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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/02/2019 TO 05/02/2019

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
2019/02/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	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
2019/02/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	2025	07/02/2019			Bond Future	133.6764	133.6764	133.5981	133.5981	(0.059)	0.0000	0.0000	355
2019/02/05	2025	02/05/2019			Bond Future	135.9945	135.9945	135.8977	135.8977	(0.071)	0.0000	0.0000	691
2019/02/05	2025	01/08/2019			Bond Future	138.6022	138.6022	138.4872	138.4872	(0.083)	0.0000	0.0000	0
2019/02/05	2029	07/02/2019			Bond Future	101.4544	101.4544	101.4519	101.4519	(0.003)	0.0000	0.0000	80
2019/02/05	2029	02/05/2019			Bond Future	102.1410	102.1410	102.1254	102.1254	(0.015)	0.0000	0.0000	3,020
2019/02/05	2029	01/08/2019			Bond Future	104.1347	104.1347	104.1066	104.1066	(0.027)	0.0000	0.0000	0
2019/02/05	2030	07/02/2019	8.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	2030	07/02/2019	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,960
2019/02/05	2030	07/02/2019			Bond Future	9.1436	92.4443	9.0979	92.7408	(0.500)	0.0000	0.0000	29,518
2019/02/05	2030	07/02/2019	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	2030	07/02/2019	9.68	Call	Bond Future	3,385.7200	3.3857	3,682.1900	3.6822	8.756	0	0	0
2019/02/05	2030	07/02/2019	9.18	Put	Bond Future	188.8200	0.1888	61.1200	0.0611	(67.631)	0	0	0
2019/02/05	2030	07/02/2019	9.18	Call	Bond Future	424.1300	0.4241	592.9000	0.5929	39.792	0	0	0
2019/02/05	2030	07/02/2019	8.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	2030	07/02/2019	8.62	Put	Bond Future	3,473.6300	3.4736	3,177.1600	3.1772	(8.535)	0	0	0
2019/02/05	2030	07/02/2019	10.20	Call	Bond Future	6,509.6200	6.5096	6,806.0900	6.8061	4.554	0	0	0
2019/02/05	2030	07/02/2019	8.90	Call	Bond Future	2.9600	0.0030	2.4900	0.0025	(15.878)	0	0	1,320
2019/02/05	2030	07/02/2019	8.63	Put	Bond Future	3,405.6700	3.4057	3,109.2000	3.1092	(8.705)	0	0	0
2019/02/05	2030	07/02/2019	8.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	2030	07/02/2019	8.64	Put	Bond Future	3,337.7600	3.3378	3,041.2900	3.0413	(8.882)	0	0	0
2019/02/05	2030	07/02/2019	9.60	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/02/05	2030	07/02/2019	9.60	Call	Bond Future	2,891.5300	2.8915	3,187.9900	3.1880	10.253	0	0	1,320
2019/02/05	2030	07/02/2019	9.40	Put	Bond Future	3.7100	0.0037	0.1300	0.0001	(96.496)	0	0	0
2019/02/05	2030	07/02/2019	9.40	Call	Bond Future	1,643.4200	1.6434	1,936.3100	1.9363	17.822	0	0	0
2019/02/05	2030	07/02/2019	8.70	Put	Bond Future	2,931.7000	2.9317	2,635.2300	2.6352	(10.113)	0	0	0
2019/02/05	2030	07/02/2019	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	2030	07/02/2019	8.90	Put	Bond Future	1,597.6200	1.5976	1,300.6800	1.3007	(18.586)	0	0	0
2019/02/05	2030	02/05/2019	8.90	Put	Bond Future	2,814.3800	2.8144	2,615.2500	2.6152	(7.075)	0	0	0
2019/02/05	2030	02/05/2019	9.41	Call	Bond Future	2,487.9300	2.4879	2,664.0200	2.6640	7.078	0	0	0
2019/02/05	2030	02/05/2019			Bond Future	9.1994	94.0262	9.1540	94.3158	(0.494)	0.0000	0.0000	47,672
2019/02/05	2030	02/05/2019	9.39	Call	Bond Future	2,408.4900	2.4085	2,581.4500	2.5814	7.181	0	0	0
2019/02/05	2030	02/05/2019	9.39	Put	Bond Future	1,205.6900	1.2057	1,089.0600	1.0891	(9.673)	0	0	0
2019/02/05	2030	02/05/2019	10.20	Call	Bond Future	6,321.2600	6.3213	6,579.1500	6.5791	4.080	0	0	0
2019/02/05	2030	02/05/2019	10.20	Put	Bond Future	236.6100	0.2366	204.9100	0.2049	(13.398)	0	0	3,000
2019/02/05	2030	02/05/2019	8.90	Call	Bond Future	882.1600	0.8822	972.6200	0.9726	10.254	0	0	3,000
2019/02/05	2030	02/05/2019	9.41	Put	Bond Future	1,160.1600	1.1602	1,046.6600	1.0467	(9.783)	0	0	0
2019/02/05	2030	02/05/2019	9.40	Call	Bond Future	2,448.0600	2.4481	2,622.5900	2.6226	7.129	0	0	3,000
2019/02/05	2030	02/05/2019	9.40	Put	Bond Future	1,182.7500	1.1828	1,067.6900	1.0677	(9.728)	0	0	0
2019/02/05	2030	01/08/2019	9.91	Put	Bond Future	1,155.3100	1.1553	1,075.7800	1.0758	(6.884)	0	0	0
2019/02/05	2030	01/08/2019			Bond Future	9.2527	91.8338	9.2074	92.1178	(0.490)	0.0000	0.0000	0
2019/02/05	2030	01/08/2019	9.91	Call	Bond Future	5,143.5300	5.1435	5,347.9600	5.3480	3.975	0	0	0
2019/02/05	2030	01/08/2019	9.92	Call	Bond Future	5,188.7500	5.1888	5,393.9500	5.3939	3.955	0	0	0

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2019/02/05	2030	01/08/2019	9.90	Put	Bond Future	1,169.1100	1.1691	1,088.8200	1.0888	(6.868)	0	0	0
2019/02/05	2030	01/08/2019	9.92	Put	Bond Future	1,141.6600	1.1417	1,062.9000	1.0629	(6.899)	0	0	0
2019/02/05	2030	01/08/2019	9.90	Call	Bond Future	5,098.4000	5.0984	5,302.0700	5.3021	3.995	0	0	0
2019/02/05	2032	07/02/2019	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	2032	07/02/2019	8.80	Put	Bond Future	4,014.6900	4.0147	3,727.4900	3.7275	(7.154)	0	0	0
2019/02/05	2032	07/02/2019			Bond Future	9.3537	94.7956	9.3129	95.0828	(0.435)	0.0000	0.0000	21,390
2019/02/05	2032	07/02/2019	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	2032	07/02/2019	8.82	Put	Bond Future	3,865.4500	3.8655	3,578.2500	3.5782	(7.430)	0	0	0
2019/02/05	2032	07/02/2019	8.81	Put	Bond Future	3,940.0300	3.9400	3,652.8300	3.6528	(7.289)	0	0	0
2019/02/05	2032	07/02/2019	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	2032	02/05/2019	9.62	Put	Bond Future	1,297.2700	1.2973	1,185.4000	1.1854	(8.623)	0	0	0
2019/02/05	2032	02/05/2019	9.61	Call	Bond Future	2,699.9900	2.7000	2,866.7300	2.8667	6.176	0	0	0
2019/02/05	2032	02/05/2019			Bond Future	9.4092	92.2616	9.3689	92.5417	(0.428)	0.0000	0.0000	40,947
2019/02/05	2032	02/05/2019	9.62	Call	Bond Future	2,743.2400	2.7432	2,911.4800	2.9115	6.133	0	0	0
