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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/02/2019 TO 04/02/2019

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
2019/02/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	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	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
2019/02/04	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	2025	07/02/2019			Bond Future	133.6051		133.6051	133.6764	133.6764	0.053	0.0000	0.0000	355
2019/02/04	2025	02/05/2019			Bond Future	135.9224		135.9224	135.9945	135.9945	0.053	0.0000	0.0000	691
2019/02/04	2025	01/08/2019			Bond Future	138.5289		138.5289	138.6022	138.6022	0.053	0.0000	0.0000	0
2019/02/04	2029	07/02/2019			Bond Future	101.6854		101.6854	101.4544	101.4544	(0.227)	0.0000	0.0000	80
2019/02/04	2029	02/05/2019			Bond Future	102.3763		102.3763	102.1410	102.1410	(0.230)	0.0000	0.0000	3,020
2019/02/04	2029	01/08/2019			Bond Future	104.3748		104.3748	104.1347	104.1347	(0.230)	0.0000	0.0000	0
2019/02/04	2030	07/02/2019	8.62	Call	Bond Future	0.1200		0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	2030	07/02/2019	10.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,960
2019/02/04	2030	07/02/2019			Bond Future	9.1042		92.6997	9.1436	92.4443	0.433	0.0000	0.0000	29,518
2019/02/04	2030	07/02/2019	9.68	Put	Bond Future	0.1300		0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	2030	07/02/2019	9.68	Call	Bond Future	3,641.1900		3.6412	3,385.7200	3.3857	(7.016)	0	0	3,960
2019/02/04	2030	07/02/2019	9.18	Put	Bond Future	213.0200		0.2130	188.8200	0.1888	(11.360)	0	0	0
2019/02/04	2030	07/02/2019	9.18	Call	Bond Future	703.6700		0.7037	424.1300	0.4241	(39.726)	0	0	3,960
2019/02/04	2030	07/02/2019	8.63	Call	Bond Future	0.1600		0.0002	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	2030	07/02/2019	8.62	Put	Bond Future	3,218.4100		3.2184	3,473.6300	3.4736	7.930	0	0	0
2019/02/04	2030	07/02/2019	10.20	Call	Bond Future	6,764.9600		6.7650	6,509.6200	6.5096	(3.774)	0	0	0
2019/02/04	2030	07/02/2019	8.90	Call	Bond Future	42.1300		0.0421	2.9600	0.0030	(92.974)	0	0	1,320
2019/02/04	2030	07/02/2019	8.63	Put	Bond Future	3,150.4900		3.1505	3,405.6700	3.4057	8.100	0	0	0
2019/02/04	2030	07/02/2019	8.64	Call	Bond Future	0.2100		0.0002	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	2030	07/02/2019	8.64	Put	Bond Future	3,082.6300		3.0826	3,337.7600	3.3378	8.276	0	0	0
2019/02/04	2030	07/02/2019	9.60	Put	Bond Future	0.5900		0.0006	0.0100	0.0000	(98.305)	0	0	0
2019/02/04	2030	07/02/2019	9.60	Call	Bond Future	3,147.4500		3.1475	2,891.5300	2.8915	(8.131)	0	0	1,320
2019/02/04	2030	07/02/2019	9.40	Put	Bond Future	15.4600		0.0155	3.7100	0.0037	(76.003)	0	0	0
2019/02/04	2030	07/02/2019	9.40	Call	Bond Future	1,910.5100		1.9105	1,643.4200	1.6434	(13.980)	0	0	0
2019/02/04	2030	07/02/2019	8.70	Put	Bond Future	2,677.2700		2.6773	2,931.7000	2.9317	9.503	0	0	0
2019/02/04	2030	07/02/2019	8.70	Call	Bond Future	0.9100		0.0009	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	2030	07/02/2019	8.90	Put	Bond Future	1,381.4500		1.3815	1,597.6200	1.5976	15.648	0	0	0
2019/02/04	2030	02/05/2019	8.90	Put	Bond Future	2,669.7900		2.6698	2,814.3800	2.8144	5.416	0	0	0
2019/02/04	2030	02/05/2019	9.41	Call	Bond Future	2,682.1300		2.6821	2,487.9300	2.4879	(7.241)	0	0	0
2019/02/04	2030	02/05/2019			Bond Future	9.1586		94.2862	9.1994	94.0262	0.445	0.0000	0.0000	48,134
2019/02/04	2030	02/05/2019	9.39	Call	Bond Future	2,600.1600		2.6002	2,408.4900	2.4085	(7.371)	0	0	0
2019/02/04	2030	02/05/2019	9.39	Put	Bond Future	1,137.3600		1.1374	1,205.6900	1.2057	6.008	0	0	0
2019/02/04	2030	02/05/2019	10.20	Call	Bond Future	6,570.8300		6.5708	6,321.2600	6.3213	(3.798)	0	0	0
2019/02/04	2030	02/05/2019	10.20	Put	Bond Future	2,266.1800		0.2262	236.6100	0.2366	4.611	0	0	3,000
2019/02/04	2030	02/05/2019	8.90	Call	Bond Future	997.5700		0.9976	882.1600	0.8822	(11.569)	0	0	3,000
2019/02/04	2030	02/05/2019	9.41	Put	Bond Future	1,094.3600		1.0944	1,160.1600	1.1602	6.013	0	0	0
2019/02/04	2030	02/05/2019	9.40	Call	Bond Future	2,641.0000		2.6410	2,448.0600	2.4481	(7.306)	0	0	3,000
2019/02/04	2030	02/05/2019	9.40	Put	Bond Future	1,115.6900		1.1157	1,182.7500	1.1828	6.011	0	0	0
2019/02/04	2030	01/08/2019	9.91	Put	Bond Future	1,105.3000		1.1053	1,155.3100	1.1553	4.525	0	0	0
2019/02/04	2030	01/08/2019			Bond Future	9.2104		92.0990	9.2527	91.8338	0.460	0.0000	0.0000	0
2019/02/04	2030	01/08/2019	9.91	Call	Bond Future	5,358.7200		5.3587	5,143.5300	5.1435	(4.016)	0	0	0
2019/02/04	2030	01/08/2019	9.92	Call	Bond Future	5,404.5600		5.4046	5,188.7500	5.1888	(3.993)	0	0	0

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2019/02/04	2030	01/08/2019	9.90	Put	Bond Future	1,118.4800	1.1185	1,169.1100	1.1691	4.527	0	0	0
2019/02/04	2030	01/08/2019	9.92	Put	Bond Future	1,092.2700	1.0923	1,141.6600	1.1417	4.522	0	0	0
2019/02/04	2030	01/08/2019	9.90	Call	Bond Future	5,312.9700	5.3130	5,098.4000	5.0984	(4.039)	0	0	0
2019/02/04	2032	07/02/2019	8.81	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	2032	07/02/2019	8.80	Put	Bond Future	3,808.0000	3.8080	4,014.6900	4.0147	5.428	0	0	0
2019/02/04	2032	07/02/2019			Bond Future	9.3243	95.0024	9.3537	94.7956	0.315	0.0000	0.0000	21,390
2019/02/04	2032	07/02/2019	8.82	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	2032	07/02/2019	8.82	Put	Bond Future	3,658.7900	3.6588	3,865.4500	3.8655	5.648	0	0	0
2019/02/04	2032	07/02/2019	8.81	Put	Bond Future	3,733.3500	3.7333	3,940.0300	3.9400	5.536	0	0	0
2019/02/04	2032	07/02/2019	8.80	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	2032	02/05/2019	9.62	Put	Bond Future	1,251.7400	1.2517	1,297.2700	1.2973	3.637	0	0	0
2019/02/04	2032	02/05/2019	9.61	Call	Bond Future	2,864.0900	2.8641	2,699.9900	2.7000	(5.730)	0	0	0
2019/02/04	2032	02/05/2019			Bond Future	9.3789	92.4723	9.4092	92.2616	0.323	0.0000	0.0000	38,718
2019/02/04	2032	02/05/2019	9.62	Call	Bond Future	2,908.3200	2.9083	2,743.2400	2.7432	(5.676)	0	0	0
2019/02/04	2032	02/05/2019	9.61	Put	Bond Future	1,275.4000	1.2754	1,321.9100	1.3219	3.647	0	0	0
2019/02/04	2032	02/05/2019	9.63	Call	Bond Future	2,952.6700	2.9527	2,786.6200	2.7866	(5.624)	0	0	0
