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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/01/2019 TO 30/01/2019

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
2019/01/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	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
2019/01/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	2025	07/02/2019			Bond Future	133.5460	133.5460	133.4624	133.4624	(0.063)	0.0000	0.0000	355
2019/01/30	2025	02/05/2019			Bond Future	135.8645	135.8645	135.7781	135.7781	(0.064)	0.0000	0.0000	691
2019/01/30	2025	01/08/2019			Bond Future	138.4713	138.4713	138.3823	138.3823	(0.064)	0.0000	0.0000	0
2019/01/30	2029	07/02/2019			Bond Future	101.5126	101.5126	101.4149	101.4149	(0.096)	0.0000	0.0000	80
2019/01/30	2029	02/05/2019			Bond Future	102.2020	102.2020	102.1017	102.1017	(0.098)	0.0000	0.0000	3,020
2019/01/30	2029	01/08/2019			Bond Future	104.1982	104.1982	104.0953	104.0953	(0.099)	0.0000	0.0000	0
2019/01/30	2030	07/02/2019	8.62	Call	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2019/01/30	2030	07/02/2019	10.20	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	3,960
2019/01/30	2030	07/02/2019			Bond Future	9.2835	91.5448	9.2511	91.7522	(0.349)	0.0000	0.0000	29,518
2019/01/30	2030	07/02/2019	9.68	Put	Bond Future	19.3200	0.0193	9.0300	0.0090	(53.261)	0	0	0
2019/01/30	2030	07/02/2019	9.68	Call	Bond Future	2,505.5400	2.5055	2,702.5800	2.7026	7.864	0	0	3,960
2019/01/30	2030	07/02/2019	9.18	Put	Bond Future	916.5300	0.9165	751.0400	0.7510	(18.056)	0	0	0
2019/01/30	2030	07/02/2019	9.18	Call	Bond Future	252.3400	0.2523	294.1800	0.2942	16.581	0	0	3,960
2019/01/30	2030	07/02/2019	8.63	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2019/01/30	2030	07/02/2019	8.62	Put	Bond Future	4,373.1900	4.3732	4,165.8500	4.1658	(4.741)	0	0	0
2019/01/30	2030	07/02/2019	10.20	Call	Bond Future	5,610.1400	5.6101	5,817.4500	5.8175	3.695	0	0	0
2019/01/30	2030	07/02/2019	8.90	Call	Bond Future	11.3300	0.0113	12.4200	0.0124	9.620	0	0	1,320
2019/01/30	2030	07/02/2019	8.63	Put	Bond Future	4,305.2400	4.3052	4,097.9000	4.0979	(4.816)	0	0	0
2019/01/30	2030	07/02/2019	8.64	Call	Bond Future	0.0900	0.0001	0.0700	0.0001	(22.222)	0	0	0
2019/01/30	2030	07/02/2019	8.64	Put	Bond Future	4,237.3500	4.2374	4,030.0000	4.0300	(4.893)	0	0	0
2019/01/30	2030	07/02/2019	9.60	Put	Bond Future	43.1900	0.0432	22.7300	0.0227	(47.372)	0	0	0
2019/01/30	2030	07/02/2019	9.60	Call	Bond Future	2,035.2100	2.0352	2,222.0800	2.2221	9.182	0	0	1,320
2019/01/30	2030	07/02/2019	9.40	Put	Bond Future	239.4400	0.2394	162.3400	0.1623	(32.200)	0	0	0
2019/01/30	2030	07/02/2019	9.40	Call	Bond Future	979.6500	0.9797	1,109.8800	1.1099	13.294	0	0	0
2019/01/30	2030	07/02/2019	8.70	Put	Bond Future	3,831.5200	3.8315	3,624.1600	3.6242	(5.412)	0	0	0
2019/01/30	2030	07/02/2019	8.70	Call	Bond Future	0.3200	0.0003	0.2900	0.0003	(9.375)	0	0	0
2019/01/30	2030	07/02/2019	8.90	Put	Bond Future	2,505.4900	2.5055	2,299.2500	2.2993	(8.232)	0	0	0
2019/01/30	2030	02/05/2019	8.90	Put	Bond Future	3,400.8400	3.4008	3,236.9700	3.2370	(4.819)	0	0	0
2019/01/30	2030	02/05/2019	9.41	Call	Bond Future	1,894.2600	1.8943	2,002.5100	2.0025	5.715	0	0	0
2019/01/30	2030	02/05/2019			Bond Future	9.3438	93.1131	9.3104	93.3232	(0.357)	0.0000	0.0000	48,227
2019/01/30	2030	02/05/2019	9.39	Call	Bond Future	1,825.0000	1.8250	1,930.7800	1.9308	5.796	0	0	0
2019/01/30	2030	02/05/2019	9.39	Put	Bond Future	1,535.3100	1.5353	1,431.0500	1.4310	(6.791)	0	0	0
2019/01/30	2030	02/05/2019	10.20	Call	Bond Future	5,469.8900	5.4699	5,649.7500	5.6498	3.288	0	0	0
2019/01/30	2030	02/05/2019	10.20	Put	Bond Future	298.3500	0.2984	268.1700	0.2682	(10.116)	0	0	3,000
2019/01/30	2030	02/05/2019	8.90	Call	Bond Future	555.5100	0.5555	601.6800	0.6017	8.311	0	0	3,000
2019/01/30	2030	02/05/2019	9.41	Put	Bond Future	1,479.6000	1.4796	1,377.8100	1.3778	(6.880)	0	0	0
2019/01/30	2030	02/05/2019	9.40	Call	Bond Future	1,859.4600	1.8595	1,966.4800	1.9665	5.755	0	0	3,000
2019/01/30	2030	02/05/2019	9.40	Put	Bond Future	1,507.2600	1.5073	1,404.2400	1.4042	(6.835)	0	0	0
2019/01/30	2030	01/08/2019	9.91	Put	Bond Future	1,289.3600	1.2894	1,220.0100	1.2200	(5.379)	0	0	0
2019/01/30	2030	01/08/2019			Bond Future	9.4025	90.9043	9.3679	91.1178	(0.368)	0.0000	0.0000	0
2019/01/30	2030	01/08/2019	9.91	Call	Bond Future	4,348.0800	4.3481	4,492.2100	4.4922	3.315	0	0	0
2019/01/30	2030	01/08/2019	9.92	Call	Bond Future	4,391.1300	4.3911	4,535.9300	4.5359	3.298	0	0	0

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2019/01/30	2030	01/08/2019	9.90	Put	Bond Future	1,305.3700	1.3054	1,235.3500	1.2353	(5.364)	0	0	0
2019/01/30	2030	01/08/2019	9.92	Put	Bond Future	1,273.5400	1.2735	1,204.8600	1.2049	(5.393)	0	0	0
2019/01/30	2030	01/08/2019	9.90	Call	Bond Future	4,305.1600	4.3052	4,448.6200	4.4486	3.332	0	0	0
2019/01/30	2032	07/02/2019	8.81	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/01/30	2032	07/02/2019	8.80	Put	Bond Future	5,166.2500	5.1663	4,906.4500	4.9064	(5.029)	0	0	0
2019/01/30	2032	07/02/2019			Bond Future	9.5187	93.6441	9.4812	93.9039	(0.394)	0.0000	0.0000	21,390
2019/01/30	2032	07/02/2019	8.82	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2019/01/30	2032	07/02/2019	8.82	Put	Bond Future	5,017.0200	5.0170	4,757.2200	4.7572	(5.178)	0	0	0
2019/01/30	2032	07/02/2019	8.81	Put	Bond Future	5,091.5900	5.0916	4,831.7900	4.8318	(5.103)	0	0	0
2019/01/30	2032	07/02/2019	8.80	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/01/30	2032	02/05/2019	9.62	Put	Bond Future	1,718.8900	1.7189	1,589.1800	1.5892	(7.546)	0	0	0
2019/01/30	2032	02/05/2019	9.61	Call	Bond Future	1,958.6300	1.9586	2,090.6700	2.0907	6.741	0	0	0
2019/01/30	2032	02/05/2019			Bond Future	9.5793	91.0923	9.5408	91.3556	(0.403)	0.0000	0.0000	38,741
2019/01/30	2032	02/05/2019	9.62	Call	Bond Future	1,995.4900	1.9955	2,129.0600	2.1291	6.694	0	0	0
2019/01/30	2032	02/05/2019	9.61	Put	Bond Future	1,749.9200	1.7499	1,618.6800	1.6187	(7.500)	0	0	0
2019/01/30	2032	02/05/2019	9.63	Call	Bond Future	2,032.8900	2.0329	2,167.9800	2.1680	6.645	0	0	0
2019/01/30	2032	02/05/2019	9.63	Put	Bond Future	1,688.4800	1.6885	1,560.2900	1.5603	(7.592)	0	0	0