2019/02/05	2032	02/05/2019	9.61	Put	Bond Future	1,321.9100	1.3219	1,208.5400	1.2085	(8.576)	0	0	0
2019/02/05	2032	02/05/2019	9.63	Call	Bond Future	2,786.6200	2.7866	2,956.3400	2.9563	6.091	0	0	0
2019/02/05	2032	02/05/2019	9.63	Put	Bond Future	1,272.8400	1.2728	1,162.4500	1.1625	(8.673)	0	0	0
2019/02/05	2032	01/08/2019	10.10	Call	Bond Future	5,522.3100	5.5223	5,717.5900	5.7176	3.536	0	0	0
2019/02/05	2032	01/08/2019	10.11	Put	Bond Future	1,279.6900	1.2797	1,201.2000	1.2012	(6.134)	0	0	0
2019/02/05	2032	01/08/2019			Bond Future	9.4610	94.0406	9.4209	94.3152	(0.424)	0.0000	0.0000	0
2019/02/05	2032	01/08/2019	10.10	Put	Bond Future	1,295.1100	1.2951	1,215.8700	1.2159	(6.118)	0	0	0
2019/02/05	2032	01/08/2019	10.11	Call	Bond Future	5,570.8400	5.5708	5,766.8700	5.7669	3.519	0	0	0
2019/02/05	2032	01/08/2019	10.09	Call	Bond Future	5,473.6700	5.4737	5,668.2100	5.6682	3.554	0	0	0
2019/02/05	2032	01/08/2019	10.09	Put	Bond Future	1,310.4900	1.3105	1,230.5100	1.2305	(6.103)	0	0	0
2019/02/05	2033	07/02/2019			Bond Future	104.1941	104.1941	104.2537	104.2537	0.057	0.0000	0.0000	120
2019/02/05	2033	02/05/2019			Bond Future	104.8559	104.8559	104.9032	104.9032	0.045	0.0000	0.0000	6,090
2019/02/05	2033	01/08/2019			Bond Future	106.9024	106.9024	106.9383	106.9383	0.034	0.0000	0.0000	0
2019/02/05	2037	07/02/2019	9.06	Put	Bond Future	4,517.1900	4.5172	4,156.6000	4.1566	(7.983)	0	0	0
2019/02/05	2037	07/02/2019	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	2037	07/02/2019			Bond Future	9.6136	90.8357	9.5679	91.1963	(0.476)	0.0000	0.0000	34,046
2019/02/05	2037	07/02/2019	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	2037	07/02/2019	9.05	Put	Bond Future	4,601.9000	4.6019	4,241.3100	4.2413	(7.836)	0	0	0
2019/02/05	2037	07/02/2019	9.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	2037	07/02/2019	9.07	Put	Bond Future	4,432.6000	4.4326	4,072.0100	4.0720	(8.135)	0	0	0
2019/02/05	2037	02/05/2019	9.81	Put	Bond Future	1,680.6400	1.6806	1,527.1900	1.5272	(9.130)	0	0	0
2019/02/05	2037	02/05/2019			Bond Future	9.6709	92.3900	9.6253	92.7451	(0.471)	0.0000	0.0000	57,643
2019/02/05	2037	02/05/2019	9.80	Call	Bond Future	2,706.6800	2.7067	2,906.3700	2.9064	7.378	0	0	0
2019/02/05	2037	02/05/2019	9.80	Put	Bond Future	1,711.3400	1.7113	1,555.9500	1.5559	(9.080)	0	0	0
2019/02/05	2037	02/05/2019	9.81	Call	Bond Future	2,752.3500	2.7524	2,953.9800	2.9540	7.326	0	0	0
2019/02/05	2037	02/05/2019	9.79	Call	Bond Future	2,661.5300	2.6615	2,859.2800	2.8593	7.430	0	0	0
2019/02/05	2037	02/05/2019	9.79	Put	Bond Future	1,742.6600	1.7427	1,585.3300	1.5853	(9.028)	0	0	0
2019/02/05	2037	01/08/2019	10.31	Call	Bond Future	5,894.8700	5.8949	6,140.1500	6.1401	4.161	0	0	0
2019/02/05	2037	01/08/2019			Bond Future	9.7273	89.9158	9.6817	90.2666	(0.468)	0.0000	0.0000	0
2019/02/05	2037	01/08/2019	10.29	Call	Bond Future	5,789.6900	5.7897	6,032.9800	6.0330	4.202	0	0	0
2019/02/05	2037	01/08/2019	10.29	Put	Bond Future	1,623.4900	1.6235	1,515.9400	1.5159	(6.625)	0	0	0

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2019/02/05	2037	01/08/2019	10.31	Put	Bond Future	1,586.0700	1.5861	1,480.5100	1.4805	(6.655)	0	0	0
2019/02/05	2037	01/08/2019	10.30	Call	Bond Future	5,842.3200	5.8423	6,086.6100	6.0866	4.181	0	0	0
2019/02/05	2037	01/08/2019	10.30	Put	Bond Future	1,604.7800	1.6048	1,498.2300	1.4982	(6.640)	0	0	0
2019/02/05	2038	07/02/2019			Bond Future	121.6958	121.6958	121.6931	121.6931	(0.002)	0.0000	0.0000	1,995
2019/02/05	2038	02/05/2019			Bond Future	123.8062	123.8062	123.7878	123.7878	(0.015)	0.0000	0.0000	10,004
2019/02/05	2038	01/08/2019			Bond Future	126.1701	126.1701	126.1366	126.1366	(0.027)	0.0000	0.0000	0
2019/02/05	2040	07/02/2019	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	2040	07/02/2019	9.11	Put	Bond Future	5,066.5700	5.0666	4,677.9800	4.6780	(7.670)	0	0	0
2019/02/05	2040	07/02/2019			Bond Future	9.6836	94.2046	9.6379	94.5932	(0.472)	0.0000	0.0000	8,592
2019/02/05	2040	07/02/2019	9.13	Put	Bond Future	4,882.6900	4.8827	4,494.1000	4.4941	(7.959)	0	0	0
2019/02/05	2040	07/02/2019	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	2040	07/02/2019	9.12	Put	Bond Future	4,974.5600	4.9746	4,585.9700	4.5860	(7.812)	0	0	0
2019/02/05	2040	07/02/2019	9.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	2040	02/05/2019	9.60	Call	Bond Future	1,757.1000	1.7571	1,913.7400	1.9137	8.915	0	0	1,150
2019/02/05	2040	02/05/2019	9.89	Call	Bond Future	3,023.9800	3.0240	3,243.6800	3.2437	7.265	0	0	0
2019/02/05	2040	02/05/2019	9.88	Put	Bond Future	1,816.6400	1.8166	1,651.2600	1.6513	(9.104)	0	0	0
2019/02/05	2040	02/05/2019			Bond Future	9.7404	95.8167	9.6948	96.1997	(0.468)	0.0000	0.0000	21,682
2019/02/05	2040	02/05/2019	10.20	Put	Bond Future	1,005.0300	1.0050	898.2700	0.8983	(10.623)	0	0	0
2019/02/05	2040	02/05/2019	10.20	Call	Bond Future	4,732.2700	4.7323	5,008.5300	5.0085	5.838	0	0	1,150
2019/02/05	2040	02/05/2019	9.60	Put	Bond Future	2,945.2300	2.9452	2,718.8500	2.7188	(7.686)	0	0	0
2019/02/05	2040	02/05/2019	9.90	Call	Bond Future	3,073.5400	3.0735	3,295.3100	3.2953	7.215	0	0	0
2019/02/05	2040	02/05/2019	9.90	Put	Bond Future	1,751.5600	1.7516	1,590.3100	1.5903	(9.206)	0	0	0
2019/02/05	2040	02/05/2019	9.89	Put	Bond Future	1,783.9500	1.7840	1,620.6300	1.6206	(9.155)	0	0	0
2019/02/05	2040	02/05/2019	9.88	Call	Bond Future	2,974.6000	2.9746	3,192.2400	3.1922	7.317	0	0	0
2019/02/05	2040	01/08/2019	10.36	Call	Bond Future	6,146.8700	6.1469	6,411.9900	6.4120	4.313	0	0	0
2019/02/05	2040	01/08/2019	10.37	Put	Bond Future	1,642.2600	1.6423	1,529.4700	1.5295	(6.868)	0	0	0
2019/02/05	2040	01/08/2019			Bond Future	9.7966	93.1581	9.7510	93.5371	(0.466)	0.0000	0.0000	0