2019/02/04	2032	02/05/2019	9.63	Put	Bond Future	1,228.2800	1.2283	1,272.8400	1.2728	3.628	0	0	0
2019/02/04	2032	01/08/2019	10.10	Call	Bond Future	5,700.8700	5.7009	5,522.3100	5.5223	(3.132)	0	0	0
2019/02/04	2032	01/08/2019	10.11	Put	Bond Future	1,243.8500	1.2439	1,279.6900	1.2797	2.881	0	0	0
2019/02/04	2032	01/08/2019			Bond Future	9.4296	94.2555	9.4610	94.0406	0.333	0.0000	0.0000	0
2019/02/04	2032	01/08/2019	10.10	Put	Bond Future	1,258.7800	1.2588	1,295.1100	1.2951	2.886	0	0	0
2019/02/04	2032	01/08/2019	10.11	Call	Bond Future	5,749.8900	5.7499	5,570.8400	5.5708	(3.114)	0	0	0
2019/02/04	2032	01/08/2019	10.09	Call	Bond Future	5,651.7400	5.6517	5,473.6700	5.4737	(3.151)	0	0	0
2019/02/04	2032	01/08/2019	10.09	Put	Bond Future	1,273.6700	1.2737	1,310.4900	1.3105	2.891	0	0	0
2019/02/04	2033	07/02/2019			Bond Future	104.0715	104.0715	104.1941	104.1941	0.118	0.0000	0.0000	120
2019/02/04	2033	02/05/2019			Bond Future	104.7316	104.7316	104.8559	104.8559	0.119	0.0000	0.0000	6,090
2019/02/04	2033	01/08/2019			Bond Future	106.7760	106.7760	106.9024	106.9024	0.118	0.0000	0.0000	0
2019/02/04	2037	07/02/2019	9.06	Put	Bond Future	4,127.7400	4.1277	4,517.1900	4.5172	9.435	0	0	0
2019/02/04	2037	07/02/2019	9.05	Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	2037	07/02/2019			Bond Future	9.5642	91.2253	9.6136	90.8357	0.516	0.0000	0.0000	34,250
2019/02/04	2037	07/02/2019	9.06	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	2037	07/02/2019	9.05	Put	Bond Future	4,212.4200	4.2124	4,601.9000	4.6019	9.246	0	0	0
2019/02/04	2037	07/02/2019	9.07	Call	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	2037	07/02/2019	9.07	Put	Bond Future	4,043.1800	4.0432	4,432.6000	4.4326	9.632	0	0	0
2019/02/04	2037	02/05/2019	9.81	Put	Bond Future	1,559.3500	1.5594	1,680.6400	1.6806	7.778	0	0	0
2019/02/04	2037	02/05/2019			Bond Future	9.6200	92.7866	9.6709	92.3900	0.529	0.0000	0.0000	57,644
2019/02/04	2037	02/05/2019	9.80	Call	Bond Future	2,979.8900	2.9799	2,706.6800	2.7067	(9.168)	0	0	0
2019/02/04	2037	02/05/2019	9.80	Put	Bond Future	1,588.0200	1.5880	1,711.3400	1.7113	7.766	0	0	0
2019/02/04	2037	02/05/2019	9.81	Call	Bond Future	3,027.5900	3.0276	2,752.3500	2.7524	(9.091)	0	0	0
2019/02/04	2037	02/05/2019	9.79	Call	Bond Future	2,932.7000	2.9327	2,661.5300	2.6615	(9.246)	0	0	0
2019/02/04	2037	02/05/2019	9.79	Put	Bond Future	1,617.3000	1.6173	1,742.6600	1.7427	7.751	0	0	0
2019/02/04	2037	01/08/2019	10.31	Call	Bond Future	6,210.7500	6.2108	5,894.8700	5.8949	(5.086)	0	0	0
2019/02/04	2037	01/08/2019			Bond Future	9.6748	90.3201	9.7273	89.9158	0.543	0.0000	0.0000	0
2019/02/04	2037	01/08/2019	10.29	Call	Bond Future	6,103.5200	6.1035	5,789.6900	5.7897	(5.142)	0	0	0
2019/02/04	2037	01/08/2019	10.29	Put	Bond Future	1,533.0200	1.5330	1,623.4900	1.6235	5.901	0	0	0

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2019/02/04	2037	01/08/2019	10.31	Put	Bond Future	1,497.6500	1.4976	1,586.0700	1.5861	5.904	0	0	0
2019/02/04	2037	01/08/2019	10.30	Call	Bond Future	6,157.1800	6.1572	5,842.3200	5.8423	(5.114)	0	0	0
2019/02/04	2037	01/08/2019	10.30	Put	Bond Future	1,515.3400	1.5153	1,604.7800	1.6048	5.902	0	0	0
2019/02/04	2038	07/02/2019			Bond Future	121.8805	121.8805	121.6958	121.6958	(0.151)	0.0000	0.0000	1,995
2019/02/04	2038	02/05/2019			Bond Future	123.9943	123.9943	123.8062	123.8062	(0.152)	0.0000	0.0000	10,004
2019/02/04	2038	01/08/2019			Bond Future	126.3622	126.3622	126.1701	126.1701	(0.152)	0.0000	0.0000	0
2019/02/04	2040	07/02/2019	9.13	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	2040	07/02/2019	9.11	Put	Bond Future	4,646.8300	4.6468	5,066.5700	5.0666	9.033	0	0	0
2019/02/04	2040	07/02/2019			Bond Future	9.6342	94.6244	9.6836	94.2046	0.513	0.0000	0.0000	8,592
2019/02/04	2040	07/02/2019	9.13	Put	Bond Future	4,462.9900	4.4630	4,882.6900	4.8827	9.404	0	0	0
2019/02/04	2040	07/02/2019	9.11	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	2040	07/02/2019	9.12	Put	Bond Future	4,554.8400	4.5548	4,974.5600	4.9746	9.215	0	0	0
2019/02/04	2040	07/02/2019	9.12	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	2040	02/05/2019	9.60	Call	Bond Future	1,986.3000	1.9863	1,757.1000	1.7571	(11.539)	0	0	1,150
2019/02/04	2040	02/05/2019	9.89	Call	Bond Future	3,323.0200	3.3230	3,023.9800	3.0240	(8.999)	0	0	0
2019/02/04	2040	02/05/2019	9.88	Put	Bond Future	1,686.2300	1.6862	1,816.6400	1.8166	7.734	0	0	0
2019/02/04	2040	02/05/2019			Bond Future	9.6896	96.2440	9.7404	95.8167	0.524	0.0000	0.0000	21,901
2019/02/04	2040	02/05/2019	10.20	Put	Bond Future	931.9200	0.9319	1,005.0300	1.0050	7.845	0	0	0
2019/02/04	2040	02/05/2019	10.20	Call	Bond Future	5,086.4700	5.0865	4,732.2700	4.7323	(6.964)	0	0	1,150
2019/02/04	2040	02/05/2019	9.60	Put	Bond Future	2,747.1200	2.7471	2,945.2300	2.9452	7.212	0	0	0
2019/02/04	2040	02/05/2019	9.90	Call	Bond Future	3,374.7100	3.3747	3,073.5400	3.0735	(8.924)	0	0	0
2019/02/04	2040	02/05/2019	9.90	Put	Bond Future	1,625.4200	1.6254	1,751.5600	1.7516	7.760	0	0	0
2019/02/04	2040	02/05/2019	9.89	Put	Bond Future	1,655.6800	1.6557	1,783.9500	1.7840	7.747	0	0	0
2019/02/04	2040	02/05/2019	9.88	Call	Bond Future	3,271.5000	3.2715	2,974.6000	2.9746	(9.075)	0	0	0
2019/02/04	2040	01/08/2019	10.36	Call	Bond Future	6,486.4500	6.4864	6,146.8700	6.1469	(5.235)	0	0	0
2019/02/04	2040	01/08/2019	10.37	Put	Bond Future	1,547.1800	1.5472	1,642.2600	1.6423	6.145	0	0	0
2019/02/04	2040	01/08/2019			Bond Future	9.7442	93.5939	9.7966	93.1581	0.538	0.0000	0.0000	0
2019/02/04	2040	01/08/2019	10.36	Put	Bond Future	1,566.5700	1.5666	1,662.7900	1.6628	6.142	0	0	0
2019/02/04	2040	01/08/2019	10.37	Call	Bond Future	6,543.5100	6.5435	6,202.7900	6.2028	(5.207)	0	0	0
2019/02/04	2040	01/08/2019	10.38	Call	Bond Future	6,600.9000	6.6009	6,259.0700	6.2591	(5.179)	0	0	0
2019/02/04	2040	01/08/2019	10.38	Put	Bond Future	1,528.2400	1.5282	1,622.2100	1.6222	6.149	0	0	0
2019/02/04	2044	07/02/2019	9.18	Put	Bond Future	4,289.2800	4.2893	4,717.6800	4.7177	9.988	0	0	0
2019/02/04	2044	07/02/2019			Bond Future	9.6540	91.8091	9.7034	91.3805	0.512	0.0000	0.0000	20,936
2019/02/04	2044	07/02/2019	9.17	Call	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	2044	07/02/2019	9.17	Put	Bond Future	4,383.2900	4.3833	4,811.7400	4.8117	9.775	0	0	0