2019/01/30	2032	01/08/2019	10.10	Call	Bond Future	4,540.3500	4.5404	4,718.3500	4.7183	3.920	0	0	0
2019/01/30	2032	01/08/2019	10.11	Put	Bond Future	1,485.3800	1.4854	1,396.5100	1.3965	(5.983)	0	0	0
2019/01/30	2032	01/08/2019			Bond Future	9.6367	92.8500	9.5969	93.1177	(0.413)	0.0000	0.0000	0
2019/01/30	2032	01/08/2019	10.10	Put	Bond Future	1,503.7800	1.5038	1,414.0600	1.4141	(5.966)	0	0	0
2019/01/30	2032	01/08/2019	10.11	Call	Bond Future	4,585.9000	4.5859	4,764.7500	4.7648	3.900	0	0	0
2019/01/30	2032	01/08/2019	10.09	Call	Bond Future	4,495.1800	4.4952	4,672.3200	4.6723	3.941	0	0	0
2019/01/30	2032	01/08/2019	10.09	Put	Bond Future	1,522.6300	1.5226	1,432.0500	1.4321	(5.949)	0	0	0
2019/01/30	2033	07/02/2019			Bond Future	104.0192	104.0192	103.8891	103.8891	(0.125)	0.0000	0.0000	120
2019/01/30	2033	02/05/2019			Bond Future	104.6800	104.6800	104.5466	104.5466	(0.127)	0.0000	0.0000	6,090
2019/01/30	2033	01/08/2019			Bond Future	106.7245	106.7245	106.5878	106.5878	(0.128)	0.0000	0.0000	0
2019/01/30	2037	07/02/2019	9.06	Put	Bond Future	5,529.3100	5.5293	5,317.3500	5.3174	(3.833)	0	0	0
2019/01/30	2037	07/02/2019	9.05	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2019/01/30	2037	07/02/2019			Bond Future	9.7434	89.8236	9.7161	90.0356	(0.281)	0.0000	0.0000	38,788
2019/01/30	2037	07/02/2019	9.06	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2019/01/30	2037	07/02/2019	9.05	Put	Bond Future	5,614.0100	5.6140	5,402.0600	5.4021	(3.775)	0	0	0
2019/01/30	2037	07/02/2019	9.07	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2019/01/30	2037	07/02/2019	9.07	Put	Bond Future	5,444.7300	5.4447	5,232.7700	5.2328	(3.893)	0	0	0
2019/01/30	2037	02/05/2019	9.81	Put	Bond Future	2,056.9600	2.0570	1,943.3200	1.9433	(5.525)	0	0	0
2019/01/30	2037	02/05/2019			Bond Future	9.8042	91.3625	9.7762	91.5772	(0.286)	0.0000	0.0000	56,904
2019/01/30	2037	02/05/2019	9.80	Call	Bond Future	2,061.1600	2.0612	2,160.9800	2.1610	4.843	0	0	0
2019/01/30	2037	02/05/2019	9.80	Put	Bond Future	2,093.4000	2.0934	1,978.5100	1.9785	(5.488)	0	0	0
2019/01/30	2037	02/05/2019	9.81	Call	Bond Future	2,101.0900	2.1011	2,202.1600	2.2022	4.810	0	0	0
2019/01/30	2037	02/05/2019	9.79	Call	Bond Future	2,021.6300	2.0216	2,120.2000	2.1202	4.876	0	0	0
2019/01/30	2037	02/05/2019	9.79	Put	Bond Future	2,130.3400	2.1303	2,014.2000	2.0142	(5.452)	0	0	0
2019/01/30	2037	01/08/2019	10.31	Call	Bond Future	5,002.8700	5.0029	5,144.4200	5.1444	2.829	0	0	0
2019/01/30	2037	01/08/2019			Bond Future	9.8648	88.8696	9.8359	89.0878	(0.293)	0.0000	0.0000	0
2019/01/30	2037	01/08/2019	10.29	Call	Bond Future	4,903.4800	4.9035	5,043.6100	5.0436	2.858	0	0	0
2019/01/30	2037	01/08/2019	10.29	Put	Bond Future	1,783.5000	1.7835	1,705.3700	1.7054	(4.381)	0	0	0

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2019/01/30	2037	01/08/2019	10.31	Put	Bond Future	1,740.2900	1.7403	1,663.5800	1.6636	(4.408)	0	0	0
2019/01/30	2037	01/08/2019	10.30	Call	Bond Future	4,953.0900	4.9531	5,093.9400	5.0939	2.844	0	0	0
2019/01/30	2037	01/08/2019	10.30	Put	Bond Future	1,761.7700	1.7618	1,684.3600	1.6844	(4.394)	0	0	0
2019/01/30	2038	07/02/2019			Bond Future	122.0738	122.0738	121.7020	121.7020	(0.305)	0.0000	0.0000	1,995
2019/01/30	2038	02/05/2019			Bond Future	124.1929	124.1929	123.8136	123.8136	(0.305)	0.0000	0.0000	10,004
2019/01/30	2038	01/08/2019			Bond Future	126.5660	126.5660	126.1785	126.1785	(0.306)	0.0000	0.0000	0
2019/01/30	2040	07/02/2019	9.13	Call	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2019/01/30	2040	07/02/2019	9.11	Put	Bond Future	6,072.1700	6.0722	5,844.0700	5.8441	(3.756)	0	0	0
2019/01/30	2040	07/02/2019			Bond Future	9.8033	93.1991	9.7760	93.4272	(0.279)	0.0000	0.0000	10,535
2019/01/30	2040	07/02/2019	9.13	Put	Bond Future	5,888.3100	5.8883	5,660.2100	5.6602	(3.874)	0	0	0
2019/01/30	2040	07/02/2019	9.11	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/01/30	2040	07/02/2019	9.12	Put	Bond Future	5,980.1700	5.9802	5,752.0700	5.7521	(3.814)	0	0	0
2019/01/30	2040	07/02/2019	9.12	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2019/01/30	2040	02/05/2019	9.60	Call	Bond Future	1,251.4900	1.2515	1,324.0100	1.3240	5.795	0	0	1,150
2019/01/30	2040	02/05/2019	9.89	Call	Bond Future	2,363.1400	2.3631	2,474.7300	2.4747	4.722	0	0	0
2019/01/30	2040	02/05/2019	9.88	Put	Bond Future	2,182.2000	2.1822	2,061.4200	2.0614	(5.535)	0	0	0
2019/01/30	2040	02/05/2019			Bond Future	9.8633	94.7957	9.8353	95.0267	(0.284)	0.0000	0.0000	20,023
2019/01/30	2040	02/05/2019	10.20	Put	Bond Future	1,201.1400	1.2011	1,120.4400	1.1204	(6.719)	0	0	0
2019/01/30	2040	02/05/2019	10.20	Call	Bond Future	3,907.4100	3.9074	4,057.7500	4.0577	3.848	0	0	1,150
2019/01/30	2040	02/05/2019	9.60	Put	Bond Future	3,460.5900	3.4606	3,302.0700	3.3021	(4.581)	0	0	0
2019/01/30	2040	02/05/2019	9.90	Call	Bond Future	2,407.3100	2.4073	2,520.2400	2.5202	4.691	0	0	0
2019/01/30	2040	02/05/2019	9.90	Put	Bond Future	2,106.3000	2.1063	1,988.1900	1.9882	(5.607)	0	0	0
2019/01/30	2040	02/05/2019	9.89	Put	Bond Future	2,144.0800	2.1441	2,024.6300	2.0246	(5.571)	0	0	0
2019/01/30	2040	02/05/2019	9.88	Call	Bond Future	2,319.1900	2.3192	2,429.4500	2.4294	4.754	0	0	0
2019/01/30	2040	01/08/2019	10.36	Call	Bond Future	5,352.5300	5.3525	5,504.1900	5.5042	2.833	0	0	0
2019/01/30	2040	01/08/2019	10.37	Put	Bond Future	1,884.5400	1.8845	1,802.0200	1.8020	(4.379)	0	0	0
2019/01/30	2040	01/08/2019			Bond Future	9.9233	92.1187	9.8945	92.3536	(0.291)	0.0000	0.0000	0
2019/01/30	2040	01/08/2019	10.36	Put	Bond Future	1,907.8100	1.9078	1,824.5300	1.8245	(4.365)	0	0	0
2019/01/30	2040	01/08/2019	10.37	Call	Bond Future	5,405.7100	5.4057	5,558.1300	5.5581	2.820	0	0	0
2019/01/30	2040	01/08/2019	10.38	Call	Bond Future	5,459.2700	5.4593	5,612.4400	5.6124	2.806	0	0	0
2019/01/30	2040	01/08/2019	10.38	Put	Bond Future	1,861.7700	1.8618	1,780.0000	1.7800	(4.392)	0	0	0
2019/01/30	2044	07/02/2019	9.18	Put	Bond Future	5,783.5100	5.7835	5,552.1300	5.5521	(4.001)	0	0	0
2019/01/30	2044	07/02/2019			Bond Future	9.8280	90.3147	9.8007	90.5461	(0.277)	0.0000	0.0000	22,701
2019/01/30	2044	07/02/2019	9.17	Call	Bond Future	0.0700	0.0001	0.0500	0.0001	(28.571)	0	0	0