2019/02/05	2040	01/08/2019	10.36	Put	Bond Future	1,662.7900	1.6628	1,548.8900	1.5489	(6.850)	0	0	0
2019/02/05	2040	01/08/2019	10.37	Call	Bond Future	6,202.7900	6.2028	6,469.0200	6.4690	4.292	0	0	0
2019/02/05	2040	01/08/2019	10.38	Call	Bond Future	6,259.0700	6.2591	6,526.3800	6.5264	4.271	0	0	0
2019/02/05	2040	01/08/2019	10.38	Put	Bond Future	1,622.2100	1.6222	1,510.5000	1.5105	(6.886)	0	0	0
2019/02/05	2044	07/02/2019	9.18	Put	Bond Future	4,717.6800	4.7177	4,277.9100	4.2779	(9.322)	0	0	0
2019/02/05	2044	07/02/2019			Bond Future	9.7034	91.3805	9.6527	91.8202	(0.522)	0.0000	0.0000	20,936
2019/02/05	2044	07/02/2019	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	2044	07/02/2019	9.17	Put	Bond Future	4,811.7400	4.8117	4,371.9700	4.3720	(9.140)	0	0	0
2019/02/05	2044	07/02/2019	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	2044	07/02/2019	9.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	2044	07/02/2019	9.16	Put	Bond Future	4,905.9500	4.9060	4,466.1800	4.4662	(8.964)	0	0	0
2019/02/05	2044	02/05/2019	9.90	Call	Bond Future	3,048.9300	3.0489	3,299.3800	3.2994	8.214	0	0	0
2019/02/05	2044	02/05/2019			Bond Future	9.7579	92.9441	9.7072	93.3796	(0.520)	0.0000	0.0000	35,838
2019/02/05	2044	02/05/2019	9.90	Put	Bond Future	1,847.0700	1.8471	1,662.0000	1.6620	(10.020)	0	0	0
2019/02/05	2044	02/05/2019	9.91	Call	Bond Future	3,099.3000	3.0993	3,352.0800	3.3521	8.156	0	0	0
2019/02/05	2044	02/05/2019	9.92	Put	Bond Future	1,781.0000	1.7810	1,600.5900	1.6006	(10.130)	0	0	0
2019/02/05	2044	02/05/2019	9.91	Put	Bond Future	1,813.8700	1.8139	1,631.1300	1.6311	(10.075)	0	0	0
2019/02/05	2044	02/05/2019	9.92	Call	Bond Future	3,149.8600	3.1499	3,404.9700	3.4050	8.099	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
2019/02/05	2044	01/08/2019	9.86	Put	Bond Future	3,225.1900	3.2252	3,019.8300	3.0198	(6.367)	0	0	0
2019/02/05	2044	01/08/2019	10.53	Call	Bond Future	7,160.4200	7.1604	7,482.7800	7.4828	4.502	0	0	0
2019/02/05	2044	01/08/2019	10.40	Put	Bond Future	1,653.0100	1.6530	1,527.4600	1.5275	(7.595)	0	0	0
2019/02/05	2044	01/08/2019			Bond Future	9.8117	90.3553	9.7608	90.7882	(0.519)	0.0000	0.0000	0
2019/02/05	2044	01/08/2019	10.39	Call	Bond Future	6,352.1700	6.3522	6,658.2600	6.6583	4.819	0	0	0
2019/02/05	2044	01/08/2019	10.39	Put	Bond Future	1,673.5100	1.6735	1,546.7300	1.5467	(7.576)	0	0	0
2019/02/05	2044	01/08/2019	9.86	Call	Bond Future	3,632.0300	3.6320	3,859.5400	3.8595	6.264	0	0	100
2019/02/05	2044	01/08/2019	10.53	Put	Bond Future	1,410.4400	1.4104	1,299.9300	1.2999	(7.835)	0	0	100
2019/02/05	2044	01/08/2019	10.40	Call	Bond Future	6,408.9500	6.4089	6,716.2700	6.7163	4.795	0	0	0
2019/02/05	2044	01/08/2019	9.36	Put	Bond Future	5,646.2600	5.6463	5,352.7800	5.3528	(5.198)	0	0	0
2019/02/05	2044	01/08/2019	9.36	Call	Bond Future	1,685.1000	1.6851	1,824.4900	1.8245	8.272	0	0	100
2019/02/05	2044	01/08/2019	10.38	Call	Bond Future	6,295.3100	6.2953	6,600.1600	6.6002	4.842	0	0	0
2019/02/05	2044	01/08/2019	10.38	Put	Bond Future	1,694.0600	1.6941	1,566.0400	1.5660	(7.557)	0	0	0
2019/02/05	2046	07/02/2019			Bond Future	116.3165	116.3165	116.3138	116.3138	(0.002)	0.0000	0.0000	1,393
2019/02/05	2046	02/05/2019			Bond Future	116.6478	116.6478	116.6301	116.6301	(0.015)	0.0000	0.0000	11,458
2019/02/05	2046	01/08/2019			Bond Future	118.9246	118.9246	118.8929	118.8929	(0.027)	0.0000	0.0000	0
2019/02/05	2050	07/02/2019			Bond Future	120.2314	120.2314	120.7307	120.7307	0.415	0.0000	0.0000	3,083
2019/02/05	2050	02/05/2019			Bond Future	122.3165	122.3165	122.8086	122.8086	0.402	0.0000	0.0000	10,593
2019/02/05	2050	01/08/2019			Bond Future	122.8856	122.8856	123.3730	123.3730	0.397	0.0000	0.0000	0
2019/02/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	AL37	07/02/2019			Index Future	618.8110	618.8110	619.6570	619.6570	0.137	0.0000	0.0000	0
2019/02/05	AL37	02/05/2019			Index Future	629.3960	629.3960	630.1770	630.1770	0.124	0.0000	0.0000	0
2019/02/05	AL37	01/08/2019			Index Future	641.5260	641.5260	642.2470	642.2470	0.112	0.0000	0.0000	0
2019/02/05	AL7T	07/02/2019			Index Future	716.6730	716.6730	718.4560	718.4560	0.249	0.0000	0.0000	0
2019/02/05	AL7T	02/05/2019			Index Future	728.9320	728.9320	730.6530	730.6530	0.236	0.0000	0.0000	0
2019/02/05	AL7T	01/08/2019			Index Future	742.9810	742.9810	744.6470	744.6470	0.224	0.0000	0.0000	0
2019/02/05	ALBI	07/02/2019			Index Future	649.9020	649.9020	652.0200	652.0200	0.326	0.0000	0.0000	24
2019/02/05	ALBI	02/05/2019			Index Future	661.0180	661.0180	663.0890	663.0890	0.313	0.0000	0.0000	885
2019/02/05	ALBI	01/08/2019			Index Future	673.7580	673.7580	675.7890	675.7890	0.301	0.0000	0.0000	0
2019/02/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	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
2019/02/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	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
2019/02/05	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/05	ES33	07/02/2019			Bond Future	10.7912		79.1793	10.7450	79.4557	(0.428)	0.0000	0.0000	0
2019/02/05	ES33	02/05/2019			Bond Future	10.8865		76.7437	10.8405	77.0149	(0.423)	0.0000	0.0000	350
2019/02/05	ES33	01/08/2019			Bond Future	10.9826		78.2234	10.9365	78.4907	(0.420)	0.0000	0.0000	0
2019/02/05	ES42	07/02/2019			Bond Future	11.0359		81.4644	10.9897	81.7805	(0.418)	0.0000	0.0000	0
2019/02/05	ES42	02/05/2019			Bond Future	11.1311		78.5980	11.0850	78.9091	(0.415)	0.0000	0.0000	4,919
2019/02/05	ES42	01/08/2019			Bond Future	11.2256		80.1140	11.1793	80.4216	(0.413)	0.0000	0.0000	0
2019/02/05	GOVI	07/02/2019	666.53	Put	GOVI	228,800.0000		22.8800	207,390.0000	20.7390	(9.358)	0	0	0
2019/02/05	GOVI	07/02/2019			GOVI	643.6500		643.6500	645.7910	645.7910	0.333	0.0000	0.0000	46