2019/02/04	2044	07/02/2019	9.18	Call	Bond Future	0.2300	0.0002	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	2044	07/02/2019	9.16	Call	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	2044	07/02/2019	9.16	Put	Bond Future	4,477.4600	4.4775	4,905.9500	4.9060	9.570	0	0	0
2019/02/04	2044	02/05/2019	9.90	Call	Bond Future	3,352.8600	3.3529	3,048.9300	3.0489	(9.065)	0	0	0
2019/02/04	2044	02/05/2019			Bond Future	9.7071	93.3804	9.7579	92.9441	0.523	0.0000	0.0000	35,976
2019/02/04	2044	02/05/2019	9.90	Put	Bond Future	1,714.7100	1.7147	1,847.0700	1.8471	7.719	0	0	0
2019/02/04	2044	02/05/2019	9.91	Call	Bond Future	3,405.4100	3.4054	3,099.3000	3.0993	(8.989)	0	0	0
2019/02/04	2044	02/05/2019	9.92	Put	Bond Future	1,652.9800	1.6530	1,781.0000	1.7810	7.745	0	0	0
2019/02/04	2044	02/05/2019	9.91	Put	Bond Future	1,683.6900	1.6837	1,813.8700	1.8139	7.732	0	0	0
2019/02/04	2044	02/05/2019	9.92	Call	Bond Future	3,458.1300	3.4581	3,149.8600	3.1499	(8.914)	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
2019/02/04	2044	01/08/2019	9.86	Put	Bond Future	3,052.7700	3.0528	3,225.1900	3.2252	5.648	0	0	0
2019/02/04	2044	01/08/2019	10.53	Call	Bond Future	7,523.7000	7.5237	7,160.4200	7.1604	(4.828)	0	0	0
2019/02/04	2044	01/08/2019	10.40	Put	Bond Future	1,557.7400	1.5577	1,653.0100	1.6530	6.116	0	0	0
2019/02/04	2044	01/08/2019			Bond Future	9.7594	90.8002	9.8117	90.3553	0.537	0.0000	0.0000	0
2019/02/04	2044	01/08/2019	10.39	Call	Bond Future	6,700.6700	6.7007	6,352.1700	6.3522	(5.201)	0	0	0
2019/02/04	2044	01/08/2019	10.39	Put	Bond Future	1,577.1200	1.5771	1,673.5100	1.6735	6.112	0	0	0
2019/02/04	2044	01/08/2019	9.86	Call	Bond Future	3,904.5000	3.9045	3,632.0300	3.6320	(6.978)	0	0	100
2019/02/04	2044	01/08/2019	10.53	Put	Bond Future	1,328.8300	1.3288	1,410.4400	1.4104	6.141	0	0	100
2019/02/04	2044	01/08/2019	10.40	Call	Bond Future	6,758.5700	6.7586	6,408.9500	6.4089	(5.173)	0	0	0
2019/02/04	2044	01/08/2019	9.36	Put	Bond Future	5,378.7800	5.3788	5,646.2600	5.6463	4.973	0	0	0
2019/02/04	2044	01/08/2019	9.36	Call	Bond Future	1,862.5100	1.8625	1,685.1000	1.6851	(9.525)	0	0	100
2019/02/04	2044	01/08/2019	10.38	Call	Bond Future	6,642.6600	6.6427	6,295.3100	6.2953	(5.229)	0	0	0
2019/02/04	2044	01/08/2019	10.38	Put	Bond Future	1,596.5200	1.5965	1,694.0600	1.6941	6.110	0	0	0
2019/02/04	2046	07/02/2019			Bond Future	115.8837	115.8837	116.3165	116.3165	0.373	0.0000	0.0000	1,393
2019/02/04	2046	02/05/2019			Bond Future	116.2079	116.2079	116.6478	116.6478	0.379	0.0000	0.0000	11,458
2019/02/04	2046	01/08/2019			Bond Future	118.4764	118.4764	118.9246	118.9246	0.378	0.0000	0.0000	0
2019/02/04	2050	07/02/2019			Bond Future	120.9873	120.9873	120.2314	120.2314	(0.625)	0.0000	0.0000	3,083
2019/02/04	2050	02/05/2019			Bond Future	123.0858	123.0858	122.3165	122.3165	(0.625)	0.0000	0.0000	10,593
2019/02/04	2050	01/08/2019			Bond Future	123.6703	123.6703	122.8856	122.8856	(0.634)	0.0000	0.0000	0
2019/02/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	AL37	07/02/2019			Index Future	619.4970	619.4970	618.8110	618.8110	(0.111)	0.0000	0.0000	0
2019/02/04	AL37	02/05/2019			Index Future	630.1000	630.1000	629.3960	629.3960	(0.112)	0.0000	0.0000	0
2019/02/04	AL37	01/08/2019			Index Future	642.2480	642.2480	641.5260	641.5260	(0.112)	0.0000	0.0000	0
2019/02/04	AL7T	07/02/2019			Index Future	718.1290	718.1290	716.6730	716.6730	(0.203)	0.0000	0.0000	0
2019/02/04	AL7T	02/05/2019			Index Future	730.4200	730.4200	728.9320	728.9320	(0.204)	0.0000	0.0000	0
2019/02/04	AL7T	01/08/2019			Index Future	744.5020	744.5020	742.9810	742.9810	(0.204)	0.0000	0.0000	0
2019/02/04	ALBI	07/02/2019			Index Future	651.8820	651.8820	649.9020	649.9020	(0.304)	0.0000	0.0000	89
2019/02/04	ALBI	02/05/2019			Index Future	663.0390	663.0390	661.0180	661.0180	(0.305)	0.0000	0.0000	820
2019/02/04	ALBI	01/08/2019			Index Future	675.8220	675.8220	673.7580	673.7580	(0.305)	0.0000	0.0000	0
2019/02/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	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
2019/02/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	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
2019/02/04	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/04	ES33	07/02/2019			Bond Future	10.7523		79.4114	10.7912	79.1793	0.361	0.0000	0.0000	0
2019/02/04	ES33	02/05/2019			Bond Future	10.8463		76.9801	10.8865	76.7437	0.370	0.0000	0.0000	350
2019/02/04	ES33	01/08/2019			Bond Future	10.9410		78.4646	10.9826	78.2234	0.380	0.0000	0.0000	0
2019/02/04	ES42	07/02/2019			Bond Future	10.9819		81.8339	11.0359	81.4644	0.491	0.0000	0.0000	0
2019/02/04	ES42	02/05/2019			Bond Future	11.0754		78.9741	11.1311	78.5980	0.503	0.0000	0.0000	4,919
2019/02/04	ES42	01/08/2019			Bond Future	11.1679		80.4975	11.2256	80.1140	0.517	0.0000	0.0000	0
2019/02/04	GOVI	07/02/2019	666.53	Put	GOVI	209,120.0000		20.9120	228,800.0000	22.8800	9.411	0	0	0
2019/02/04	GOVI	07/02/2019			GOVI	645.6180		645.6180	643.6500	643.6500	(0.305)	0.0000	0.0000	46
2019/02/04	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	GOVI	07/02/2019	666.52	Put	GOVI	209,020.0000		20.9020	228,700.0000	22.8700	9.415	0	0	0
2019/02/04	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	GOVI	07/02/2019	666.51	Put	GOVI	208,920.0000		20.8920	228,600.0000	22.8600	9.420	0	0	0
2019/02/04	GOVI	02/05/2019	647.87	Call	GOVI	87,970.0000		8.7970	67,900.0000	6.7900	(22.815)	0	0	0
2019/02/04	GOVI	02/05/2019	647.88	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	GOVI	02/05/2019	647.86	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	GOVI	02/05/2019			GOVI	656.6670		656.6670	654.6600	654.6600	(0.306)	0.0000	0.0000	434
2019/02/04	GOVI	02/05/2019	647.87	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	GOVI	02/05/2019	647.88	Call	GOVI	87,870.0000		8.7870	67,800.0000	6.7800	(22.841)	0	0	0
2019/02/04	GOVI	02/05/2019	647.86	Call	GOVI	88,070.0000		8.8070	68,000.0000	6.8000	(22.789)	0	0	0
2019/02/04	GOVI	01/08/2019	638.68	Call	GOVI	306,480.0000		30.6480	285,970.0000	28.5970	(6.692)	0	0	0
2019/02/04	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	GOVI	01/08/2019			GOVI	669.3280		669.3280	667.2770	667.2770	(0.306)	0.0000	0.0000	0