2019/01/30	2044	07/02/2019	9.17	Put	Bond Future	5,877.5500	5.8775	5,646.1700	5.6462	(3.937)	0	0	0
2019/01/30	2044	07/02/2019	9.18	Call	Bond Future	0.0900	0.0001	0.0700	0.0001	(22.222)	0	0	0
2019/01/30	2044	07/02/2019	9.16	Call	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2019/01/30	2044	07/02/2019	9.16	Put	Bond Future	5,971.7500	5.9717	5,740.3700	5.7404	(3.875)	0	0	0
2019/01/30	2044	02/05/2019	9.90	Call	Bond Future	2,353.7700	2.3538	2,465.4100	2.4654	4.743	0	0	0
2019/01/30	2044	02/05/2019			Bond Future	9.8857	91.8619	9.8578	92.0964	(0.282)	0.0000	0.0000	33,666
2019/01/30	2044	02/05/2019	9.90	Put	Bond Future	2,234.1300	2.2341	2,111.3200	2.1113	(5.497)	0	0	0
2019/01/30	2044	02/05/2019	9.91	Call	Bond Future	2,398.2100	2.3982	2,511.2100	2.5112	4.712	0	0	0
2019/01/30	2044	02/05/2019	9.92	Put	Bond Future	2,156.4200	2.1564	2,036.3300	2.0363	(5.569)	0	0	0
2019/01/30	2044	02/05/2019	9.91	Put	Bond Future	2,195.0000	2.1950	2,073.5500	2.0735	(5.533)	0	0	0
2019/01/30	2044	02/05/2019	9.92	Call	Bond Future	2,443.0600	2.4431	2,557.4200	2.5574	4.681	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
2019/01/30	2044	01/08/2019	9.86	Put	Bond Future	3,670.1900	3.6702	3,539.8500	3.5399	(3.551)	0	0	0
2019/01/30	2044	01/08/2019	10.53	Call	Bond Future	6,274.2900	6.2743	6,439.0500	6.4390	2.626	0	0	0
2019/01/30	2044	01/08/2019	10.40	Put	Bond Future	1,903.0600	1.9031	1,820.1300	1.8201	(4.358)	0	0	0
2019/01/30	2044	01/08/2019			Bond Future	9.9433	89.2535	9.9146	89.4918	(0.289)	0.0000	0.0000	0
2019/01/30	2044	01/08/2019	10.39	Call	Bond Future	5,503.2400	5.5032	5,657.8700	5.6579	2.810	0	0	0
2019/01/30	2044	01/08/2019	10.39	Put	Bond Future	1,926.4100	1.9264	1,842.7200	1.8427	(4.344)	0	0	0
2019/01/30	2044	01/08/2019	9.86	Call	Bond Future	2,975.2000	2.9752	3,083.1800	3.0832	3.629	0	0	100
2019/01/30	2044	01/08/2019	10.53	Put	Bond Future	1,626.1400	1.6261	1,552.5800	1.5526	(4.524)	0	0	100
2019/01/30	2044	01/08/2019	10.40	Call	Bond Future	5,557.1700	5.5572	5,712.5600	5.7126	2.796	0	0	0
2019/01/30	2044	01/08/2019	9.36	Put	Bond Future	6,329.5800	6.3296	6,151.2700	6.1513	(2.817)	0	0	0
2019/01/30	2044	01/08/2019	9.36	Call	Bond Future	1,266.5900	1.2666	1,326.6000	1.3266	4.738	0	0	100
2019/01/30	2044	01/08/2019	10.38	Call	Bond Future	5,449.2400	5.4492	5,603.1000	5.6031	2.824	0	0	0
2019/01/30	2044	01/08/2019	10.38	Put	Bond Future	1,949.8200	1.9498	1,865.3600	1.8654	(4.332)	0	0	0
2019/01/30	2046	07/02/2019			Bond Future	116.3280	116.3280	115.8874	115.8874	(0.379)	0.0000	0.0000	2,393
2019/01/30	2046	02/05/2019			Bond Future	116.6618	116.6618	116.2125	116.2125	(0.385)	0.0000	0.0000	10,458
2019/01/30	2046	01/08/2019			Bond Future	118.9405	118.9405	118.4816	118.4816	(0.386)	0.0000	0.0000	0
2019/01/30	2050	07/02/2019			Bond Future	120.3683	120.3683	119.8625	119.8625	(0.420)	0.0000	0.0000	3,083
2019/01/30	2050	02/05/2019			Bond Future	122.4579	122.4579	121.9421	121.9421	(0.421)	0.0000	0.0000	10,593
2019/01/30	2050	01/08/2019			Bond Future	123.0315	123.0315	122.5049	122.5049	(0.428)	0.0000	0.0000	0
2019/01/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	AL37	07/02/2019			Index Future	616.7870	616.7870	617.4280	617.4280	0.104	0.0000	0.0000	0
2019/01/30	AL37	02/05/2019			Index Future	627.3490	627.3490	627.9990	627.9990	0.104	0.0000	0.0000	0
2019/01/30	AL37	01/08/2019			Index Future	639.4480	639.4480	640.1090	640.1090	0.103	0.0000	0.0000	0
2019/01/30	AL7T	07/02/2019			Index Future	711.1160	711.1160	712.3970	712.3970	0.180	0.0000	0.0000	0
2019/01/30	AL7T	02/05/2019			Index Future	723.2930	723.2930	724.5950	724.5950	0.180	0.0000	0.0000	0
2019/01/30	AL7T	01/08/2019			Index Future	737.2430	737.2430	738.5680	738.5680	0.180	0.0000	0.0000	0
2019/01/30	ALBI	07/02/2019			Index Future	643.7650	643.7650	645.1640	645.1640	0.217	0.0000	0.0000	366
2019/01/30	ALBI	02/05/2019			Index Future	654.7890	654.7890	656.2100	656.2100	0.217	0.0000	0.0000	751
2019/01/30	ALBI	01/08/2019			Index Future	667.4170	667.4170	668.8640	668.8640	0.217	0.0000	0.0000	0
2019/01/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/01/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/30	ES33	07/02/2019			Bond Future	10.9292	78.3627	10.9003	78.5330	(0.265)	0.0000	0.0000	0
2019/01/30	ES33	02/05/2019			Bond Future	11.0288	75.9147	10.9990	76.0871	(0.270)	0.0000	0.0000	350
2019/01/30	ES33	01/08/2019			Bond Future	11.1297	77.3795	11.0990	77.5548	(0.276)	0.0000	0.0000	0
2019/01/30	ES42	07/02/2019			Bond Future	11.1634	80.6023	11.1297	80.8289	(0.302)	0.0000	0.0000	0
2019/01/30	ES42	02/05/2019			Bond Future	11.2627	77.7227	11.2279	77.9524	(0.309)	0.0000	0.0000	4,919
2019/01/30	ES42	01/08/2019			Bond Future	11.3615	79.2228	11.3256	79.4564	(0.316)	0.0000	0.0000	0
2019/01/30	GOVI	07/02/2019	666.53	Put	GOVI	292,330.0000	29.2330	278,020.0000	27.8020	(4.895)	0	0	0
2019/01/30	GOVI	07/02/2019			GOVI	637.2970	637.2970	638.7280	638.7280	0.225	0.0000	0.0000	46
2019/01/30	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	GOVI	07/02/2019	666.52	Put	GOVI	292,230.0000	29.2230	277,920.0000	27.7920	(4.897)	0	0	0
2019/01/30	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	GOVI	07/02/2019	666.51	Put	GOVI	292,130.0000	29.2130	277,820.0000	27.7820	(4.899)	0	0	0
2019/01/30	GOVI	02/05/2019	647.87	Call	GOVI	3,410.0000	0.3410	17,940.0000	1.7940	426.100	0	0	0
2019/01/30	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	GOVI	02/05/2019			GOVI	648.2110	648.2110	649.6640	649.6640	0.224	0.0000	0.0000	434
2019/01/30	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	GOVI	02/05/2019	647.88	Call	GOVI	3,310.0000	0.3310	17,840.0000	1.7840	438.973	0	0	0
2019/01/30	GOVI	02/05/2019	647.86	Call	GOVI	3,510.0000	0.3510	18,040.0000	1.8040	413.960	0	0	0
2019/01/30	GOVI	01/08/2019	638.68	Call	GOVI	220,320.0000	22.0320	235,120.0000	23.5120	6.718	0	0	0
2019/01/30	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	GOVI	01/08/2019			GOVI	660.7120	660.7120	662.1920	662.1920	0.224	0.0000	0.0000	0
2019/01/30	GOVI	01/08/2019	638.69	Call	GOVI	220,220.0000	22.0220	235,020.0000	23.5020	6.721	0	0	0