2019/02/05	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	GOVI	07/02/2019	666.52	Put	GOVI	228,700.0000		22.8700	207,290.0000	20.7290	(9.362)	0	0	0
2019/02/05	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	GOVI	07/02/2019	666.51	Put	GOVI	228,600.0000		22.8600	207,190.0000	20.7190	(9.366)	0	0	0
2019/02/05	GOVI	02/05/2019	647.87	Call	GOVI	67,900.0000		6.7900	88,850.0000	8.8850	30.854	0	0	0
2019/02/05	GOVI	02/05/2019	647.88	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	GOVI	02/05/2019	647.86	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	GOVI	02/05/2019			GOVI	654.6600		654.6600	656.7550	656.7550	0.320	0.0000	0.0000	434
2019/02/05	GOVI	02/05/2019	647.87	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	GOVI	02/05/2019	647.88	Call	GOVI	67,800.0000		6.7800	88,750.0000	8.8750	30.900	0	0	0
2019/02/05	GOVI	02/05/2019	647.86	Call	GOVI	68,000.0000		6.8000	88,950.0000	8.8950	30.809	0	0	0
2019/02/05	GOVI	01/08/2019	638.68	Call	GOVI	285,970.0000		28.5970	306,540.0000	30.6540	7.193	0	0	0
2019/02/05	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	GOVI	01/08/2019			GOVI	667.2770		667.2770	669.3340	669.3340	0.308	0.0000	0.0000	0
2019/02/05	GOVI	01/08/2019	638.69	Call	GOVI	285,870.0000		28.5870	306,440.0000	30.6440	7.196	0	0	0
2019/02/05	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	GOVI	01/08/2019	638.67	Call	GOVI	286,070.0000		28.6070	306,640.0000	30.6640	7.191	0	0	0
2019/02/05	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/05	IGOV	07/02/2019			Index Future	256.5270		256.5270	256.6680	256.6680	0.055	0.0000	0.0000	89
2019/02/05	IGOV	02/05/2019			Index Future	260.9740		260.9740	261.0850	261.0850	0.043	0.0000	0.0000	734
2019/02/05	IGOV	01/08/2019			Index Future	266.0670		266.0670	266.1480	266.1480	0.030	0.0000	0.0000	0

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2019/02/05	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/05	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/05	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/02/05	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/05	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/05	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/02/05	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/02/05	IS02	23/03/2020			Interest Rate Swap	98.7900	98.7900	98.7900	98.7900	0.000	0.0000	0.0000	0
2019/02/05	IS02	22/06/2020			Interest Rate Swap	102.3400	102.3400	102.3400	102.3400	0.000	0.0000	0.0000	0
2019/02/05	IS02	21/09/2020			Interest Rate Swap	99.3000	99.3000	99.3000	99.3000	0.000	0.0000	0.0000	0
2019/02/05	IS05	17/12/2020			Interest Rate Swap	96.0600	96.0600	96.0600	96.0600	0.000	0.0000	0.0000	0
2019/02/05	IS05	16/03/2021			Interest Rate Swap	95.1900	95.1900	95.1900	95.1900	0.000	0.0000	0.0000	0
2019/02/05	IS05	15/06/2021			Interest Rate Swap	94.2900	94.2900	94.2800	94.2800	(0.011)	0.0000	0.0000	0
2019/02/05	IS05	21/09/2021			Interest Rate Swap	94.3600	94.3600	94.3500	94.3500	(0.011)	0.0000	0.0000	0
2019/02/05	IS05	21/12/2021			Interest Rate Swap	96.4800	96.4800	96.4500	96.4500	(0.031)	0.0000	0.0000	51
2019/02/05	IS05	15/03/2022			Interest Rate Swap	96.5500	96.5500	96.5100	96.5100	(0.041)	0.0000	0.0000	0
2019/02/05	IS05	21/06/2022			Interest Rate Swap	97.6600	97.6600	97.6100	97.6100	(0.051)	0.0000	0.0000	0
2019/02/05	IS05	20/09/2022			Interest Rate Swap	101.5300	101.5300	101.4600	101.4600	(0.069)	0.0000	0.0000	0
2019/02/05	IS05	20/12/2022			Interest Rate Swap	102.7200	102.7200	102.6300	102.6300	(0.088)	0.0000	0.0000	0
2019/02/05	IS05	22/03/2023			Interest Rate Swap	96.0100	96.0100	95.9100	95.9100	(0.104)	0.0000	0.0000	0
2019/02/05	IS05	20/06/2023			Interest Rate Swap	102.0200	102.0200	101.9100	101.9100	(0.108)	0.0000	0.0000	0
2019/02/05	IS05	19/09/2023			Interest Rate Swap	97.4500	97.4500	97.3300	97.3300	(0.123)	0.0000	0.0000	0
2019/02/05	IS10	17/12/2025			Interest Rate Swap	93.7700	93.7700	93.5600	93.5600	(0.224)	0.0000	0.0000	0
2019/02/05	IS10	16/03/2026			Interest Rate Swap	90.7300	90.7300	90.5000	90.5000	(0.253)	0.0000	0.0000	0
2019/02/05	IS10	15/06/2026			Interest Rate Swap	89.4400	89.4400	89.1900	89.1900	(0.280)	0.0000	0.0000	0
2019/02/05	IS10	21/09/2026			Interest Rate Swap	91.6100	91.6100	91.3400	91.3400	(0.295)	0.0000	0.0000	0
2019/02/05	IS10	21/12/2026			Interest Rate Swap	95.4200	95.4200	95.1500	95.1500	(0.283)	0.0000	0.0000	0
2019/02/05	IS10	15/03/2027			Interest Rate Swap	93.9700	93.9700	93.6900	93.6900	(0.298)	0.0000	0.0000	0
2019/02/05	IS10	21/06/2027			Interest Rate Swap	96.0400	96.0400	95.7700	95.7700	(0.281)	0.0000	0.0000	0
2019/02/05	IS10	20/09/2027			Interest Rate Swap	101.5200	101.5200	101.2500	101.2500	(0.266)	0.0000	0.0000	0
2019/02/05	IS10	20/12/2027			Interest Rate Swap	101.8700	101.8700	101.6000	101.6000	(0.265)	0.0000	0.0000	0
2019/02/05	IS10	22/03/2028			Interest Rate Swap	95.3200	95.3200	95.0500	95.0500	(0.283)	0.0000	0.0000	0
2019/02/05	IS10	20/06/2028			Interest Rate Swap	102.5500	102.5500	102.2900	102.2900	(0.254)	0.0000	0.0000	0
2019/02/05	IS10	19/09/2028			Interest Rate Swap	96.0500	96.0500	95.7800	95.7800	(0.281)	0.0000	0.0000	0
2019/02/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/05	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/05	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/05	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/05	R023	07/02/2019	10.59	Call	Bond Future	8,974.0400	8.9740	9,111.9100	9.1119	1.536	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
2019/02/05	R023	07/02/2019			Bond Future	7.8022	103.3483	7.7618	103.4862	(0.518)	0.0000	0.0000	32,000
2019/02/05	R023	07/02/2019	10.57	Call	Bond Future	8,913.2700	8.9133	9,051.1400	9.0511	1.547	0	0	0