2019/02/04	GOVI	01/08/2019	638.69	Call	GOVI	306,380.0000		30.6380	285,870.0000	28.5870	(6.694)	0	0	0
2019/02/04	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	GOVI	01/08/2019	638.67	Call	GOVI	306,580.0000		30.6580	286,070.0000	28.6070	(6.690)	0	0	0
2019/02/04	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/04	IGOV	07/02/2019			Index Future	256.7200		256.7200	256.5270	256.5270	(0.075)	0.0000	0.0000	90
2019/02/04	IGOV	02/05/2019			Index Future	261.1730		261.1730	260.9740	260.9740	(0.076)	0.0000	0.0000	733
2019/02/04	IGOV	01/08/2019			Index Future	266.2710		266.2710	266.0670	266.0670	(0.077)	0.0000	0.0000	0

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2019/02/04	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/04	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/04	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/02/04	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/04	IS02	21/06/2019			Interest Rate Swap	99.7300	99.7300	99.7400	99.7400	0.010	0.0000	0.0000	0
2019/02/04	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/02/04	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.8000	102.8000	0.010	0.0000	0.0000	0
2019/02/04	IS02	23/03/2020			Interest Rate Swap	98.7800	98.7800	98.7900	98.7900	0.010	0.0000	0.0000	0
2019/02/04	IS02	22/06/2020			Interest Rate Swap	102.3200	102.3200	102.3400	102.3400	0.020	0.0000	0.0000	0
2019/02/04	IS02	21/09/2020			Interest Rate Swap	99.2700	99.2700	99.3000	99.3000	0.030	0.0000	0.0000	0
2019/02/04	IS05	17/12/2020			Interest Rate Swap	96.0200	96.0200	96.0600	96.0600	0.042	0.0000	0.0000	0
2019/02/04	IS05	16/03/2021			Interest Rate Swap	95.1400	95.1400	95.1900	95.1900	0.053	0.0000	0.0000	0
2019/02/04	IS05	15/06/2021			Interest Rate Swap	94.2300	94.2300	94.2900	94.2900	0.064	0.0000	0.0000	0
2019/02/04	IS05	21/09/2021			Interest Rate Swap	94.2900	94.2900	94.3600	94.3600	0.074	0.0000	0.0000	0
2019/02/04	IS05	21/12/2021			Interest Rate Swap	96.4000	96.4000	96.4800	96.4800	0.083	0.0000	0.0000	51
2019/02/04	IS05	15/03/2022			Interest Rate Swap	96.4600	96.4600	96.5500	96.5500	0.093	0.0000	0.0000	0
2019/02/04	IS05	21/06/2022			Interest Rate Swap	97.5600	97.5600	97.6600	97.6600	0.103	0.0000	0.0000	0
2019/02/04	IS05	20/09/2022			Interest Rate Swap	101.4200	101.4200	101.5300	101.5300	0.108	0.0000	0.0000	0
2019/02/04	IS05	20/12/2022			Interest Rate Swap	102.6100	102.6100	102.7200	102.7200	0.107	0.0000	0.0000	0
2019/02/04	IS05	22/03/2023			Interest Rate Swap	95.8900	95.8900	96.0100	96.0100	0.125	0.0000	0.0000	0
2019/02/04	IS05	20/06/2023			Interest Rate Swap	101.8900	101.8900	102.0200	102.0200	0.128	0.0000	0.0000	0
2019/02/04	IS05	19/09/2023			Interest Rate Swap	97.3100	97.3100	97.4500	97.4500	0.144	0.0000	0.0000	0
2019/02/04	IS10	17/12/2025			Interest Rate Swap	93.6000	93.6000	93.7700	93.7700	0.182	0.0000	0.0000	0
2019/02/04	IS10	16/03/2026			Interest Rate Swap	90.5500	90.5500	90.7300	90.7300	0.199	0.0000	0.0000	0
2019/02/04	IS10	15/06/2026			Interest Rate Swap	89.2500	89.2500	89.4400	89.4400	0.213	0.0000	0.0000	0
2019/02/04	IS10	21/09/2026			Interest Rate Swap	91.3900	91.3900	91.6100	91.6100	0.241	0.0000	0.0000	0
2019/02/04	IS10	21/12/2026			Interest Rate Swap	95.1900	95.1900	95.4200	95.4200	0.242	0.0000	0.0000	0
2019/02/04	IS10	15/03/2027			Interest Rate Swap	93.7300	93.7300	93.9700	93.9700	0.256	0.0000	0.0000	0
2019/02/04	IS10	21/06/2027			Interest Rate Swap	95.8000	95.8000	96.0400	96.0400	0.251	0.0000	0.0000	0
2019/02/04	IS10	20/09/2027			Interest Rate Swap	101.2700	101.2700	101.5200	101.5200	0.247	0.0000	0.0000	0
2019/02/04	IS10	20/12/2027			Interest Rate Swap	101.6100	101.6100	101.8700	101.8700	0.256	0.0000	0.0000	0
2019/02/04	IS10	22/03/2028			Interest Rate Swap	95.0500	95.0500	95.3200	95.3200	0.284	0.0000	0.0000	0
2019/02/04	IS10	20/06/2028			Interest Rate Swap	102.2800	102.2800	102.5500	102.5500	0.264	0.0000	0.0000	0
2019/02/04	IS10	19/09/2028			Interest Rate Swap	95.7800	95.7800	96.0500	96.0500	0.282	0.0000	0.0000	0
2019/02/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/04	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/04	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/04	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/04	R023	07/02/2019	10.59	Call	Bond Future	9,092.4800	9.0925	8,974.0400	8.9740	(1.303)	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
2019/02/04	R023	07/02/2019			Bond Future	7.7675	103.4667	7.8022	103.3483	0.447	0.0000	0.0000	32,000
2019/02/04	R023	07/02/2019	10.57	Call	Bond Future	9,031.7100	9.0317	8,913.2700	8.9133	(1.311)	0	0	0
2019/02/04	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	R023	07/02/2019	10.58	Call	Bond Future	9,062.1000	9.0621	8,943.6600	8.9437	(1.307)	0	0	0
2019/02/04	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	R023	02/05/2019	8.45	Call	Bond Future	2,244.9800	2.2450	2,132.6700	2.1327	(5.003)	0	0	0
2019/02/04	R023	02/05/2019	8.44	Put	Bond Future	109.1600	0.1092	117.9600	0.1180	8.062	0	0	0
2019/02/04	R023	02/05/2019			Bond Future	7.7826	101.3090	7.8199	101.1882	0.479	0.0000	0.0000	67,899
2019/02/04	R023	02/05/2019	8.46	Call	Bond Future	2,273.8900	2.2739	2,161.3300	2.1613	(4.950)	0	0	0
2019/02/04	R023	02/05/2019	8.46	Put	Bond Future	103.6800	0.1037	111.9500	0.1120	7.976	0	0	0
2019/02/04	R023	02/05/2019	8.45	Put	Bond Future	106.3900	0.1064	114.9100	0.1149	8.008	0	0	0
2019/02/04	R023	02/05/2019	8.44	Call	Bond Future	2,216.1300	2.2161	2,104.1000	2.1041	(5.055)	0	0	0
2019/02/04	R023	01/08/2019	8.95	Call	Bond Future	3,713.4000	3.7134	3,600.1700	3.6002	(3.049)	0	0	0
2019/02/04	R023	01/08/2019			Bond Future	7.7753	103.2624	7.8156	103.1390	0.518	0.0000	0.0000	0
2019/02/04	R023	01/08/2019	8.93	Call	Bond Future	3,659.2600	3.6593	3,546.3400	3.5463	(3.086)	0	0	0
2019/02/04	R023	01/08/2019	8.93	Put	Bond Future	196.6800	0.1967	207.1400	0.2071	5.318	0	0	0
2019/02/04	R023	01/08/2019	8.95	Put	Bond Future	192.1600	0.1922	202.3100	0.2023	5.282	0	0	0
2019/02/04	R023	01/08/2019	8.94	Call	Bond Future	3,686.3900	3.6864	3,573.3100	3.5733	(3.067)	0	0	0
2019/02/04	R023	01/08/2019	8.94	Put	Bond Future	194.4800	0.1945	204.7800	0.2048	5.296	0	0	0