2019/01/30	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	GOVI	01/08/2019	638.67	Call	GOVI	220,420.0000	22.0420	235,220.0000	23.5220	6.714	0	0	0
2019/01/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/30	IGOV	07/02/2019			Index Future	256.6390	256.6390	256.2370	256.2370	(0.157)	0.0000	0.0000	90
2019/01/30	IGOV	02/05/2019			Index Future	261.0930	261.0930	260.6830	260.6830	(0.157)	0.0000	0.0000	730
2019/01/30	IGOV	01/08/2019			Index Future	266.1910	266.1910	265.7720	265.7720	(0.157)	0.0000	0.0000	0

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2019/01/30	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/30	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/01/30	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/01/30	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/30	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/01/30	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/01/30	IS02	20/12/2019			Interest Rate Swap	102.8200	102.8200	102.8100	102.8100	(0.010)	0.0000	0.0000	0
2019/01/30	IS02	23/03/2020			Interest Rate Swap	98.8400	98.8400	98.8200	98.8200	(0.020)	0.0000	0.0000	0
2019/01/30	IS02	22/06/2020			Interest Rate Swap	102.4000	102.4000	102.3900	102.3900	(0.010)	0.0000	0.0000	0
2019/01/30	IS02	21/09/2020			Interest Rate Swap	99.3800	99.3800	99.3600	99.3600	(0.020)	0.0000	0.0000	0
2019/01/30	IS05	17/12/2020			Interest Rate Swap	96.1700	96.1700	96.1400	96.1400	(0.031)	0.0000	0.0000	0
2019/01/30	IS05	16/03/2021			Interest Rate Swap	95.3300	95.3300	95.2900	95.2900	(0.042)	0.0000	0.0000	0
2019/01/30	IS05	15/06/2021			Interest Rate Swap	94.4400	94.4400	94.4100	94.4100	(0.032)	0.0000	0.0000	0
2019/01/30	IS05	21/09/2021			Interest Rate Swap	94.5400	94.5400	94.4900	94.4900	(0.053)	0.0000	0.0000	0
2019/01/30	IS05	21/12/2021			Interest Rate Swap	96.6700	96.6700	96.6200	96.6200	(0.052)	0.0000	0.0000	51
2019/01/30	IS05	15/03/2022			Interest Rate Swap	96.7600	96.7600	96.7000	96.7000	(0.062)	0.0000	0.0000	0
2019/01/30	IS05	21/06/2022			Interest Rate Swap	97.9100	97.9100	97.8200	97.8200	(0.092)	0.0000	0.0000	0
2019/01/30	IS05	20/09/2022			Interest Rate Swap	101.8000	101.8000	101.6900	101.6900	(0.108)	0.0000	0.0000	0
2019/01/30	IS05	20/12/2022			Interest Rate Swap	103.0200	103.0200	102.8900	102.8900	(0.126)	0.0000	0.0000	0
2019/01/30	IS05	22/03/2023			Interest Rate Swap	96.3400	96.3400	96.1900	96.1900	(0.156)	0.0000	0.0000	0
2019/01/30	IS05	20/06/2023			Interest Rate Swap	102.3600	102.3600	102.2200	102.2200	(0.137)	0.0000	0.0000	0
2019/01/30	IS05	19/09/2023			Interest Rate Swap	97.8200	97.8200	97.6700	97.6700	(0.153)	0.0000	0.0000	0
2019/01/30	IS10	17/12/2025			Interest Rate Swap	94.3000	94.3000	94.1100	94.1100	(0.201)	0.0000	0.0000	0
2019/01/30	IS10	16/03/2026			Interest Rate Swap	91.2700	91.2700	91.0800	91.0800	(0.208)	0.0000	0.0000	0
2019/01/30	IS10	15/06/2026			Interest Rate Swap	89.9900	89.9900	89.8000	89.8000	(0.211)	0.0000	0.0000	0
2019/01/30	IS10	21/09/2026			Interest Rate Swap	92.1500	92.1500	91.9600	91.9600	(0.206)	0.0000	0.0000	0
2019/01/30	IS10	21/12/2026			Interest Rate Swap	95.9500	95.9500	95.7700	95.7700	(0.188)	0.0000	0.0000	0
2019/01/30	IS10	15/03/2027			Interest Rate Swap	94.5100	94.5100	94.3300	94.3300	(0.190)	0.0000	0.0000	0
2019/01/30	IS10	21/06/2027			Interest Rate Swap	96.6000	96.6000	96.4000	96.4000	(0.207)	0.0000	0.0000	0
2019/01/30	IS10	20/09/2027			Interest Rate Swap	102.0800	102.0800	101.8800	101.8800	(0.196)	0.0000	0.0000	0
2019/01/30	IS10	20/12/2027			Interest Rate Swap	102.4400	102.4400	102.2300	102.2300	(0.205)	0.0000	0.0000	0
2019/01/30	IS10	22/03/2028			Interest Rate Swap	95.9200	95.9200	95.7100	95.7100	(0.219)	0.0000	0.0000	0
2019/01/30	IS10	20/06/2028			Interest Rate Swap	103.1300	103.1300	102.9200	102.9200	(0.204)	0.0000	0.0000	0
2019/01/30	IS10	19/09/2028			Interest Rate Swap	96.6500	96.6500	96.4500	96.4500	(0.207)	0.0000	0.0000	0
2019/01/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/30	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/30	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/30	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/30	R023	07/02/2019	10.59	Call	Bond Future	8,655.9100	8.6559	8,763.8600	8.7639	1.247	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
2019/01/30	R023	07/02/2019			Bond Future	7.8957	103.0302	7.8639	103.1381	(0.402)	0.0000	0.0000	32,000
2019/01/30	R023	07/02/2019	10.57	Call	Bond Future	8,595.1400	8.5951	8,703.0900	8.7031	1.256	0	0	0
2019/01/30	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	R023	07/02/2019	10.58	Call	Bond Future	8,625.5300	8.6255	8,733.4800	8.7335	1.252	0	0	0
2019/01/30	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	R023	02/05/2019	8.45	Call	Bond Future	1,872.3100	1.8723	1,960.4100	1.9604	4.705	0	0	0
2019/01/30	R023	02/05/2019	8.44	Put	Bond Future	180.4000	0.1804	159.2900	0.1593	(11.702)	0	0	0
2019/01/30	R023	02/05/2019			Bond Future	7.9192	100.8666	7.8856	100.9754	(0.425)	0.0000	0.0000	66,479
2019/01/30	R023	02/05/2019	8.46	Call	Bond Future	1,899.7400	1.8997	1,988.2600	1.9883	4.660	0	0	0
2019/01/30	R023	02/05/2019	8.46	Put	Bond Future	171.9100	0.1719	151.6500	0.1516	(11.785)	0	0	0
2019/01/30	R023	02/05/2019	8.45	Put	Bond Future	176.1000	0.1761	155.4200	0.1554	(11.743)	0	0	0
2019/01/30	R023	02/05/2019	8.44	Call	Bond Future	1,844.9900	1.8450	1,932.6600	1.9327	4.752	0	0	0
2019/01/30	R023	01/08/2019	8.95	Call	Bond Future	3,342.5100	3.3425	3,433.5400	3.4335	2.723	0	0	0
2019/01/30	R023	01/08/2019			Bond Future	7.9225	102.8126	7.8863	102.9228	(0.456)	0.0000	0.0000	0
2019/01/30	R023	01/08/2019	8.93	Call	Bond Future	3,290.0200	3.2900	3,380.6500	3.3806	2.755	0	0	0
2019/01/30	R023	01/08/2019	8.93	Put	Bond Future	277.1900	0.2772	257.6200	0.2576	(7.060)	0	0	0
2019/01/30	R023	01/08/2019	8.95	Put	Bond Future	271.0200	0.2710	251.8500	0.2518	(7.073)	0	0	0
2019/01/30	R023	01/08/2019	8.94	Call	Bond Future	3,316.3300	3.3163	3,407.1600	3.4072	2.739	0	0	0
2019/01/30	R023	01/08/2019	8.94	Put	Bond Future	274.1700	0.2742	254.8000	0.2548	(7.065)	0	0	0
2019/01/30	R035	07/02/2019	8.98	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2019/01/30	R035	07/02/2019			Bond Future	9.6689	97.6305	9.6414	97.8423	(0.285)	0.0000	0.0000	11,417