2019/02/05	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R023	07/02/2019	10.58	Call	Bond Future	8,943.6600	8.9437	9,081.5300	9.0815	1.542	0	0	0
2019/02/05	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R023	02/05/2019	8.45	Call	Bond Future	2,132.6700	2.1327	2,242.7500	2.2428	5.162	0	0	0
2019/02/05	R023	02/05/2019	8.44	Put	Bond Future	117.9600	0.1180	100.3100	0.1003	(14.963)	0	0	0
2019/02/05	R023	02/05/2019			Bond Future	7.8199	101.1882	7.7806	101.3155	(0.502)	0.0000	0.0000	69,199
2019/02/05	R023	02/05/2019	8.46	Call	Bond Future	2,161.3300	2.1613	2,271.8000	2.2718	5.111	0	0	0
2019/02/05	R023	02/05/2019	8.46	Put	Bond Future	111.9500	0.1120	95.0900	0.0951	(15.060)	0	0	0
2019/02/05	R023	02/05/2019	8.45	Put	Bond Future	114.9100	0.1149	97.6600	0.0977	(15.012)	0	0	0
2019/02/05	R023	02/05/2019	8.44	Call	Bond Future	2,104.1000	2.1041	2,213.7800	2.2138	5.213	0	0	0
2019/02/05	R023	01/08/2019	8.95	Call	Bond Future	3,600.1700	3.6002	3,701.3800	3.7014	2.811	0	0	0
2019/02/05	R023	01/08/2019			Bond Future	7.8156	103.1390	7.7771	103.2567	(0.492)	0.0000	0.0000	0
2019/02/05	R023	01/08/2019	8.93	Call	Bond Future	3,546.3400	3.5463	3,647.1800	3.6472	2.843	0	0	0
2019/02/05	R023	01/08/2019	8.93	Put	Bond Future	207.1400	0.2071	190.3000	0.1903	(8.130)	0	0	0
2019/02/05	R023	01/08/2019	8.95	Put	Bond Future	202.3100	0.2023	185.8400	0.1858	(8.141)	0	0	0
2019/02/05	R023	01/08/2019	8.94	Call	Bond Future	3,573.3100	3.5733	3,674.3400	3.6743	2.827	0	0	0
2019/02/05	R023	01/08/2019	8.94	Put	Bond Future	204.7800	0.2048	188.1300	0.1881	(8.131)	0	0	0
2019/02/05	R035	07/02/2019	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R035	07/02/2019			Bond Future	9.5338	98.6773	9.4880	99.0358	(0.480)	0.0000	0.0000	11,417
2019/02/05	R035	07/02/2019	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R035	07/02/2019	8.96	Put	Bond Future	4,643.9100	4.6439	4,285.3900	4.2854	(7.720)	0	0	0
2019/02/05	R035	07/02/2019	8.98	Put	Bond Future	4,476.4600	4.4765	4,117.9400	4.1179	(8.009)	0	0	0
2019/02/05	R035	07/02/2019	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R035	07/02/2019	8.97	Put	Bond Future	4,560.1300	4.5601	4,201.6100	4.2016	(7.862)	0	0	0
2019/02/05	R035	02/05/2019	9.74	Put	Bond Future	1,598.3000	1.5983	1,448.9400	1.4489	(9.345)	0	0	0
2019/02/05	R035	02/05/2019			Bond Future	9.5884	95.8669	9.5429	96.2192	(0.475)	0.0000	0.0000	74,020
2019/02/05	R035	02/05/2019	9.74	Call	Bond Future	2,757.1300	2.7571	2,960.0500	2.9600	7.360	0	0	0
2019/02/05	R035	02/05/2019	9.75	Call	Bond Future	2,803.4200	2.8034	3,008.2600	3.0083	7.307	0	0	0
2019/02/05	R035	02/05/2019	9.75	Put	Bond Future	1,568.8700	1.5689	1,421.4300	1.4214	(9.398)	0	0	0
2019/02/05	R035	02/05/2019	9.73	Call	Bond Future	2,711.3900	2.7114	2,912.3600	2.9124	7.412	0	0	0
2019/02/05	R035	02/05/2019	9.73	Put	Bond Future	1,628.3700	1.6284	1,477.0600	1.4771	(9.292)	0	0	0
2019/02/05	R035	01/08/2019	10.23	Call	Bond Future	5,846.1100	5.8461	6,090.6900	6.0907	4.184	0	0	0
2019/02/05	R035	01/08/2019	10.22	Put	Bond Future	1,527.8900	1.5279	1,423.8400	1.4238	(6.810)	0	0	0
2019/02/05	R035	01/08/2019			Bond Future	9.6405	97.7151	9.5950	98.0628	(0.472)	0.0000	0.0000	0
2019/02/05	R035	01/08/2019	10.24	Call	Bond Future	5,898.5900	5.8986	6,144.1600	6.1442	4.163	0	0	0
2019/02/05	R035	01/08/2019	10.24	Put	Bond Future	1,490.9100	1.4909	1,388.8400	1.3888	(6.846)	0	0	0
2019/02/05	R035	01/08/2019	10.23	Put	Bond Future	1,509.4100	1.5094	1,406.3500	1.4063	(6.828)	0	0	0
2019/02/05	R035	01/08/2019	10.22	Call	Bond Future	5,793.5200	5.7935	6,037.1100	6.0371	4.205	0	0	0
2019/02/05	R186	07/02/2019	8.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R186	07/02/2019	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2019/02/05	R186	07/02/2019	8.21	Put	Bond Future	2,577.7300	2.5777	2,333.5900	2.3336	(9.471)	0	0	0
2019/02/05	R186	07/02/2019	8.50	Call	Bond Future	29.6400	0.0296	35.7200	0.0357	20.513	0	0	1,000
2019/02/05	R186	07/02/2019	9.50	Call	Bond Future	5,043.5900	5.0436	5,287.7300	5.2877	4.841	0	0	0

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2019/02/05	R186	07/02/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,170
2019/02/05	R186	07/02/2019			Bond Future	8.6333	111.9958	8.5927	112.2400	(0.471)	0.0000	0.0000	58,050
2019/02/05	R186	07/02/2019	9.00	Call	Bond Future	2,171.6400	2.1716	2,415.7000	2,4157	11.239	0	0	0
2019/02/05	R186	07/02/2019	9.00	Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	7,500
2019/02/05	R186	07/02/2019	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R186	07/02/2019	9.20	Call	Bond Future	3,332.5000	3.3325	3,576.6400	3,5766	7.326	0	0	3,000
2019/02/05	R186	07/02/2019	9.30	Call	Bond Future	3,906.8700	3.9069	4,151.0100	4,1510	6.249	0	0	0
2019/02/05	R186	07/02/2019	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R186	07/02/2019	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R186	07/02/2019	9.38	Call	Bond Future	4,363.4800	4.3635	4,607.6200	4,6076	5.595	0	0	6,000
2019/02/05	R186	07/02/2019	8.20	Put	Bond Future	2,639.5600	2.6396	2,395.4200	2,3954	(9.249)	0	0	0
2019/02/05	R186	07/02/2019	9.10	Call	Bond Future	2,754.0700	2.7541	2,998.2100	2,9982	8.865	0	0	0
2019/02/05	R186	07/02/2019	8.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R186	07/02/2019	8.30	Put	Bond Future	2,023.2500	2.0232	1,779.0600	1,7791	(12.069)	0	0	0
2019/02/05	R186	07/02/2019	8.50	Put	Bond Future	833.0600	0.8331	595.0000	0.5950	(28.577)	0	0	0
2019/02/05	R186	07/02/2019	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2019/02/05	R186	07/02/2019	9.92	Call	Bond Future	7,379.4600	7.3795	7,623.6000	7,6236	3.308	0	0	0