2019/02/04	R035	07/02/2019	8.98	Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R035	07/02/2019			Bond Future	9.4895	99.0245	9.5338	98.6773	0.467	0.0000	0.0000	11,417
2019/02/04	R035	07/02/2019	8.96	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R035	07/02/2019	8.96	Put	Bond Future	4,296.6600	4.2967	4,643.9100	4.6439	8.082	0	0	0
2019/02/04	R035	07/02/2019	8.98	Put	Bond Future	4,129.2400	4.1292	4,476.4600	4.4765	8.409	0	0	0
2019/02/04	R035	07/02/2019	8.97	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R035	07/02/2019	8.97	Put	Bond Future	4,212.8900	4.2129	4,560.1300	4.5601	8.242	0	0	0
2019/02/04	R035	02/05/2019	9.74	Put	Bond Future	1,495.2900	1.4953	1,598.3000	1.5983	6.889	0	0	0
2019/02/04	R035	02/05/2019			Bond Future	9.5427	96.2204	9.5884	95.8669	0.479	0.0000	0.0000	72,264
2019/02/04	R035	02/05/2019	9.74	Call	Bond Future	3,007.6500	3.0076	2,757.1300	2.7571	(8.329)	0	0	0
2019/02/04	R035	02/05/2019	9.75	Call	Bond Future	3,055.7100	3.0557	2,803.4200	2.8034	(8.256)	0	0	0
2019/02/04	R035	02/05/2019	9.75	Put	Bond Future	1,467.6300	1.4676	1,568.8700	1.5689	6.898	0	0	0
2019/02/04	R035	02/05/2019	9.73	Call	Bond Future	2,960.1000	2.9601	2,711.3900	2.7114	(8.402)	0	0	0
2019/02/04	R035	02/05/2019	9.73	Put	Bond Future	1,523.5500	1.5235	1,628.3700	1.6284	6.880	0	0	0
2019/02/04	R035	01/08/2019	10.23	Call	Bond Future	6,130.7800	6.1308	5,846.1100	5.8461	(4.643)	0	0	0
2019/02/04	R035	01/08/2019	10.22	Put	Bond Future	1,451.0600	1.4511	1,527.8900	1.5279	5.295	0	0	0
2019/02/04	R035	01/08/2019			Bond Future	9.5933	98.0757	9.6405	97.7151	0.492	0.0000	0.0000	0
2019/02/04	R035	01/08/2019	10.24	Call	Bond Future	6,184.1700	6.1842	5,898.5900	5.8986	(4.618)	0	0	0
2019/02/04	R035	01/08/2019	10.24	Put	Bond Future	1,415.9000	1.4159	1,490.9100	1.4909	5.298	0	0	0
2019/02/04	R035	01/08/2019	10.23	Put	Bond Future	1,433.4900	1.4335	1,509.4100	1.5094	5.296	0	0	0
2019/02/04	R035	01/08/2019	10.22	Call	Bond Future	6,077.2800	6.0773	5,793.5200	5.7935	(4.669)	0	0	0
2019/02/04	R186	07/02/2019	8.20	Call	Bond Future	0.5800	0.0006	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R186	07/02/2019	9.10	Put	Bond Future	0.2300	0.0002	0.0000	0.0000	(100.000)	0	0	1,000
2019/02/04	R186	07/02/2019	8.21	Put	Bond Future	2,371.6200	2.3716	2,577.7300	2.5777	8.691	0	0	0
2019/02/04	R186	07/02/2019	8.50	Call	Bond Future	132.7500	0.1328	29.6400	0.0296	(77.672)	0	0	1,000
2019/02/04	R186	07/02/2019	9.50	Call	Bond Future	5,250.4400	5.2504	5,043.5900	5.0436	(3.940)	0	0	0

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2019/02/04	R186	07/02/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,170
2019/02/04	R186	07/02/2019			Bond Future	8.5989	112.2027	8.6333	111.9958	0.401	0.0000	0.0000	59,233
2019/02/04	R186	07/02/2019	9.00	Call	Bond Future	2,380.0000	2.3800	2,171.6400	2.1716	(8.755)	0	0	0
2019/02/04	R186	07/02/2019	9.00	Put	Bond Future	1.5900	0.0016	0.0800	0.0001	(94.969)	0	0	7,500
2019/02/04	R186	07/02/2019	9.20	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R186	07/02/2019	9.20	Call	Bond Future	3,539.3800	3.5394	3,332.5000	3.3325	(5.845)	0	0	3,000
2019/02/04	R186	07/02/2019	9.30	Call	Bond Future	4,113.7200	4.1137	3,906.8700	3.9069	(5.028)	0	0	0
2019/02/04	R186	07/02/2019	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	R186	07/02/2019	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	R186	07/02/2019	9.38	Call	Bond Future	4,570.3300	4.5703	4,363.4800	4.3635	(4.526)	0	0	6,000
2019/02/04	R186	07/02/2019	8.20	Put	Bond Future	2,433.2900	2.4333	2,639.5600	2.6396	8.477	0	0	0
2019/02/04	R186	07/02/2019	9.10	Call	Bond Future	2,961.1500	2.9612	2,754.0700	2.7541	(6.993)	0	0	0
2019/02/04	R186	07/02/2019	8.21	Call	Bond Future	0.7400	0.0007	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R186	07/02/2019	8.30	Put	Bond Future	1,821.9400	1.8219	2,023.2500	2.0232	11.049	0	0	0
2019/02/04	R186	07/02/2019	8.50	Put	Bond Future	729.3200	0.7293	833.0600	0.8331	14.224	0	0	0
2019/02/04	R186	07/02/2019	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2019/02/04	R186	07/02/2019	9.92	Call	Bond Future	7,586.3100	7.5863	7,379.4600	7.3795	(2.727)	0	0	0
2019/02/04	R186	07/02/2019	9.23	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R186	07/02/2019	9.23	Call	Bond Future	3,712.1000	3.7121	3,505.2400	3.5052	(5.573)	0	0	3,000
2019/02/04	R186	07/02/2019	8.22	Call	Bond Future	0.9400	0.0009	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R186	07/02/2019	8.22	Put	Bond Future	2,310.0300	2.3100	2,515.9400	2.5159	8.914	0	0	0
2019/02/04	R186	07/02/2019	9.27	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R186	07/02/2019	9.27	Call	Bond Future	3,941.8400	3.9418	3,734.9800	3.7350	(5.248)	0	0	1,170
2019/02/04	R186	07/02/2019	8.30	Call	Bond Future	5.6100	0.0056	0.0700	0.0001	(98.752)	0	0	210
2019/02/04	R186	07/02/2019	9.90	Call	Bond Future	7,476.6300	7.4766	7,269.7800	7.2698	(2.767)	0	0	0
2019/02/04	R186	07/02/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2019/02/04	R186	07/02/2019	8.77	Put	Bond Future	59.3200	0.0593	31.1000	0.0311	(47.572)	0	0	0
2019/02/04	R186	07/02/2019	8.77	Call	Bond Future	1,082.2700	1.0823	847.2000	0.8472	(21.720)	0	0	1,170
2019/02/04	R186	02/05/2019	10.07	Call	Bond Future	7,996.0300	7.9960	7,786.5700	7.7866	(2.620)	0	0	0
2019/02/04	R186	02/05/2019	9.75	Call	Bond Future	6,366.5000	6.3665	6,160.8000	6.1608	(3.231)	0	0	0
2019/02/04	R186	02/05/2019	9.96	Put	Bond Future	74.3400	0.0743	76.5200	0.0765	2.932	0	0	90
2019/02/04	R186	02/05/2019	8.65	Put	Bond Future	1,500.4600	1.5005	1,581.0400	1.5810	5.370	0	0	0
2019/02/04	R186	02/05/2019	9.25	Put	Bond Future	431.0900	0.4311	453.2400	0.4532	5.138	0	0	0
2019/02/04	R186	02/05/2019	9.01	Put	Bond Future	722.5500	0.7225	762.2300	0.7622	5.492	0	0	0
2019/02/04	R186	02/05/2019	9.02	Call	Bond Future	2,866.5300	2.8665	2,694.5500	2.6945	(6.000)	0	0	0
2019/02/04	R186	02/05/2019			Bond Future	8.6467	114.1230	8.6827	113.9123	0.417	0.0000	0.0000	82,712
2019/02/04	R186	02/05/2019	8.65	Call	Bond Future	1,519.6100	1.5196	1,389.4200	1.3894	(8.567)	0	0	3,250
2019/02/04	R186	02/05/2019	9.03	Call	Bond Future	2,908.9800	2.9090	2,736.1300	2.7361	(5.942)	0	0	0
2019/02/04	R186	02/05/2019	9.03	Put	Bond Future	692.8100	0.6928	730.7300	0.7307	5.473	0	0	0
