0
2019/01/29	R214	02/05/2019	9.87	Put	Bond Future	1,798.7300	1.7987	1,786.3800	1.7864	(0.687)	0	0	0
2019/01/29	R214	02/05/2019	9.86	Call	Bond Future	1,959.6500	1.9597	1,952.0800	1.9521	(0.386)	0	0	0
2019/01/29	R214	02/05/2019	9.86	Put	Bond Future	1,830.0500	1.8300	1,817.6800	1.8177	(0.676)	0	0	0
2019/01/29	R214	01/08/2019	10.34	Put	Bond Future	1,597.4200	1.5974	1,588.8900	1.5889	(0.534)	0	0	0
2019/01/29	R214	01/08/2019			Bond Future	9.8912	72.7877	9.8905	72.7925	(0.007)	0.0000	0.0000	0
2019/01/29	R214	01/08/2019	10.33	Call	Bond Future	4,458.4700	4.4585	4,454.6700	4.4547	(0.085)	0	0	0
2019/01/29	R214	01/08/2019	10.33	Put	Bond Future	1,616.4300	1.6164	1,607.8700	1.6079	(0.530)	0	0	0
2019/01/29	R214	01/08/2019	10.34	Call	Bond Future	4,502.0600	4.5021	4,498.2900	4.4983	(0.084)	0	0	0
2019/01/29	R214	01/08/2019	10.32	Call	Bond Future	4,415.1900	4.4152	4,411.3600	4.4114	(0.087)	0	0	0
2019/01/29	R214	01/08/2019	10.32	Put	Bond Future	1,635.8400	1.6358	1,627.2500	1.6272	(0.525)	0	0	0
2019/01/29	R248	07/02/2019	9.06	Put	Bond Future	7,008.7400	7.0087	7,002.3700	7.0024	(0.091)	0	0	0
2019/01/29	R248	07/02/2019			Bond Future	9.8138	93.8110	9.8130	93.8174	(0.007)	0.0000	0.0000	83,463
2019/01/29	R248	07/02/2019	9.06	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/01/29	R248	07/02/2019	9.05	Put	Bond Future	7,108.0200	7.1080	7,101.6500	7.1016	(0.090)	0	0	0
2019/01/29	R248	07/02/2019	9.07	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/01/29	R248	07/02/2019	9.07	Put	Bond Future	6,909.6200	6.9096	6,903.2500	6.9033	(0.092)	0	0	0
2019/01/29	R248	07/02/2019	9.05	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/01/29	R248	02/05/2019	9.90	Put	Bond Future	2,218.0500	2.2181	2,202.5800	2.2026	(0.697)	0	0	0
2019/01/29	R248	02/05/2019			Bond Future	9.8664	90.9829	9.8657	90.9891	(0.007)	0.0000	0.0000	92,616
2019/01/29	R248	02/05/2019	9.90	Call	Bond Future	2,507.2700	2.5073	2,498.0100	2.4980	(0.369)	0	0	0
2019/01/29	R248	02/05/2019	9.91	Call	Bond Future	2,553.8400	2.5538	2,544.6200	2.5446	(0.361)	0	0	0
2019/01/29	R248	02/05/2019	9.89	Put	Bond Future	2,257.7100	2.2577	2,242.2100	2.2422	(0.687)	0	0	0
2019/01/29	R248	02/05/2019	9.91	Put	Bond Future	2,178.9400	2.1789	2,163.5100	2.1635	(0.708)	0	0	0
2019/01/29	R248	02/05/2019	9.89	Call	Bond Future	2,461.1000	2.4611	2,451.8100	2.4518	(0.377)	0	0	0
2019/01/29	R248	01/08/2019	10.35	Call	Bond Future	5,568.3300	5.5683	5,563.7600	5.5638	(0.082)	0	0	0
2019/01/29	R248	01/08/2019	10.34	Put	Bond Future	2,028.3300	2.0283	2,017.5800	2.0176	(0.530)	0	0	0
2019/01/29	R248	01/08/2019			Bond Future	9.9174	92.7384	9.9166	92.7446	(0.007)	0.0000	0.0000	0
2019/01/29	R248	01/08/2019	10.36	Call	Bond Future	5,623.5200	5.6235	5,619.0000	5.6190	(0.080)	0	0	0
2019/01/29	R248	01/08/2019	10.36	Put	Bond Future	1,979.6200	1.9796	1,968.9600	1.9690	(0.538)	0	0	0
2019/01/29	R248	01/08/2019	10.35	Put	Bond Future	2,003.8400	2.0038	1,993.1300	1.9931	(0.534)	0	0	0
2019/01/29	R248	01/08/2019	10.34	Call	Bond Future	5,513.2900	5.5133	5,508.6800	5.5087	(0.084)	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											1257561	