2019/02/05	R186	07/02/2019	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R186	07/02/2019	9.23	Call	Bond Future	3,505.2400	3.5052	3,749.3800	3,7494	6.965	0	0	3,000
2019/02/05	R186	07/02/2019	8.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R186	07/02/2019	8.22	Put	Bond Future	2,515.9400	2.5159	2,271.8000	2,2718	(9.704)	0	0	0
2019/02/05	R186	07/02/2019	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R186	07/02/2019	9.27	Call	Bond Future	3,734.9800	3.7350	3,979.1200	3,9791	6.537	0	0	1,170
2019/02/05	R186	07/02/2019	8.30	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	210
2019/02/05	R186	07/02/2019	9.90	Call	Bond Future	7,269.7800	7.2698	7,513.9200	7,5139	3.358	0	0	0
2019/02/05	R186	07/02/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2019/02/05	R186	07/02/2019	8.77	Put	Bond Future	31.1000	0.0311	4.2300	0.0042	(86.399)	0	0	0
2019/02/05	R186	07/02/2019	8.77	Call	Bond Future	847.2000	0.8472	1,064.4700	1,0645	25.646	0	0	1,170
2019/02/05	R186	02/05/2019	10.07	Call	Bond Future	7,786.5700	7.7866	8,012.0800	8,0121	2.896	0	0	0
2019/02/05	R186	02/05/2019	9.75	Call	Bond Future	6,160.8000	6.1608	6,374.9300	6,3749	3.476	0	0	0
2019/02/05	R186	02/05/2019	9.96	Put	Bond Future	76.5200	0.0765	65.0400	0.0650	(15.003)	0	0	90
2019/02/05	R186	02/05/2019	8.65	Put	Bond Future	1,581.0400	1.5810	1,455.1700	1,4552	(7.961)	0	0	0
2019/02/05	R186	02/05/2019	9.25	Put	Bond Future	453.2400	0.4532	402.2700	0.4023	(11.246)	0	0	0
2019/02/05	R186	02/05/2019	9.01	Put	Bond Future	762.2300	0.7622	685.9400	0.6859	(10.009)	0	0	0
2019/02/05	R186	02/05/2019	9.02	Call	Bond Future	2,694.5500	2.6945	2,853.3800	2,8534	5.894	0	0	0
2019/02/05	R186	02/05/2019			Bond Future	8.6827	113.9123	8.6428	114.1462	(0.460)	0.0000	0.0000	83,385
2019/02/05	R186	02/05/2019	8.65	Call	Bond Future	1,389.4200	1.3894	1,497.4700	1,4975	7.777	0	0	3,250
2019/02/05	R186	02/05/2019	9.03	Call	Bond Future	2,736.1300	2.7361	2,896.1400	2,8961	5.848	0	0	0
2019/02/05	R186	02/05/2019	9.03	Put	Bond Future	730.7300	0.7307	656.8200	0.6568	(10.115)	0	0	0
2019/02/05	R186	02/05/2019	10.07	Put	Bond Future	53.1800	0.0532	44.7700	0.0448	(15.814)	0	0	200
2019/02/05	R186	02/05/2019	9.30	Call	Bond Future	3,937.9600	3.9380	4,125.2400	4,1252	4.756	0	0	200
2019/02/05	R186	02/05/2019	9.75	Put	Bond Future	146.6700	0.1467	126.8800	0.1269	(13.493)	0	0	7,000
2019/02/05	R186	02/05/2019	9.96	Call	Bond Future	7,223.1400	7.2231	7,445.5800	7,4456	3.080	0	0	0
2019/02/05	R186	02/05/2019	9.20	Put	Bond Future	506.3900	0.5064	450.7200	0.4507	(10.994)	0	0	0
2019/02/05	R186	02/05/2019	8.90	Call	Bond Future	2,223.8700	2.2239	2,367.4100	2,3674	6.455	0	0	0
2019/02/05	R186	02/05/2019	10.02	Put	Bond Future	62.8700	0.0629	53.1600	0.0532	(15.445)	0	0	3,250
2019/02/05	R186	02/05/2019	9.25	Call	Bond Future	3,704.5900	3.7046	3,887.5400	3,8875	4.938	0	0	3,250
2019/02/05	R186	02/05/2019	9.01	Call	Bond Future	2,653.4200	2.6534	2,811.0500	2,8111	5.941	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
2019/02/05	R186	02/05/2019	9.02	Put	Bond Future	746.2400	0.7462	671.1500	0.6711	(10.062)	0	0	0
2019/02/05	R186	02/05/2019	8.62	Put	Bond Future	1,671.4200	1.6714	1,541.1500	1.5412	(7.794)	0	0	0
2019/02/05	R186	02/05/2019	8.62	Call	Bond Future	1,303.8900	1.3039	1,407.5400	1.4075	7.949	0	0	90
2019/02/05	R186	02/05/2019	8.70	Put	Bond Future	1,438.1700	1.4382	1,319.6200	1.3196	(8.243)	0	0	0
2019/02/05	R186	02/05/2019	8.70	Call	Bond Future	1,538.9300	1.5389	1,654.3000	1.6543	7.497	0	0	200
2019/02/05	R186	02/05/2019	9.30	Put	Bond Future	406.0500	0.4060	359.4100	0.3594	(11.486)	0	0	0
2019/02/05	R186	02/05/2019	9.20	Call	Bond Future	3,476.2200	3.4762	3,654.4700	3.6545	5.128	0	0	90
2019/02/05	R186	02/05/2019	8.50	Put	Bond Future	2,068.4900	2.0685	1,920.7400	1.9207	(7.143)	0	0	0
2019/02/05	R186	02/05/2019	8.50	Call	Bond Future	993.6600	0.9937	1,079.8300	1.0798	8.672	0	0	7,000
2019/02/05	R186	02/05/2019	9.00	Put	Bond Future	778.3100	0.7783	700.8100	0.7008	(9.957)	0	0	0
2019/02/05	R186	02/05/2019	9.00	Call	Bond Future	2,612.3400	2.6123	2,768.7600	2.7688	5.988	0	0	7,000
2019/02/05	R186	02/05/2019	8.90	Put	Bond Future	963.6200	0.9636	873.2400	0.8732	(9.379)	0	0	4,250
2019/02/05	R186	02/05/2019	10.02	Call	Bond Future	7,530.0900	7.5301	7,754.3000	7.7543	2.978	0	0	0
2019/02/05	R186	02/05/2019	8.80	Put	Bond Future	1,182.2100	1.1822	1,078.0600	1.0781	(8.810)	0	0	0
2019/02/05	R186	02/05/2019	8.80	Call	Bond Future	1,864.7100	1.8647	1,994.4800	1.9945	6.959	0	0	7,500
2019/02/05	R186	02/05/2019	9.05	Call	Bond Future	2,819.9800	2.8200	2,982.3200	2.9823	5.757	0	0	0
2019/02/05	R186	02/05/2019	9.05	Put	Bond Future	700.5400	0.7005	628.9600	0.6290	(10.218)	0	0	3,250
2019/02/05	R186	01/08/2019	10.08	Put	Bond Future	349.1500	0.3491	321.7600	0.3218	(7.845)	0	0	6,000
2019/02/05	R186	01/08/2019	9.54	Call	Bond Future	5,302.7200	5.3027	5,474.7800	5.4748	3.245	0	0	0
2019/02/05	R186	01/08/2019			Bond Future	8.7246	110.8075	8.6850	111.0327	(0.454)	0.0000	0.0000	0
2019/02/05	R186	01/08/2019	9.52	Call	Bond Future	5,214.2400	5.2142	5,385.2300	5.3852	3.279	0	0	0
2019/02/05	R186	01/08/2019	9.52	Put	Bond Future	812.8000	0.8128	758.6500	0.7586	(6.662)	0	0	0
2019/02/05	R186	01/08/2019	8.30	Put	Bond Future	3,542.2100	3.5422	3,387.5400	3.3875	(4.366)	0	0	0
2019/02/05	R186	01/08/2019	8.30	Call	Bond Future	1,095.1200	1.0951	1,165.5900	1.1656	6.435	0	0	6,000
2019/02/05	R186	01/08/2019	9.05	Put	Bond Future	1,449.2100	1.4492	1,363.2400	1.3632	(5.932)	0	0	0
2019/02/05	R186	01/08/2019	9.05	Call	Bond Future	3,278.3300	3.2783	3,417.5000	3.4175	4.245	0	0	6,000
2019/02/05	R186	01/08/2019	10.08	Call	Bond Future	7,712.1400	7.7121	7,909.8900	7.9099	2.564	0	0	0
2019/02/05	R186	01/08/2019	9.54	Put	Bond Future	793.6000	0.7936	740.5200	0.7405	(6.689)	0	0	0