2019/01/30	R035	07/02/2019	8.96	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/01/30	R035	07/02/2019	8.96	Put	Bond Future	5,690.7400	5.6907	5,478.9300	5.4789	(3.722)	0	0	0
2019/01/30	R035	07/02/2019	8.98	Put	Bond Future	5,523.3100	5.5233	5,311.4800	5.3115	(3.835)	0	0	0
2019/01/30	R035	07/02/2019	8.97	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/01/30	R035	07/02/2019	8.97	Put	Bond Future	5,606.9700	5.6070	5,395.1500	5.3951	(3.778)	0	0	0
2019/01/30	R035	02/05/2019	9.74	Put	Bond Future	2,050.4500	2.0504	1,937.6000	1.9376	(5.504)	0	0	0
2019/01/30	R035	02/05/2019			Bond Future	9.7273	94.8041	9.6991	95.0185	(0.290)	0.0000	0.0000	72,384
2019/01/30	R035	02/05/2019	9.74	Call	Bond Future	2,146.5200	2.1465	2,248.0800	2.2481	4.731	0	0	0
2019/01/30	R035	02/05/2019	9.75	Call	Bond Future	2,186.7800	2.1868	2,289.5800	2.2896	4.701	0	0	0
2019/01/30	R035	02/05/2019	9.75	Put	Bond Future	2,014.9900	2.0150	1,903.3800	1.9034	(5.539)	0	0	0
2019/01/30	R035	02/05/2019	9.73	Call	Bond Future	2,106.6400	2.1066	2,206.9800	2.2070	4.763	0	0	0
2019/01/30	R035	02/05/2019	9.73	Put	Bond Future	2,086.3800	2.0864	1,972.3100	1.9723	(5.467)	0	0	0
2019/01/30	R035	01/08/2019	10.23	Call	Bond Future	5,026.2000	5.0262	5,166.8200	5.1668	2.798	0	0	0
2019/01/30	R035	01/08/2019	10.22	Put	Bond Future	1,793.0900	1.7931	1,715.0100	1.7150	(4.354)	0	0	0
2019/01/30	R035	01/08/2019			Bond Future	9.7838	96.6332	9.7547	96.8512	(0.297)	0.0000	0.0000	0
2019/01/30	R035	01/08/2019	10.24	Call	Bond Future	5,076.0700	5.0761	5,217.3800	5.2174	2.784	0	0	0
2019/01/30	R035	01/08/2019	10.24	Put	Bond Future	1,750.3700	1.7504	1,673.6800	1.6737	(4.381)	0	0	0
2019/01/30	R035	01/08/2019	10.23	Put	Bond Future	1,771.4800	1.7715	1,694.1000	1.6941	(4.368)	0	0	0
2019/01/30	R035	01/08/2019	10.22	Call	Bond Future	4,976.7400	4.9767	5,116.6600	5.1167	2.811	0	0	0
2019/01/30	R186	07/02/2019	8.20	Call	Bond Future	0.2500	0.0003	0.2300	0.0002	(8.000)	0	0	0
2019/01/30	R186	07/02/2019	9.10	Put	Bond Future	23.9200	0.0239	11.4400	0.0114	(52.174)	0	0	1,000
2019/01/30	R186	07/02/2019	8.21	Put	Bond Future	3,352.4200	3.3524	3,160.1300	3.1601	(5.736)	0	0	0
2019/01/30	R186	07/02/2019	8.50	Call	Bond Future	40.0800	0.0401	46.7800	0.0468	16.717	0	0	1,000
2019/01/30	R186	07/02/2019	9.50	Call	Bond Future	4,269.3200	4.2693	4,461.5100	4.4615	4.502	0	0	0

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2019/01/30	R186	07/02/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,170
2019/01/30	R186	07/02/2019			Bond Future	8.7630	111.2214	8.7307	111.4137	(0.369)	0.0000	0.0000	62,104
2019/01/30	R186	07/02/2019	9.00	Call	Bond Future	1,464.2200	1.4642	1,626.9500	1.6269	11.114	0	0	0
2019/01/30	R186	07/02/2019	9.00	Put	Bond Future	67.0500	0.0671	37.5000	0.0375	(44.072)	0	0	7,500
2019/01/30	R186	07/02/2019	9.20	Put	Bond Future	7.5200	0.0075	3.0200	0.0030	(59.840)	0	0	0
2019/01/30	R186	07/02/2019	9.20	Call	Bond Future	2,565.6300	2.5656	2,753.4100	2.7534	7.319	0	0	3,000
2019/01/30	R186	07/02/2019	9.30	Call	Bond Future	3,134.5800	3.1346	3,325.4600	3.3255	6.089	0	0	0
2019/01/30	R186	07/02/2019	9.30	Put	Bond Future	2.1000	0.0021	0.7000	0.0007	(66.667)	0	0	0
2019/01/30	R186	07/02/2019	9.38	Put	Bond Future	0.7000	0.0007	0.2000	0.0002	(71.429)	0	0	0
2019/01/30	R186	07/02/2019	9.38	Call	Bond Future	3,589.7900	3.5898	3,781.5700	3.7816	5.342	0	0	6,000
2019/01/30	R186	07/02/2019	8.20	Put	Bond Future	3,414.2000	3.4142	3,221.9000	3.2219	(5.632)	0	0	0
2019/01/30	R186	07/02/2019	9.10	Call	Bond Future	2,003.6000	2.0036	2,183.4000	2.1834	8.974	0	0	0
2019/01/30	R186	07/02/2019	8.21	Call	Bond Future	0.3000	0.0003	0.2900	0.0003	(3.333)	0	0	0
2019/01/30	R186	07/02/2019	8.30	Put	Bond Future	2,799.4000	2.7994	2,607.2000	2.6072	(6.866)	0	0	0
2019/01/30	R186	07/02/2019	8.50	Put	Bond Future	1,617.8900	1.6179	1,432.3100	1.4323	(11.470)	0	0	0
2019/01/30	R186	07/02/2019	9.50	Put	Bond Future	0.1200	0.0001	0.0300	0.0000	(75.000)	0	0	5,000
2019/01/30	R186	07/02/2019	9.92	Call	Bond Future	6,605.0700	6.6051	6,797.3500	6.7974	2.911	0	0	0
2019/01/30	R186	07/02/2019	9.23	Put	Bond Future	5.1900	0.0052	1.9700	0.0020	(62.042)	0	0	0
2019/01/30	R186	07/02/2019	9.23	Call	Bond Future	2,736.0400	2.7360	2,925.1000	2.9251	6.910	0	0	3,000
2019/01/30	R186	07/02/2019	8.22	Call	Bond Future	0.3700	0.0004	0.3600	0.0004	(2.703)	0	0	0
2019/01/30	R186	07/02/2019	8.22	Put	Bond Future	3,290.7000	3.2907	3,098.4100	3.0984	(5.843)	0	0	0
2019/01/30	R186	07/02/2019	9.27	Put	Bond Future	3.1200	0.0031	1.1000	0.0011	(64.744)	0	0	0
2019/01/30	R186	07/02/2019	9.27	Call	Bond Future	2,963.7100	2.9637	3,153.9700	3.1540	6.420	0	0	1,170
2019/01/30	R186	07/02/2019	8.30	Call	Bond Future	1.8300	0.0018	1.9100	0.0019	4.372	0	0	210
2019/01/30	R186	07/02/2019	9.90	Call	Bond Future	6,495.3900	6.4954	6,687.6700	6.6877	2.960	0	0	0
2019/01/30	R186	07/02/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2019/01/30	R186	07/02/2019	8.77	Put	Bond Future	436.2900	0.4363	324.1500	0.3241	(25.703)	0	0	0
2019/01/30	R186	07/02/2019	8.77	Call	Bond Future	478.0000	0.4780	558.1400	0.5581	16.766	0	0	1,170
2019/01/30	R186	02/05/2019	10.07	Call	Bond Future	7,031.4900	7.0315	7,215.2600	7.2153	2.614	0	0	0
2019/01/30	R186	02/05/2019	9.96	Put	Bond Future	114.2300	0.1142	100.3300	0.1003	(12.168)	0	0	90
2019/01/30	R186	02/05/2019	9.75	Call	Bond Future	5,414.5400	5.4145	5,587.8200	5.5878	3.200	0	0	0
2019/01/30	R186	02/05/2019	9.25	Put	Bond Future	582.6200	0.5826	528.9900	0.5290	(9.205)	0	0	0
2019/01/30	R186	02/05/2019	8.65	Put	Bond Future	1,977.3700	1.9774	1,855.0200	1.8550	(6.188)	0	0	0
2019/01/30	R186	02/05/2019	9.01	Put	Bond Future	987.6200	0.9876	908.9100	0.9089	(7.970)	0	0	0
2019/01/30	R186	02/05/2019	9.02	Call	Bond Future	2,130.0000	2.1300	2,246.8700	2.2469	5.487	0	0	0
2019/01/30	R186	02/05/2019			Bond Future	8.8178	113.1268	8.7842	113.3213	(0.380)	0.0000	0.0000	68,281
2019/01/30	R186	02/05/2019	8.65	Call	Bond Future	1,000.3500	1.0003	1,072.4300	1.0724	7.205	0	0	3,250
2019/01/30	R186	02/05/2019	9.03	Call	Bond Future	2,167.1200	2.1671	2,285.1200	2.2851	5.445	0	0	0
2019/01/30	R186	02/05/2019	9.03	Put	Bond Future	947.1200	0.9471	870.6900	0.8707	(8.070)	0	0	0