2019/02/04	R186	02/05/2019	10.07	Put	Bond Future	51.8700	0.0519	53.1800	0.0532	2.526	0	0	200
2019/02/04	R186	02/05/2019	9.30	Call	Bond Future	4,129.3000	4.1293	3,937.9600	3.9380	(4.634)	0	0	200
2019/02/04	R186	02/05/2019	9.75	Put	Bond Future	141.6000	0.1416	146.6700	0.1467	3.581	0	0	7,000
2019/02/04	R186	02/05/2019	9.96	Call	Bond Future	7,431.7300	7.4317	7,223.1400	7.2231	(2.807)	0	0	0
2019/02/04	R186	02/05/2019	9.20	Put	Bond Future	481.2000	0.4812	506.3900	0.5064	5.235	0	0	0
2019/02/04	R186	02/05/2019	8.90	Call	Bond Future	2,384.2300	2.3842	2,223.8700	2.2239	(6.726)	0	0	0
2019/02/04	R186	02/05/2019	10.02	Put	Bond Future	61.2100	0.0612	62.8700	0.0629	2.712	0	0	3,250
2019/02/04	R186	02/05/2019	9.25	Call	Bond Future	3,893.2100	3.8932	3,704.5900	3.7046	(4.845)	0	0	3,250
2019/02/04	R186	02/05/2019	9.01	Call	Bond Future	2,824.5100	2.8245	2,653.4200	2.6534	(6.057)	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
2019/02/04	R186	02/05/2019	9.02	Put	Bond Future	707.4500	0.7075	746.2400	0.7462	5.483	0	0	0
2019/02/04	R186	02/05/2019	8.62	Put	Bond Future	1,586.7800	1.5868	1,671.4200	1.6714	5.334	0	0	0
2019/02/04	R186	02/05/2019	8.62	Call	Bond Future	1,430.0200	1.4300	1,303.8900	1.3039	(8.820)	0	0	90
2019/02/04	R186	02/05/2019	8.70	Put	Bond Future	1,364.1700	1.3642	1,438.1700	1.4382	5.425	0	0	0
2019/02/04	R186	02/05/2019	8.70	Call	Bond Future	1,675.7000	1.6757	1,538.9300	1.5389	(8.162)	0	0	200
2019/02/04	R186	02/05/2019	9.30	Put	Bond Future	386.6200	0.3866	406.0500	0.4060	5.026	0	0	0
2019/02/04	R186	02/05/2019	9.20	Call	Bond Future	3,661.8000	3.6618	3,476.2200	3.4762	(5.068)	0	0	90
2019/02/04	R186	02/05/2019	8.50	Put	Bond Future	1,967.0000	1.9670	2,068.4900	2.0685	5.160	0	0	0
2019/02/04	R186	02/05/2019	8.50	Call	Bond Future	1,102.9400	1.1029	993.6600	0.9937	(9.908)	0	0	7,000
2019/02/04	R186	02/05/2019	9.00	Put	Bond Future	737.7300	0.7377	778.3100	0.7783	5.501	0	0	0
2019/02/04	R186	02/05/2019	9.00	Call	Bond Future	2,782.5300	2.7825	2,612.3400	2.6123	(6.116)	0	0	7,000
2019/02/04	R186	02/05/2019	8.90	Put	Bond Future	913.2100	0.9132	963.6200	0.9636	5.520	0	0	4,250
2019/02/04	R186	02/05/2019	10.02	Call	Bond Future	7,739.2000	7.7392	7,530.0900	7.5301	(2.702)	0	0	0
2019/02/04	R186	02/05/2019	8.80	Put	Bond Future	1,120.6200	1.1206	1,182.2100	1.1822	5.496	0	0	0
2019/02/04	R186	02/05/2019	8.80	Call	Bond Future	2,013.8900	2.0139	1,864.7100	1.8647	(7.408)	0	0	7,500
2019/02/04	R186	02/05/2019	9.05	Call	Bond Future	2,994.5400	2.9945	2,819.9800	2.8200	(5.829)	0	0	0
2019/02/04	R186	02/05/2019	9.05	Put	Bond Future	664.3300	0.6643	700.5400	0.7005	5.451	0	0	3,250
2019/02/04	R186	01/08/2019	10.08	Put	Bond Future	335.8100	0.3358	349.1500	0.3491	3.972	0	0	6,000
2019/02/04	R186	01/08/2019	9.54	Call	Bond Future	5,486.7200	5.4867	5,302.7200	5.3027	(3.354)	0	0	0
2019/02/04	R186	01/08/2019			Bond Future	8.6867	111.0226	8.7246	110.8075	0.435	0.0000	0.0000	0
2019/02/04	R186	01/08/2019	9.52	Call	Bond Future	5,397.3900	5.3974	5,214.2400	5.2142	(3.393)	0	0	0
2019/02/04	R186	01/08/2019	9.52	Put	Bond Future	780.8400	0.7808	812.8000	0.8128	4.093	0	0	0
2019/02/04	R186	01/08/2019	8.30	Put	Bond Future	3,415.6000	3.4156	3,542.2100	3.5422	3.707	0	0	0
2019/02/04	R186	01/08/2019	8.30	Call	Bond Future	1,183.6200	1.1836	1,095.1200	1.0951	(7.477)	0	0	6,000
2019/02/04	R186	01/08/2019	9.05	Put	Bond Future	1,390.3200	1.3903	1,449.2100	1.4492	4.236	0	0	0
2019/02/04	R186	01/08/2019	9.05	Call	Bond Future	3,434.5500	3.4345	3,278.3300	3.2783	(4.548)	0	0	6,000
2019/02/04	R186	01/08/2019	10.08	Call	Bond Future	7,913.9100	7.9139	7,712.1400	7.7121	(2.550)	0	0	0
2019/02/04	R186	01/08/2019	9.54	Put	Bond Future	762.4900	0.7625	793.6000	0.7936	4.080	0	0	0
2019/02/04	R186	01/08/2019	9.53	Call	Bond Future	5,442.0200	5.4420	5,258.4400	5.2584	(3.373)	0	0	0
2019/02/04	R186	01/08/2019	9.53	Put	Bond Future	771.6100	0.7716	803.1400	0.8031	4.086	0	0	0
2019/02/04	R197	07/02/2019			Bond Future	300.3549	300.3549	300.2189	300.2189	(0.045)	0.0000	0.0000	5
2019/02/04	R197	02/05/2019			Bond Future	305.5644	305.5644	305.4252	305.4252	(0.046)	0.0000	0.0000	2,350
2019/02/04	R197	01/08/2019			Bond Future	303.9715	303.9715	303.8289	303.8289	(0.047)	0.0000	0.0000	0
2019/02/04	R202	07/02/2019			Bond Future	234.3574	234.3574	234.3531	234.3531	(0.002)	0.0000	0.0000	548
2019/02/04	R202	02/05/2019			Bond Future	238.4223	238.4223	238.4169	238.4169	(0.002)	0.0000	0.0000	8,786
2019/02/04	R202	01/08/2019			Bond Future	239.0621	239.0621	239.0562	239.0562	(0.002)	0.0000	0.0000	0
2019/02/04	R207	07/02/2019	6.52	Call	Bond Future	124.9900	0.1250	64.4600	0.0645	(48.428)	0	0	0
2019/02/04	R207	07/02/2019	6.51	Put	Bond Future	0.1700	0.0002	0.8800	0.0009	417.647	0	0	0
2019/02/04	R207	07/02/2019			Bond Future	6.3793	101.3216	6.4479	101.2607	1.075	0.0000	0.0000	9,309
2019/02/04	R207	07/02/2019	6.53	Call	Bond Future	133.8200	0.1338	73.1000	0.0731	(45.374)	0	0	0
2019/02/04	R207	07/02/2019	6.53	Put	Bond Future	0.0600	0.0001	0.2700	0.0003	350.000	0	0	0
2019/02/04	R207	07/02/2019	6.52	Put	Bond Future	0.1000	0.0001	0.5000	0.0005	400.000	0	0	0
2019/02/04	R207	07/02/2019	6.51	Call	Bond Future	116.1900	0.1162	55.9700	0.0560	(51.829)	0	0	0
2019/02/04	R207	02/05/2019	7.63	Call	Bond Future	1,079.7000	1.0797	1,017.3900	1.0174	(5.771)	0	0	0
2019/02/04	R207	02/05/2019			Bond Future	6.0121	103.0558	6.1046	102.9934	1.540	0.0000	0.0000	6,967

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
2019/02/04	R207	02/05/2019	7.61	Call	Bond Future	1,066.4700	1.0665	1,004.1600	1.0042	(5.843)	0	0	0
2019/02/04	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	R207	02/05/2019	7.62	Call	Bond Future	1,073.0900	1.0731	1,010.7800	1.0108	(5.807)	0	0	0
2019/02/04	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	R207	01/08/2019	7.33	Call	Bond Future	1,040.9200	1.0409	977.1900	0.9772	(6.122)	0	0	0
2019/02/04	R207	01/08/2019			Bond Future	4.9419	101.4009	5.0867	101.3372	2.930	0.0000	0.0000	0
2019/02/04	R207	01/08/2019	7.34	Call	Bond Future	1,045.2400	1.0452	981.5100	0.9815	(6.097)	0	0	0
2019/02/04	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	R207	01/08/2019	7.35	Call	Bond Future	1,049.5500	1.0495	985.8200	0.9858	(6.072)	0	0	0