2019/02/05	R186	01/08/2019	9.53	Call	Bond Future	5,258.4400	5.2584	5,429.9700	5.4300	3.262	0	0	0
2019/02/05	R186	01/08/2019	9.53	Put	Bond Future	803.1400	0.8031	749.5300	0.7495	(6.675)	0	0	0
2019/02/05	R197	07/02/2019			Bond Future	300.2189	300.2189	300.3365	300.3365	0.039	0.0000	0.0000	5
2019/02/05	R197	02/05/2019			Bond Future	305.4252	305.4252	305.5060	305.5060	0.026	0.0000	0.0000	2,350
2019/02/05	R197	01/08/2019			Bond Future	303.8289	303.8289	303.8756	303.8756	0.015	0.0000	0.0000	0
2019/02/05	R202	07/02/2019			Bond Future	234.3531	234.3531	234.3472	234.3472	(0.003)	0.0000	0.0000	548
2019/02/05	R202	02/05/2019			Bond Future	238.4169	238.4169	238.3808	238.3808	(0.015)	0.0000	0.0000	8,786
2019/02/05	R202	01/08/2019			Bond Future	239.0562	239.0562	238.9913	238.9913	(0.027)	0.0000	0.0000	0
2019/02/05	R207	07/02/2019	6.52	Call	Bond Future	64.4600	0.0645	97.2500	0.0972	50.869	0	0	0
2019/02/05	R207	07/02/2019	6.51	Put	Bond Future	0.8800	0.0009	0.0100	0.0000	(98.864)	0	0	0
2019/02/05	R207	07/02/2019			Bond Future	6.4479	101.2607	6.4105	101.2940	(0.581)	0.0000	0.0000	9,309
2019/02/05	R207	07/02/2019	6.53	Call	Bond Future	73.1000	0.0731	106.1200	0.1061	45.171	0	0	0
2019/02/05	R207	07/02/2019	6.53	Put	Bond Future	0.2700	0.0003	0.0000	0.0000	(100.000)	0	0	0
2019/02/05	R207	07/02/2019	6.52	Put	Bond Future	0.5000	0.0005	0.0000	0.0000	(100.000)	0	0	0
2019/02/05	R207	07/02/2019	6.51	Call	Bond Future	55.9700	0.0560	88.3900	0.0884	57.924	0	0	0
2019/02/05	R207	02/05/2019	7.63	Call	Bond Future	1,017.3900	1.0174	1,038.2100	1.0382	2.046	0	0	0
2019/02/05	R207	02/05/2019			Bond Future	6.1046	102.9934	6.0737	103.0143	(0.507)	0.0000	0.0000	6,924

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
2019/02/05	R207	02/05/2019	7.61	Call	Bond Future	1,004.1600		1.0042	1,024.9800	1.0250	2.073	0	0	0
2019/02/05	R207	02/05/2019	7.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R207	02/05/2019	7.63	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R207	02/05/2019	7.62	Call	Bond Future	1,010.7800		1.0108	1,031.6000	1.0316	2.060	0	0	0
2019/02/05	R207	02/05/2019	7.62	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R207	01/08/2019	7.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R207	01/08/2019	7.33	Call	Bond Future	977.1900		0.9772	986.2300	0.9862	0.925	0	0	0
2019/02/05	R207	01/08/2019			Bond Future	5.0867		101.3372	5.0661	101.3462	(0.404)	0.0000	0.0000	0
2019/02/05	R207	01/08/2019	7.34	Call	Bond Future	981.5100		0.9815	990.5500	0.9906	0.921	0	0	0
2019/02/05	R207	01/08/2019	7.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R207	01/08/2019	7.35	Call	Bond Future	985.8200		0.9858	994.8600	0.9949	0.917	0	0	0
2019/02/05	R207	01/08/2019	7.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R208	07/02/2019	7.07	Call	Bond Future	84.9700		0.0850	149.2800	0.1493	75.686	0	0	0
2019/02/05	R208	07/02/2019	7.08	Put	Bond Future	9.9000		0.0099	0.6000	0.0006	(93.939)	0	0	0
2019/02/05	R208	07/02/2019	7.06	Put	Bond Future	18.3700		0.0184	1.7900	0.0018	(90.256)	0	0	0
2019/02/05	R208	07/02/2019			Bond Future	7.0332		101.9411	6.9936	102.0180	(0.563)	0.0000	0.0000	2,144
2019/02/05	R208	07/02/2019	7.07	Put	Bond Future	13.6100		0.0136	1.0500	0.0011	(92.285)	0	0	0
2019/02/05	R208	07/02/2019	7.08	Call	Bond Future	100.6400		0.1006	168.2100	0.1682	67.140	0	0	0
2019/02/05	R208	07/02/2019	7.06	Call	Bond Future	70.3400		0.0703	130.6300	0.1306	85.712	0	0	0
2019/02/05	R208	02/05/2019	8.03	Put	Bond Future	9.9400		0.0099	8.0100	0.0080	(19.416)	0	0	0
2019/02/05	R208	02/05/2019	8.02	Call	Bond Future	1,820.2800		1.8203	1,883.5000	1.8835	3.473	0	0	0
2019/02/05	R208	02/05/2019			Bond Future	6.9717		100.2851	6.9343	100.3504	(0.535)	0.0000	0.0000	13,813
2019/02/05	R208	02/05/2019	8.03	Call	Bond Future	1,836.8600		1.8369	1,900.1600	1.9002	3.446	0	0	0
2019/02/05	R208	02/05/2019	8.02	Put	Bond Future	10.4200		0.0104	8.4100	0.0084	(19.290)	0	0	0
2019/02/05	R208	02/05/2019	8.04	Call	Bond Future	1,853.4500		1.8534	1,916.8300	1.9168	3.420	0	0	0
2019/02/05	R208	02/05/2019	8.04	Put	Bond Future	9.4800		0.0095	7.6300	0.0076	(19.515)	0	0	0
2019/02/05	R208	01/08/2019	8.16	Call	Bond Future	2,037.5700		2.0376	2,088.9500	2.0890	2.522	0	0	0
2019/02/05	R208	01/08/2019	8.17	Put	Bond Future	27.8700		0.0279	24.8000	0.0248	(11.015)	0	0	0
2019/02/05	R208	01/08/2019			Bond Future	6.8346		102.2188	6.7991	102.2733	(0.519)	0.0000	0.0000	0
2019/02/05	R208	01/08/2019	8.16	Put	Bond Future	28.6800		0.0287	25.5300	0.0255	(10.983)	0	0	0
2019/02/05	R208	01/08/2019	8.17	Call	Bond Future	2,051.7100		2.0517	2,103.1700	2.1032	2.508	0	0	0
2019/02/05	R208	01/08/2019	8.15	Call	Bond Future	2,023.4500		2.0234	2,074.7500	2.0747	2.535	0	0	0
2019/02/05	R208	01/08/2019	8.15	Put	Bond Future	29.5100		0.0295	26.2800	0.0263	(10.945)	0	0	0
2019/02/05	R209	07/02/2019	10.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R209	07/02/2019	8.97	Put	Bond Future	3,577.6200		3.5776	3,272.4000	3.2724	(8.531)	0	0	0
2019/02/05	R209	07/02/2019			Bond Future	9.4883		75.1495	9.4426	75.4547	(0.481)	0.0000	0.0000	12,263
2019/02/05	R209	07/02/2019	8.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R209	07/02/2019	8.96	Put	Bond Future	3,649.1400		3.6491	3,343.9200	3.3439	(8.364)	0	0	0
2019/02/05	R209	07/02/2019	10.20	Call	Bond Future	4,526.2300		4.5262	4,831.4500	4.8314	6.743	0	0	0
2019/02/05	R209	07/02/2019	8.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R209	07/02/2019	9.54	Put	Bond Future	172.8100		0.1728	53.5100	0.0535	(69.035)	0	0	0
2019/02/05	R209	07/02/2019	9.54	Call	Bond Future	516.5000		0.5165	702.4200	0.7024	35.996	0	0	0
2019/02/05	R209	07/02/2019	9.04	Put	Bond Future	3,079.6900		3.0797	2,774.4700	2.7745	(9.911)	0	0	0