2019/01/30	R186	02/05/2019	9.30	Call	Bond Future	3,267.9500	3.2680	3,413.1700	3.4132	4.444	0	0	200
2019/01/30	R186	02/05/2019	10.07	Put	Bond Future	83.5000	0.0835	72.8400	0.0728	(12.766)	0	0	200
2019/01/30	R186	02/05/2019	9.96	Call	Bond Future	6,475.4500	6.4754	6,655.9800	6.6560	2.788	0	0	0
2019/01/30	R186	02/05/2019	9.20	Put	Bond Future	653.0600	0.6531	594.6500	0.5947	(8.944)	0	0	0
2019/01/30	R186	02/05/2019	9.75	Put	Bond Future	185.8100	0.1858	164.6600	0.1647	(11.383)	0	0	7,000
2019/01/30	R186	02/05/2019	10.02	Put	Bond Future	97.7600	0.0978	85.6000	0.0856	(12.439)	0	0	3,250
2019/01/30	R186	02/05/2019	9.25	Call	Bond Future	3,048.5700	3.0486	3,189.3700	3.1894	4.619	0	0	3,250
2019/01/30	R186	02/05/2019	9.01	Call	Bond Future	2,093.4100	2.0934	2,209.1300	2.2091	5.528	0	0	0
2019/01/30	R186	02/05/2019	9.02	Put	Bond Future	967.0900	0.9671	889.5300	0.8895	(8.020)	0	0	0

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2019/01/30	R186	02/05/2019	8.70	Put	Bond Future	1,810.7700	1.8108	1,694.5200	1.6945	(6.420)	0	0	0
2019/01/30	R186	02/05/2019	8.70	Call	Bond Future	1,126.1300	1.1261	1,204.3100	1.2043	6.942	0	0	200
2019/01/30	R186	02/05/2019	9.30	Put	Bond Future	521.4400	0.5214	472.2300	0.4722	(9.437)	0	0	0
2019/01/30	R186	02/05/2019	9.20	Call	Bond Future	2,837.4900	2.8375	2,973.5100	2.9735	4.794	0	0	90
2019/01/30	R186	02/05/2019	8.62	Put	Bond Future	2,082.2700	2.0823	1,956.3000	1.9563	(6.050)	0	0	0
2019/01/30	R186	02/05/2019	8.62	Call	Bond Future	929.3400	0.9293	997.8000	0.9978	7.367	0	0	90
2019/01/30	R186	02/05/2019	8.50	Put	Bond Future	2,537.1700	2.5372	2,397.2300	2.3972	(5.516)	0	0	0
2019/01/30	R186	02/05/2019	8.50	Call	Bond Future	676.9400	0.6769	731.4300	0.7314	8.049	0	0	7,000
2019/01/30	R186	02/05/2019	9.00	Put	Bond Future	1,008.4800	1.0085	928.6300	0.9286	(7.918)	0	0	0
2019/01/30	R186	02/05/2019	9.00	Call	Bond Future	2,057.1100	2.0571	2,171.6900	2.1717	5.570	0	0	7,000
2019/01/30	R186	02/05/2019	10.02	Call	Bond Future	6,779.5800	6.7796	6,961.8500	6.9618	2.689	0	0	0
2019/01/30	R186	02/05/2019	8.80	Put	Bond Future	1,506.0500	1.5060	1,402.1200	1.4021	(6.901)	0	0	0
2019/01/30	R186	02/05/2019	8.80	Call	Bond Future	1,403.1500	1.4031	1,493.6500	1.4937	6.450	0	0	7,500
2019/01/30	R186	02/05/2019	9.05	Call	Bond Future	2,241.7800	2.2418	2,362.0300	2.3620	5.364	0	0	0
2019/01/30	R186	02/05/2019	9.05	Put	Bond Future	907.7400	0.9077	833.5600	0.8336	(8.172)	0	0	3,250
2019/01/30	R186	01/08/2019	10.08	Put	Bond Future	429.7400	0.4297	400.5700	0.4006	(6.788)	0	0	6,000
2019/01/30	R186	01/08/2019	9.54	Call	Bond Future	4,583.8700	4.5839	4,728.5500	4.7286	3.156	0	0	0
2019/01/30	R186	01/08/2019			Bond Future	8.8659	110.0085	8.8308	110.2059	(0.395)	0.0000	0.0000	0
2019/01/30	R186	01/08/2019	8.30	Put	Bond Future	4,005.7800	4.0058	3,857.1100	3.8571	(3.711)	0	0	0
2019/01/30	R186	01/08/2019	8.30	Call	Bond Future	759.6200	0.7596	808.4000	0.8084	6.422	0	0	6,000
2019/01/30	R186	01/08/2019	9.05	Put	Bond Future	1,655.5400	1.6555	1,569.5500	1.5696	(5.194)	0	0	0
2019/01/30	R186	01/08/2019	9.05	Call	Bond Future	2,685.5900	2.6856	2,797.0500	2.7970	4.150	0	0	6,000
2019/01/30	R186	01/08/2019	9.52	Call	Bond Future	4,498.5500	4.4986	4,642.1300	4.6421	3.192	0	0	0
2019/01/30	R186	01/08/2019	9.52	Put	Bond Future	896.1800	0.8962	842.3100	0.8423	(6.011)	0	0	0
2019/01/30	R186	01/08/2019	10.08	Call	Bond Future	6,993.6600	6.9937	7,161.9400	7.1619	2.406	0	0	0
2019/01/30	R186	01/08/2019	9.54	Put	Bond Future	873.8200	0.8738	821.0500	0.8211	(6.039)	0	0	0
2019/01/30	R186	01/08/2019	9.53	Call	Bond Future	4,541.1500	4.5412	4,685.2900	4.6853	3.174	0	0	0
2019/01/30	R186	01/08/2019	9.53	Put	Bond Future	884.9200	0.8849	831.6100	0.8316	(6.024)	0	0	0
2019/01/30	R197	07/02/2019			Bond Future	300.0768	300.0768	300.0524	300.0524	(0.008)	0.0000	0.0000	5
2019/01/30	R197	02/05/2019			Bond Future	305.2862	305.2862	305.2586	305.2586	(0.009)	0.0000	0.0000	2,350
2019/01/30	R197	01/08/2019			Bond Future	303.6911	303.6911	303.6610	303.6610	(0.010)	0.0000	0.0000	0
2019/01/30	R202	07/02/2019			Bond Future	234.6511	234.6511	234.3666	234.3666	(0.121)	0.0000	0.0000	548
2019/01/30	R202	02/05/2019			Bond Future	238.7248	238.7248	238.4331	238.4331	(0.122)	0.0000	0.0000	8,666
2019/01/30	R202	01/08/2019			Bond Future	239.3729	239.3729	239.0740	239.0740	(0.125)	0.0000	0.0000	0
2019/01/30	R207	07/02/2019	6.52	Call	Bond Future	155.0100	0.1550	175.1000	0.1751	12.960	0	0	0
2019/01/30	R207	07/02/2019	6.51	Put	Bond Future	0.4000	0.0004	0.1000	0.0001	(75.000)	0	0	0
2019/01/30	R207	07/02/2019			Bond Future	6.3458	101.3515	6.3230	101.3718	(0.360)	0.0000	0.0000	9,309
2019/01/30	R207	07/02/2019	6.53	Call	Bond Future	163.7900	0.1638	183.9400	0.1839	12.302	0	0	0
2019/01/30	R207	07/02/2019	6.53	Put	Bond Future	0.1900	0.0002	0.0400	0.0000	(78.947)	0	0	0
2019/01/30	R207	07/02/2019	6.52	Put	Bond Future	0.2800	0.0003	0.0700	0.0001	(75.000)	0	0	0
2019/01/30	R207	07/02/2019	6.51	Call	Bond Future	146.2600	0.1463	166.2600	0.1663	13.674	0	0	0
2019/01/30	R207	02/05/2019	7.63	Call	Bond Future	1,111.7000	1.1117	1,131.3500	1.1314	1.768	0	0	0
2019/01/30	R207	02/05/2019			Bond Future	5.9646	103.0878	5.9354	103.1074	(0.489)	0.0000	0.0000	6,692
2019/01/30	R207	02/05/2019	7.61	Call	Bond Future	1,098.4800	1.0985	1,118.1200	1.1181	1.788	0	0	0
2019/01/30	R207	02/05/2019	7.61	Put	Bond Future	0.0100	0.0000	0.0000	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
2019/01/30	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	R207	02/05/2019	7.62	Call	Bond Future	1,105.0900	1.1051	1,124.7400	1.1247	1.778	0	0	0
2019/01/30	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	R207	01/08/2019	7.33	Call	Bond Future	1,074.6900	1.0747	1,094.0200	1.0940	1.799	0	0	0
2019/01/30	R207	01/08/2019			Bond Future	4.8652	101.4347	4.8213	101.4540	(0.902)	0.0000	0.0000	0
2019/01/30	R207	01/08/2019	7.34	Call	Bond Future	1,079.0100	1.0790	1,098.3400	1.0983	1.791	0	0	0
2019/01/30	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	R207	01/08/2019	7.35	Call	Bond Future	1,083.3200	1.0833	1,102.6500	1.1027	1.784	0	0	0
2019/01/30	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	R208	07/02/2019	7.07	Call	Bond Future	106.6800	0.1067	141.3200	0.1413	32.471	0	0	0