2019/02/04	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/04	R208	07/02/2019	7.07	Call	Bond Future	135.9600	0.1360	84.9700	0.0850	(37.504)	0	0	0
2019/02/04	R208	07/02/2019	7.08	Put	Bond Future	11.9400	0.0119	9.9000	0.0099	(17.085)	0	0	0
2019/02/04	R208	07/02/2019	7.06	Put	Bond Future	18.5800	0.0186	18.3700	0.0184	(1.130)	0	0	0
2019/02/04	R208	07/02/2019			Bond Future	7.0076	101.9908	7.0332	101.9411	0.365	0.0000	0.0000	2,320
2019/02/04	R208	07/02/2019	7.07	Put	Bond Future	14.9600	0.0150	13.6100	0.0136	(9.024)	0	0	0
2019/02/04	R208	07/02/2019	7.08	Call	Bond Future	152.3200	0.1523	100.6400	0.1006	(33.929)	0	0	0
2019/02/04	R208	07/02/2019	7.06	Call	Bond Future	120.1900	0.1202	70.3400	0.0703	(41.476)	0	0	0
2019/02/04	R208	02/05/2019	8.03	Put	Bond Future	9.6000	0.0096	9.9400	0.0099	3.542	0	0	0
2019/02/04	R208	02/05/2019	8.02	Call	Bond Future	1,870.7300	1.8707	1,820.2800	1.8203	(2.697)	0	0	0
2019/02/04	R208	02/05/2019			Bond Future	6.9426	100.3359	6.9717	100.2851	0.419	0.0000	0.0000	13,637
2019/02/04	R208	02/05/2019	8.03	Call	Bond Future	1,887.3300	1.8873	1,836.8600	1.8369	(2.674)	0	0	0
2019/02/04	R208	02/05/2019	8.02	Put	Bond Future	10.0600	0.0101	10.4200	0.0104	3.579	0	0	0
2019/02/04	R208	02/05/2019	8.04	Call	Bond Future	1,903.9400	1.9039	1,853.4500	1.8534	(2.652)	0	0	0
2019/02/04	R208	02/05/2019	8.04	Put	Bond Future	9.1600	0.0092	9.4800	0.0095	3.493	0	0	0
2019/02/04	R208	01/08/2019	8.16	Call	Bond Future	2,088.0000	2.0880	2,037.5700	2.0376	(2.415)	0	0	0
2019/02/04	R208	01/08/2019	8.17	Put	Bond Future	26.3400	0.0263	27.8700	0.0279	5.809	0	0	0
2019/02/04	R208	01/08/2019			Bond Future	6.8008	102.2708	6.8346	102.2188	0.498	0.0000	0.0000	0
2019/02/04	R208	01/08/2019	8.16	Put	Bond Future	27.1000	0.0271	28.6800	0.0287	5.830	0	0	0
2019/02/04	R208	01/08/2019	8.17	Call	Bond Future	2,102.1900	2.1022	2,051.7100	2.0517	(2.401)	0	0	0
2019/02/04	R208	01/08/2019	8.15	Call	Bond Future	2,073.8400	2.0738	2,023.4500	2.0234	(2.430)	0	0	0
2019/02/04	R208	01/08/2019	8.15	Put	Bond Future	27.8900	0.0279	29.5100	0.0295	5.809	0	0	0
2019/02/04	R209	07/02/2019	10.20	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	4,000
2019/02/04	R209	07/02/2019	8.97	Put	Bond Future	3,247.2600	3.2473	3,577.6200	3.5776	10.174	0	0	0
2019/02/04	R209	07/02/2019			Bond Future	9.4388	75.4802	9.4883	75.1495	0.524	0.0000	0.0000	13,397
2019/02/04	R209	07/02/2019	8.96	Call	Bond Future	0.2200	0.0002	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R209	07/02/2019	8.96	Put	Bond Future	3,318.7200	3.3187	3,649.1400	3.6491	9.956	0	0	0
2019/02/04	R209	07/02/2019	10.20	Call	Bond Future	4,856.8800	4.8569	4,526.2300	4.5262	(6.808)	0	0	0
2019/02/04	R209	07/02/2019	8.97	Call	Bond Future	0.2800	0.0003	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R209	07/02/2019	9.54	Put	Bond Future	188.3300	0.1883	172.8100	0.1728	(8.241)	0	0	0
2019/02/04	R209	07/02/2019	9.54	Call	Bond Future	862.6600	0.8627	516.5000	0.5165	(40.127)	0	0	4,000
2019/02/04	R209	07/02/2019	9.04	Put	Bond Future	2,750.5900	2.7506	3,079.6900	3.0797	11.965	0	0	0
2019/02/04	R209	07/02/2019	9.04	Call	Bond Future	1.5400	0.0015	0.0000	0.0000	(100.000)	0	0	4,000
2019/02/04	R209	07/02/2019	8.95	Call	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R209	07/02/2019	8.95	Put	Bond Future	3,390.2900	3.3903	3,720.7600	3.7208	9.748	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
2019/02/04	R209	02/05/2019	9.70	Put	Bond Future	1,246.7500	1.2467	1,345.5900	1.3456	7.928	0	0	0
2019/02/04	R209	02/05/2019			Bond Future	9.4872	73.6235	9.5380	73.2869	0.536	0.0000	0.0000	102,944
2019/02/04	R209	02/05/2019	9.69	Call	Bond Future	2,600.3000	2.6003	2,364.2800	2.3643	(9.077)	0	0	0
2019/02/04	R209	02/05/2019	9.69	Put	Bond Future	1,270.3700	1.2704	1,370.9000	1.3709	7.913	0	0	0
2019/02/04	R209	02/05/2019	9.70	Call	Bond Future	2,641.3200	2.6413	2,403.6100	2.4036	(9.000)	0	0	0
2019/02/04	R209	02/05/2019	10.50	Call	Bond Future	6,557.6000	6.5576	6,240.0000	6.2400	(4.843)	0	0	0
2019/02/04	R209	02/05/2019	10.71	Call	Bond Future	7,676.1600	7.6762	7,351.1300	7.3511	(4.234)	0	0	0
2019/02/04	R209	02/05/2019	9.68	Call	Bond Future	2,559.6900	2.5597	2,325.3800	2.3254	(9.154)	0	0	0
2019/02/04	R209	02/05/2019	9.68	Put	Bond Future	1,294.4900	1.2945	1,396.7300	1.3967	7.898	0	0	0
2019/02/04	R209	02/05/2019	9.95	Put	Bond Future	764.1200	0.7641	826.4000	0.8264	8.151	0	0	0
2019/02/04	R209	02/05/2019	9.95	Call	Bond Future	3,747.4000	3.7474	3,473.1300	3.4731	(7.319)	0	0	760
2019/02/04	R209	02/05/2019	10.50	Put	Bond Future	257.2200	0.2572	276.1700	0.2762	7.367	0	0	11,560
2019/02/04	R209	02/05/2019	9.35	Put	Bond Future	2,302.6900	2.3027	2,469.8600	2.4699	7.260	0	0	0
2019/02/04	R209	02/05/2019	9.35	Call	Bond Future	1,383.0200	1.3830	1,213.6400	1.2136	(12.247)	0	0	760
2019/02/04	R209	02/05/2019	10.71	Put	Bond Future	170.6300	0.1706	182.1500	0.1821	6.751	0	0	760
2019/02/04	R209	01/08/2019	10.15	Put	Bond Future	1,269.5900	1.2696	1,345.5700	1.3456	5.985	0	0	0
2019/02/04	R209	01/08/2019	10.17	Call	Bond Future	5,267.8700	5.2679	4,998.8500	4.9988	(5.107)	0	0	0
2019/02/04	R209	01/08/2019			Bond Future	9.5321	75.0433	9.5844	74.7000	0.549	0.0000	0.0000	0
2019/02/04	R209	01/08/2019	10.15	Call	Bond Future	5,176.8400	5.1768	4,909.5700	4.9096	(5.163)	0	0	0
2019/02/04	R209	01/08/2019	10.17	Put	Bond Future	1,239.3300	1.2393	1,313.5600	1.3136	5.990	0	0	0
2019/02/04	R209	01/08/2019	10.16	Put	Bond Future	1,254.2900	1.2543	1,329.3900	1.3294	5.987	0	0	0
2019/02/04	R209	01/08/2019	10.16	Call	Bond Future	5,222.2200	5.2222	4,954.0700	4.9541	(5.135)	0	0	0
2019/02/04	R210	07/02/2019			Bond Future	187.8967	187.8967	187.8928	187.8928	(0.002)	0.0000	0.0000	840
2019/02/04	R210	02/05/2019			Bond Future	188.6002	188.6002	188.5956	188.5956	(0.002)	0.0000	0.0000	2,448
2019/02/04	R210	01/08/2019			Bond Future	192.2819	192.2819	192.2769	192.2769	(0.003)	0.0000	0.0000	0
2019/02/04	R212	07/02/2019			Bond Future	156.2322	156.2322	156.2278	156.2278	(0.003)	0.0000	0.0000	2,420
2019/02/04	R212	02/05/2019			Bond Future	158.9420	158.9420	158.9370	158.9370	(0.003)	0.0000	0.0000	4,473
2019/02/04	R212	01/08/2019			Bond Future	161.9734	161.9734	161.9680	161.9680	(0.003)	0.0000	0.0000	0