2019/01/30	R208	07/02/2019	7.08	Put	Bond Future	44.6000	0.0446	24.4300	0.0244	(45.224)	0	0	0
2019/01/30	R208	07/02/2019	7.06	Put	Bond Future	58.0600	0.0581	33.5200	0.0335	(42.267)	0	0	0
2019/01/30	R208	07/02/2019			Bond Future	7.0413	101.9255	7.0119	101.9824	(0.417)	0.0000	0.0000	4,799
2019/01/30	R208	07/02/2019	7.07	Put	Bond Future	50.9700	0.0510	28.6700	0.0287	(43.751)	0	0	0
2019/01/30	R208	07/02/2019	7.08	Call	Bond Future	119.6900	0.1197	156.4600	0.1565	30.721	0	0	0
2019/01/30	R208	07/02/2019	7.06	Call	Bond Future	94.3800	0.0944	126.7800	0.1268	34.329	0	0	0
2019/01/30	R208	02/05/2019	8.03	Put	Bond Future	17.8300	0.0178	15.1500	0.0151	(15.031)	0	0	0
2019/01/30	R208	02/05/2019	8.02	Call	Bond Future	1,814.5100	1.8145	1,868.6400	1.8686	2.983	0	0	0
2019/01/30	R208	02/05/2019			Bond Future	6.9796	100.2712	6.9471	100.3281	(0.467)	0.0000	0.0000	13,637
2019/01/30	R208	02/05/2019	8.03	Call	Bond Future	1,830.8300	1.8308	1,885.0600	1.8851	2.962	0	0	0
2019/01/30	R208	02/05/2019	8.02	Put	Bond Future	18.5700	0.0186	15.7900	0.0158	(14.970)	0	0	0
2019/01/30	R208	02/05/2019	8.04	Call	Bond Future	1,847.1700	1.8472	1,901.4900	1.9015	2.941	0	0	0
2019/01/30	R208	02/05/2019	8.04	Put	Bond Future	17.1200	0.0171	14.5300	0.0145	(15.129)	0	0	0
2019/01/30	R208	01/08/2019	8.16	Call	Bond Future	2,033.0500	2.0331	2,086.4500	2.0865	2.627	0	0	0
2019/01/30	R208	01/08/2019	8.17	Put	Bond Future	36.0200	0.0360	32.1900	0.0322	(10.633)	0	0	0
2019/01/30	R208	01/08/2019			Bond Future	6.8430	102.2059	6.8057	102.2633	(0.545)	0.0000	0.0000	0
2019/01/30	R208	01/08/2019	8.16	Put	Bond Future	36.9900	0.0370	33.0600	0.0331	(10.624)	0	0	0
2019/01/30	R208	01/08/2019	8.17	Call	Bond Future	2,047.0300	2.0470	2,100.5300	2.1005	2.614	0	0	0
2019/01/30	R208	01/08/2019	8.15	Call	Bond Future	2,019.0800	2.0191	2,072.4000	2.0724	2.641	0	0	0
2019/01/30	R208	01/08/2019	8.15	Put	Bond Future	37.9700	0.0380	33.9600	0.0340	(10.561)	0	0	0
2019/01/30	R209	07/02/2019	10.20	Put	Bond Future	2.4700	0.0025	0.9300	0.0009	(62.348)	0	0	4,000
2019/01/30	R209	07/02/2019	8.97	Put	Bond Future	4,399.7500	4.3998	4,221.4700	4.2215	(4.052)	0	0	0
2019/01/30	R209	07/02/2019			Bond Future	9.6126	74.3275	9.5855	74.5057	(0.282)	0.0000	0.0000	14,998
2019/01/30	R209	07/02/2019	8.96	Call	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	0
2019/01/30	R209	07/02/2019	8.96	Put	Bond Future	4,471.2500	4.4713	4,292.9700	4.2930	(3.987)	0	0	0
2019/01/30	R209	07/02/2019	10.20	Call	Bond Future	3,706.6800	3.7067	3,883.3900	3.8834	4.767	0	0	0
2019/01/30	R209	07/02/2019	8.97	Call	Bond Future	0.1100	0.0001	0.0800	0.0001	(27.273)	0	0	0
2019/01/30	R209	07/02/2019	9.54	Put	Bond Future	812.5200	0.8125	673.7400	0.6737	(17.080)	0	0	0
2019/01/30	R209	07/02/2019	9.54	Call	Bond Future	334.1900	0.3342	373.6600	0.3737	11.811	0	0	4,000
2019/01/30	R209	07/02/2019	9.04	Put	Bond Future	3,902.1600	3.9022	3,723.8400	3.7238	(4.570)	0	0	0
2019/01/30	R209	07/02/2019	9.04	Call	Bond Future	0.4500	0.0005	0.3800	0.0004	(15.556)	0	0	4,000
2019/01/30	R209	07/02/2019	8.95	Call	Bond Future	0.0700	0.0001	0.0500	0.0001	(28.571)	0	0	0
2019/01/30	R209	07/02/2019	8.95	Put	Bond Future	4,542.8500	4.5429	4,364.5800	4.3646	(3.924)	0	0	0
2019/01/30	R209	02/05/2019	9.70	Put	Bond Future	1,689.3200	1.6893	1,596.5900	1.5966	(5.489)	0	0	0
2019/01/30	R209	02/05/2019			Bond Future	9.6655	72.4523	9.6377	72.6329	(0.287)	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
2019/01/30	R209	02/05/2019	9.69	Call	Bond Future	1,878.0600	1.8781	1,964.9000	1.9649	4.624	0	0	0
2019/01/30	R209	02/05/2019	9.69	Put	Bond Future	1,719.3200	1.7193	1,625.5500	1.6256	(5.454)	0	0	0
2019/01/30	R209	02/05/2019	9.70	Call	Bond Future	1,912.7000	1.9127	2,000.5800	2.0006	4.595	0	0	0
2019/01/30	R209	02/05/2019	10.50	Call	Bond Future	5,502.5100	5.5025	5,652.7300	5.6527	2.730	0	0	0
2019/01/30	R209	02/05/2019	10.71	Call	Bond Future	6,583.8400	6.5838	6,742.6800	6.7427	2.413	0	0	0
2019/01/30	R209	02/05/2019	9.68	Call	Bond Future	1,843.7300	1.8437	1,929.5400	1.9295	4.654	0	0	0
2019/01/30	R209	02/05/2019	9.68	Put	Bond Future	1,749.7200	1.7497	1,654.9200	1.6549	(5.418)	0	0	0
2019/01/30	R209	02/05/2019	9.95	Put	Bond Future	1,065.3900	1.0654	997.2200	0.9972	(6.399)	0	0	0
2019/01/30	R209	02/05/2019	9.95	Call	Bond Future	2,877.4800	2.8775	2,989.9200	2.9899	3.908	0	0	760
2019/01/30	R209	02/05/2019	10.50	Put	Bond Future	373.3200	0.3733	342.9300	0.3429	(8.140)	0	0	11,560
2019/01/30	R209	02/05/2019	9.35	Put	Bond Future	2,983.8900	2.9839	2,855.1300	2.8551	(4.315)	0	0	0
2019/01/30	R209	02/05/2019	9.35	Call	Bond Future	893.0300	0.8930	944.8800	0.9449	5.806	0	0	760
2019/01/30	R209	02/05/2019	10.71	Put	Bond Future	249.5000	0.2495	227.7300	0.2277	(8.725)	0	0	760
2019/01/30	R209	01/08/2019	10.15	Put	Bond Future	1,549.7000	1.5497	1,483.8900	1.4839	(4.247)	0	0	0
2019/01/30	R209	01/08/2019	10.17	Call	Bond Future	4,348.8100	4.3488	4,467.7600	4.4678	2.735	0	0	0
2019/01/30	R209	01/08/2019			Bond Future	9.7155	73.8503	9.6870	74.0339	(0.294)	0.0000	0.0000	0
2019/01/30	R209	01/08/2019	10.15	Call	Bond Future	4,263.9600	4.2640	4,381.7500	4.3818	2.762	0	0	0
2019/01/30	R209	01/08/2019	10.17	Put	Bond Future	1,513.2600	1.5133	1,448.6100	1.4486	(4.272)	0	0	0
2019/01/30	R209	01/08/2019	10.16	Put	Bond Future	1,531.2800	1.5313	1,466.0600	1.4661	(4.259)	0	0	0
2019/01/30	R209	01/08/2019	10.16	Call	Bond Future	4,306.2200	4.3062	4,424.6000	4.4246	2.749	0	0	0
2019/01/30	R210	07/02/2019			Bond Future	188.0661	188.0661	187.7545	187.7545	(0.166)	0.0000	0.0000	840
2019/01/30	R210	02/05/2019			Bond Future	188.7755	188.7755	188.4568	188.4568	(0.169)	0.0000	0.0000	2,448
2019/01/30	R210	01/08/2019			Bond Future	192.4627	192.4627	192.1365	192.1365	(0.169)	0.0000	0.0000	0
2019/01/30	R212	07/02/2019			Bond Future	156.2990	156.2990	156.1521	156.1521	(0.094)	0.0000	0.0000	2,420
2019/01/30	R212	02/05/2019			Bond Future	159.0124	159.0124	158.8615	158.8615	(0.095)	0.0000	0.0000	4,473
2019/01/30	R212	01/08/2019			Bond Future	162.0468	162.0468	161.8919	161.8919	(0.096)	0.0000	0.0000	0
2019/01/30	R213	07/02/2019	8.68	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/01/30	R213	07/02/2019			Bond Future	9.4036	86.0746	9.3712	86.2784	(0.345)	0.0000	0.0000	2,102
2019/01/30	R213	07/02/2019	8.68	Put	Bond Future	4,710.8200	4.7108	4,506.9700	4.5070	(4.327)	0	0	0
2019/01/30	R213	07/02/2019	8.69	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/01/30	R213	07/02/2019	8.70	Put	Bond Future	4,575.8600	4.5759	4,372.0100	4.3720	(4.455)	0	0	0
2019/01/30	R213	07/02/2019	8.69	Put	Bond Future	4,643.3100	4.6433	4,439.4500	4.4394	(4.390)	0	0	0
2019/01/30	R213	07/02/2019	8.70	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/01/30	R213	02/05/2019	9.49	Call	Bond Future	1,784.8600	1.7849	1,886.8100	1.8868	5.712	0	0	0
2019/01/30	R213	02/05/2019	9.48	Put	Bond Future	1,622.8000	1.6228	1,517.0800	1.5171	(6.515)	0	0	0
2019/01/30	R213	02/05/2019			Bond Future	9.4591	84.0007	9.4258	84.2072	(0.352)	0.0000	0.0000	31,029
2019/01/30	R213	02/05/2019	9.50	Call	Bond Future	1,818.0200	1.8180	1,921.1700	1.9212	5.674	0	0	0
2019/01/30	R213	02/05/2019	9.50	Put	Bond Future	1,565.6600	1.5657	1,462.3400	1.4623	(6.599)	0	0	0
2019/01/30	R213	02/05/2019	9.49	Put	Bond Future	1,594.1200	1.5941	1,489.6000	1.4896	(6.557)	0	0	0
2019/01/30	R213	02/05/2019	9.48	Call	Bond Future	1,751.8500	1.7519	1,852.6000	1.8526	5.751	0	0	0
2019/01/30	R213	01/08/2019	9.99	Put	Bond Future	1,386.0100	1.3860	1,314.8300	1.3148	(5.136)	0	0	0
2019/01/30	R213	01/08/2019	9.98	Call	Bond Future	4,190.6800	4.1907	4,328.7300	4.3287	3.294	0	0	0
2019/01/30	R213	01/08/2019			Bond Future	9.5117	85.6213	9.4773	85.8312	(0.362)	0.0000	0.0000	0
2019/01/30	R213	01/08/2019	9.99	Call	Bond Future	4,232.2700	4.2323	4,370.9800	4.3710	3.277	0	0	0
2019/01/30	R213	01/08/2019	9.98	Put	Bond Future	1,402.5700	1.4026	1,330.7300	1.3307	(5.122)	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
2019/01/30	R213	01/08/2019	10.00	Call	Bond Future	4,274.2100	4.2742	4,413.5600	4.4136	3.260	0	0	0
2019/01/30	R213	01/08/2019	10.00	Put	Bond Future	1,369.8600	1.3699	1,299.3200	1.2993	(5.149)	0	0	0
2019/01/30	R214	07/02/2019	9.05	Put	Bond Future	5,332.8800	5.3329	5,112.4100	5.1124	(4.134)	0	0	0
2019/01/30	R214	07/02/2019			Bond Future	9.7879	73.4513	9.7557	73.6718	(0.329)	0.0000	0.0000	4,056
2019/01/30	R214	07/02/2019	9.04	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/01/30	R214	07/02/2019	9.04	Put	Bond Future	5,409.4700	5.4095	5,189.0100	5.1890	(4.075)	0	0	0
2019/01/30	R214	07/02/2019	9.05	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/01/30	R214	07/02/2019	9.03	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/01/30	R214	07/02/2019	9.03	Put	Bond Future	5,486.1900	5.4862	5,265.7300	5.2657	(4.018)	0	0	0
2019/01/30	R214	02/05/2019	9.87	Call	Bond Future	1,988.0900	1.9881	2,098.5400	2.0985	5.556	0	0	0
2019/01/30	R214	02/05/2019	9.85	Call	Bond Future	1,916.3900	1.9164	2,024.2900	2.0243	5.630	0	0	0
2019/01/30	R214	02/05/2019			Bond Future	9.8401	71.4147	9.8071	71.6382	(0.335)	0.0000	0.0000	27,927
2019/01/30	R214	02/05/2019	9.85	Put	Bond Future	1,849.4100	1.8494	1,733.8300	1.7338	(6.250)	0	0	0
2019/01/30	R214	02/05/2019	9.87	Put	Bond Future	1,786.3800	1.7864	1,673.3500	1.6734	(6.327)	0	0	0
2019/01/30	R214	02/05/2019	9.86	Call	Bond Future	1,952.0800	1.9521	2,061.2500	2.0613	5.592	0	0	0
2019/01/30	R214	02/05/2019	9.86	Put	Bond Future	1,817.6800	1.8177	1,703.3700	1.7034	(6.289)	0	0	0
2019/01/30	R214	01/08/2019	10.34	Put	Bond Future	1,588.8900	1.5889	1,510.0900	1.5101	(4.959)	0	0	0
2019/01/30	R214	01/08/2019			Bond Future	9.8905	72.7925	9.8566	73.0199	(0.342)	0.0000	0.0000	0
2019/01/30	R214	01/08/2019	10.33	Call	Bond Future	4,454.6700	4.4547	4,602.5100	4.6025	3.319	0	0	0
2019/01/30	R214	01/08/2019	10.33	Put	Bond Future	1,607.8700	1.6079	1,528.3500	1.5284	(4.946)	0	0	0
2019/01/30	R214	01/08/2019	10.34	Call	Bond Future	4,498.2900	4.4983	4,646.8500	4.6469	3.303	0	0	0
2019/01/30	R214	01/08/2019	10.32	Call	Bond Future	4,411.3600	4.4114	4,558.4900	4.5585	3.335	0	0	0
2019/01/30	R214	01/08/2019	10.32	Put	Bond Future	1,627.2500	1.6272	1,547.0200	1.5470	(4.930)	0	0	0
2019/01/30	R248	07/02/2019	9.06	Put	Bond Future	7,002.3700	7.0024	6,676.5200	6.6765	(4.653)	0	0	0
2019/01/30	R248	07/02/2019			Bond Future	9.8130	93.8174	9.7757	94.1432	(0.380)	0.0000	0.0000	76,086
2019/01/30	R248	07/02/2019	9.06	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/01/30	R248	07/02/2019	9.05	Put	Bond Future	7,101.6500	7.1016	6,775.8000	6.7758	(4.588)	0	0	0
2019/01/30	R248	07/02/2019	9.07	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/01/30	R248	07/02/2019	9.07	Put	Bond Future	6,903.2500	6.9033	6,577.4000	6.5774	(4.720)	0	0	0
2019/01/30	R248	07/02/2019	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/30	R248	02/05/2019	9.90	Put	Bond Future	2,202.5800	2.2026	2,039.2800	2.0393	(7.414)	0	0	0
2019/01/30	R248	02/05/2019			Bond Future	9.8657	90.9891	9.8275	91.3195	(0.387)	0.0000	0.0000	107,957
2019/01/30	R248	02/05/2019	9.90	Call	Bond Future	2,498.0100	2.4980	2,665.1800	2.6652	6.692	0	0	0
2019/01/30	R248	02/05/2019	9.91	Call	Bond Future	2,544.6200	2.5446	2,713.7100	2.7137	6.645	0	0	0
2019/01/30	R248	02/05/2019	9.89	Put	Bond Future	2,242.2100	2.2422	2,077.0000	2.0770	(7.368)	0	0	0
2019/01/30	R248	02/05/2019	9.91	Put	Bond Future	2,163.5100	2.1635	2,002.1300	2.0021	(7.459)	0	0	0
2019/01/30	R248	02/05/2019	9.89	Call	Bond Future	2,451.8100	2.4518	2,617.0700	2.6171	6.740	0	0	0
2019/01/30	R248	01/08/2019	10.35	Call	Bond Future	5,563.7600	5.5638	5,784.6300	5.7846	3.970	0	0	0
2019/01/30	R248	01/08/2019	10.34	Put	Bond Future	2,017.5800	2.0176	1,901.1400	1.9011	(5.771)	0	0	0
2019/01/30	R248	01/08/2019			Bond Future	9.9166	92.7446	9.8774	93.0808	(0.396)	0.0000	0.0000	0
2019/01/30	R248	01/08/2019	10.36	Call	Bond Future	5,619.0000	5.6190	5,840.9400	5.8409	3.950	0	0	0
2019/01/30	R248	01/08/2019	10.36	Put	Bond Future	1,968.9600	1.9690	1,854.6700	1.8547	(5.805)	0	0	0
2019/01/30	R248	01/08/2019	10.35	Put	Bond Future	1,993.1300	1.9931	1,877.7700	1.8778	(5.788)	0	0	0
2019/01/30	R248	01/08/2019	10.34	Call	Bond Future	5,508.6800	5.5087	5,728.4700	5.7285	3.990	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
<b>Total</b>											<b>1264494</b>	