2019/02/04	R213	07/02/2019	8.68	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R213	07/02/2019			Bond Future	9.2243	87.2096	9.2536	87.0225	0.318	0.0000	0.0000	2,102
2019/02/04	R213	07/02/2019	8.68	Put	Bond Future	3,575.8300	3.5758	3,762.9300	3.7629	5.232	0	0	0
2019/02/04	R213	07/02/2019	8.69	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R213	07/02/2019	8.70	Put	Bond Future	3,440.8800	3.4409	3,627.9600	3.6280	5.437	0	0	0
2019/02/04	R213	07/02/2019	8.69	Put	Bond Future	3,508.3200	3.5083	3,695.4100	3.6954	5.333	0	0	0
2019/02/04	R213	07/02/2019	8.70	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R213	02/05/2019	9.49	Call	Bond Future	2,494.1000	2.4941	2,347.2400	2.3472	(5.888)	0	0	0
2019/02/04	R213	02/05/2019	9.48	Put	Bond Future	1,172.7400	1.1727	1,217.4400	1.2174	3.812	0	0	0
2019/02/04	R213	02/05/2019			Bond Future	9.2744	85.1538	9.3047	84.9631	0.327	0.0000	0.0000	31,029
2019/02/04	R213	02/05/2019	9.50	Call	Bond Future	2,533.5100	2.5335	2,385.7300	2.3857	(5.833)	0	0	0
2019/02/04	R213	02/05/2019	9.50	Put	Bond Future	1,128.1400	1.1281	1,170.9800	1.1710	3.797	0	0	0
2019/02/04	R213	02/05/2019	9.49	Put	Bond Future	1,150.3500	1.1503	1,194.1100	1.1941	3.804	0	0	0
2019/02/04	R213	02/05/2019	9.48	Call	Bond Future	2,454.8000	2.4548	2,308.8800	2.3089	(5.944)	0	0	0
2019/02/04	R213	01/08/2019	9.99	Put	Bond Future	1,115.5000	1.1155	1,148.3100	1.1483	2.941	0	0	0
2019/02/04	R213	01/08/2019	9.98	Call	Bond Future	5,091.4800	5.0915	4,930.2700	4.9303	(3.166)	0	0	0
2019/02/04	R213	01/08/2019			Bond Future	9.3208	86.7957	9.3522	86.6012	0.337	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
2019/02/04	R213	01/08/2019	9.99	Call	Bond Future	5,136.0900	5.1361	4,974.4300	4.9744	(3.148)	0	0	0
2019/02/04	R213	01/08/2019	9.98	Put	Bond Future	1,129.0400	1.1290	1,162.3000	1.1623	2.946	0	0	0
2019/02/04	R213	01/08/2019	10.00	Call	Bond Future	5,180.9900	5.1810	5,018.8900	5.0189	(3.129)	0	0	0
2019/02/04	R213	01/08/2019	10.00	Put	Bond Future	1,102.3100	1.1023	1,134.6800	1.1347	2.937	0	0	0
2019/02/04	R214	07/02/2019	9.05	Put	Bond Future	4,095.5000	4.0955	4,475.4000	4.4754	9.276	0	0	0
2019/02/04	R214	07/02/2019			Bond Future	9.6090	74.6887	9.6634	74.3088	0.566	0.0000	0.0000	3,837
2019/02/04	R214	07/02/2019	9.04	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R214	07/02/2019	9.04	Put	Bond Future	4,172.1000	4.1721	4,552.0000	4.5520	9.106	0	0	0
2019/02/04	R214	07/02/2019	9.05	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R214	07/02/2019	9.03	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R214	07/02/2019	9.03	Put	Bond Future	4,248.8100	4.2488	4,628.7200	4.6287	8.942	0	0	0
2019/02/04	R214	02/05/2019	9.87	Call	Bond Future	2,826.6500	2.8267	2,556.8100	2.5568	(9.546)	0	0	0
2019/02/04	R214	02/05/2019	9.85	Call	Bond Future	2,741.8000	2.7418	2,475.7700	2.4758	(9.703)	0	0	0
2019/02/04	R214	02/05/2019			Bond Future	9.6566	72.6720	9.7125	72.2853	0.579	0.0000	0.0000	27,867
2019/02/04	R214	02/05/2019	9.85	Put	Bond Future	1,417.4900	1.4175	1,538.1300	1.5381	8.511	0	0	0
2019/02/04	R214	02/05/2019	9.87	Put	Bond Future	1,367.6100	1.3676	1,484.4400	1.4844	8.543	0	0	0
2019/02/04	R214	02/05/2019	9.86	Call	Bond Future	2,784.1000	2.7841	2,516.1500	2.5162	(9.624)	0	0	0
2019/02/04	R214	02/05/2019	9.86	Put	Bond Future	1,392.3700	1.3924	1,511.0900	1.5111	8.526	0	0	0
2019/02/04	R214	01/08/2019	10.34	Put	Bond Future	1,382.6700	1.3827	1,471.4300	1.4714	6.419	0	0	0
2019/02/04	R214	01/08/2019			Bond Future	9.7019	74.0733	9.7594	73.6790	0.592	0.0000	0.0000	0
2019/02/04	R214	01/08/2019	10.33	Call	Bond Future	5,526.0300	5.5260	5,221.4700	5.2215	(5.511)	0	0	0
2019/02/04	R214	01/08/2019	10.33	Put	Bond Future	1,398.4400	1.3984	1,488.1800	1.4882	6.417	0	0	0
2019/02/04	R214	01/08/2019	10.34	Call	Bond Future	5,572.8600	5.5729	5,267.3200	5.2673	(5.483)	0	0	0
2019/02/04	R214	01/08/2019	10.32	Call	Bond Future	5,479.1200	5.4791	5,175.5400	5.1755	(5.541)	0	0	0
2019/02/04	R214	01/08/2019	10.32	Put	Bond Future	1,414.2200	1.4142	1,504.9400	1.5049	6.415	0	0	0
2019/02/04	R248	07/02/2019	9.06	Put	Bond Future	5,374.0600	5.3741	5,816.2900	5.8163	8.229	0	0	0
2019/02/04	R248	07/02/2019			Bond Future	9.6290	95.4457	9.6784	95.0034	0.513	0.0000	0.0000	76,086
2019/02/04	R248	07/02/2019	9.06	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R248	07/02/2019	9.05	Put	Bond Future	5,473.3500	5.4734	5,915.5800	5.9156	8.080	0	0	0
2019/02/04	R248	07/02/2019	9.07	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R248	07/02/2019	9.07	Put	Bond Future	5,274.9500	5.2750	5,717.1700	5.7172	8.383	0	0	0
2019/02/04	R248	07/02/2019	9.05	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/02/04	R248	02/05/2019	9.90	Put	Bond Future	1,654.7400	1.6547	1,784.3600	1.7844	7.833	0	0	0
2019/02/04	R248	02/05/2019			Bond Future	9.6769	92.6437	9.7276	92.1935	0.525	0.0000	0.0000	107,555
2019/02/04	R248	02/05/2019	9.90	Call	Bond Future	3,604.7600	3.6048	3,284.2700	3.2843	(8.891)	0	0	0
2019/02/04	R248	02/05/2019	9.91	Call	Bond Future	3,660.0500	3.6600	3,337.3700	3.3374	(8.816)	0	0	0
2019/02/04	R248	02/05/2019	9.89	Put	Bond Future	1,685.7800	1.6858	1,817.6200	1.8176	7.821	0	0	0
2019/02/04	R248	02/05/2019	9.91	Put	Bond Future	1,624.3500	1.6244	1,751.7800	1.7518	7.845	0	0	0
2019/02/04	R248	02/05/2019	9.89	Call	Bond Future	3,549.9700	3.5500	3,231.7000	3.2317	(8.965)	0	0	0
2019/02/04	R248	01/08/2019	10.35	Call	Bond Future	6,866.0000	6.8660	6,506.6000	6.5066	(5.234)	0	0	0
2019/02/04	R248	01/08/2019	10.34	Put	Bond Future	1,629.9400	1.6299	1,730.7500	1.7307	6.185	0	0	0
2019/02/04	R248	01/08/2019			Bond Future	9.7225	94.4300	9.7747	93.9710	0.537	0.0000	0.0000	0
2019/02/04	R248	01/08/2019	10.36	Call	Bond Future	6,925.6100	6.9256	6,565.0400	6.5650	(5.206)	0	0	0
2019/02/04	R248	01/08/2019	10.36	Put	Bond Future	1,590.1000	1.5901	1,688.5600	1.6886	6.192	0	0	0
2019/02/04	R248	01/08/2019	10.35	Put	Bond Future	1,609.9000	1.6099	1,709.5300	1.7095	6.189	0	0	0
2019/02/04	R248	01/08/2019	10.34	Call	Bond Future	6,806.5100	6.8065	6,448.2900	6.4483	(5.263)	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
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Total											1265718
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