2019/02/05	R209	07/02/2019	9.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R209	07/02/2019	8.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R209	07/02/2019	8.95	Put	Bond Future	3,720.7600		3.7208	3,415.5400	3.4155	(8.203)	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
2019/02/05	R209	02/05/2019	9.70	Put	Bond Future	1,345.5900	1.3456	1,219.9500	1.2200	(9.337)	0	0	0
2019/02/05	R209	02/05/2019			Bond Future	9.5380	73.2869	9.4925	73.5879	(0.477)	0.0000	0.0000	106,583
2019/02/05	R209	02/05/2019	9.69	Call	Bond Future	2,364.2800	2.3643	2,537.9500	2.5379	7.346	0	0	0
2019/02/05	R209	02/05/2019	9.69	Put	Bond Future	1,370.9000	1.3709	1,243.6200	1.2436	(9.284)	0	0	0
2019/02/05	R209	02/05/2019	9.70	Call	Bond Future	2,403.6100	2.4036	2,578.9200	2.5789	7.294	0	0	0
2019/02/05	R209	02/05/2019	10.50	Call	Bond Future	6,240.0000	6.2400	6,504.9600	6.5050	4.246	0	0	0
2019/02/05	R209	02/05/2019	10.71	Call	Bond Future	7,351.1300	7.3511	7,626.9900	7.6270	3.753	0	0	0
2019/02/05	R209	02/05/2019	9.68	Call	Bond Future	2,325.3800	2.3254	2,497.4000	2.4974	7.398	0	0	0
2019/02/05	R209	02/05/2019	9.68	Put	Bond Future	1,396.7300	1.3967	1,267.8000	1.2678	(9.231)	0	0	0
2019/02/05	R209	02/05/2019	9.95	Put	Bond Future	826.4000	0.8264	738.3000	0.7383	(10.661)	0	0	0
2019/02/05	R209	02/05/2019	9.95	Call	Bond Future	3,473.1300	3.4731	3,685.9800	3.6860	6.128	0	0	760
2019/02/05	R209	02/05/2019	10.50	Put	Bond Future	276.1700	0.2762	240.1800	0.2402	(13.032)	0	0	11,560
2019/02/05	R209	02/05/2019	9.35	Put	Bond Future	2,469.8600	2.4699	2,283.3400	2.2833	(7.552)	0	0	0
2019/02/05	R209	02/05/2019	9.35	Call	Bond Future	1,213.6400	1.2136	1,328.0700	1.3281	9.429	0	0	760
2019/02/05	R209	02/05/2019	10.71	Put	Bond Future	182.1500	0.1821	157.0600	0.1571	(13.774)	0	0	760
2019/02/05	R209	01/08/2019	10.15	Put	Bond Future	1,345.5700	1.3456	1,255.3200	1.2553	(6.707)	0	0	0
2019/02/05	R209	01/08/2019	10.17	Call	Bond Future	4,998.8500	4.9988	5,208.2800	5.2083	4.190	0	0	0
2019/02/05	R209	01/08/2019			Bond Future	9.5844	74.7000	9.5390	74.9980	(0.474)	0.0000	0.0000	0
2019/02/05	R209	01/08/2019	10.15	Call	Bond Future	4,909.5700	4.9096	5,117.3000	5.1173	4.231	0	0	0
2019/02/05	R209	01/08/2019	10.17	Put	Bond Future	1,313.5600	1.3136	1,225.0100	1.2250	(6.741)	0	0	0
2019/02/05	R209	01/08/2019	10.16	Put	Bond Future	1,329.3900	1.3294	1,239.9900	1.2400	(6.725)	0	0	0
2019/02/05	R209	01/08/2019	10.16	Call	Bond Future	4,954.0700	4.9541	5,162.6500	5.1626	4.210	0	0	0
2019/02/05	R210	07/02/2019			Bond Future	187.8928	187.8928	187.9627	187.9627	0.037	0.0000	0.0000	840
2019/02/05	R210	02/05/2019			Bond Future	188.5956	188.5956	188.6427	188.6427	0.025	0.0000	0.0000	2,448
2019/02/05	R210	01/08/2019			Bond Future	192.2769	192.2769	192.3024	192.3024	0.013	0.0000	0.0000	0
2019/02/05	R212	07/02/2019			Bond Future	156.2278	156.2278	156.2669	156.2669	0.025	0.0000	0.0000	2,420
2019/02/05	R212	02/05/2019			Bond Future	158.9370	158.9370	158.9566	158.9566	0.012	0.0000	0.0000	4,473
2019/02/05	R212	01/08/2019			Bond Future	161.9680	161.9680	161.9691	161.9691	0.001	0.0000	0.0000	0
2019/02/05	R213	07/02/2019	8.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R213	07/02/2019			Bond Future	9.2536	87.0225	9.2129	87.2823	(0.440)	0.0000	0.0000	2,102
2019/02/05	R213	07/02/2019	8.68	Put	Bond Future	3,762.9300	3.7629	3,503.1200	3.5031	(6.904)	0	0	0
2019/02/05	R213	07/02/2019	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R213	07/02/2019	8.70	Put	Bond Future	3,627.9600	3.6280	3,368.1500	3.3681	(7.161)	0	0	0
2019/02/05	R213	07/02/2019	8.69	Put	Bond Future	3,695.4100	3.6954	3,435.6000	3.4356	(7.031)	0	0	0
2019/02/05	R213	07/02/2019	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R213	02/05/2019	9.49	Call	Bond Future	2,347.2400	2.3472	2,496.7700	2.4968	6.370	0	0	0
2019/02/05	R213	02/05/2019	9.48	Put	Bond Future	1,217.4400	1.2174	1,112.1600	1.1122	(8.648)	0	0	0
2019/02/05	R213	02/05/2019			Bond Future	9.3047	84.9631	9.2644	85.2165	(0.433)	0.0000	0.0000	31,096
2019/02/05	R213	02/05/2019	9.50	Call	Bond Future	2,385.7300	2.3857	2,536.6700	2.5367	6.327	0	0	0
2019/02/05	R213	02/05/2019	9.50	Put	Bond Future	1,170.9800	1.1710	1,068.5100	1.0685	(8.751)	0	0	0
2019/02/05	R213	02/05/2019	9.49	Put	Bond Future	1,194.1100	1.1941	1,090.2300	1.0902	(8.699)	0	0	0
2019/02/05	R213	02/05/2019	9.48	Call	Bond Future	2,308.8800	2.3089	2,457.0100	2.4570	6.416	0	0	0
2019/02/05	R213	01/08/2019	9.99	Put	Bond Future	1,148.3100	1.1483	1,077.2100	1.0772	(6.192)	0	0	0
2019/02/05	R213	01/08/2019	9.98	Call	Bond Future	4,930.2700	4.9303	5,106.5600	5.1066	3.576	0	0	0
2019/02/05	R213	01/08/2019			Bond Future	9.3522	86.6012	9.3122	86.8493	(0.428)	0.0000	0.0000	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
2019/02/05	R213	01/08/2019	9.99	Call	Bond Future	4,974.4300	4.9744	5,151.4100	5.1514	3.558	0	0	0
2019/02/05	R213	01/08/2019	9.98	Put	Bond Future	1,162.3000	1.1623	1,090.5100	1.0905	(6.177)	0	0	0
2019/02/05	R213	01/08/2019	10.00	Call	Bond Future	5,018.8900	5.0189	5,196.5500	5.1965	3.540	0	0	0
2019/02/05	R213	01/08/2019	10.00	Put	Bond Future	1,134.6800	1.1347	1,064.2600	1.0643	(6.206)	0	0	0
2019/02/05	R214	07/02/2019	9.05	Put	Bond Future	4,475.4000	4.4754	4,156.7200	4.1567	(7.121)	0	0	0
2019/02/05	R214	07/02/2019			Bond Future	9.6634	74.3088	9.6177	74.6275	(0.473)	0.0000	0.0000	3,837
2019/02/05	R214	07/02/2019	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R214	07/02/2019	9.04	Put	Bond Future	4,552.0000	4.5520	4,233.3200	4.2333	(7.001)	0	0	0
2019/02/05	R214	07/02/2019	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R214	07/02/2019	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R214	07/02/2019	9.03	Put	Bond Future	4,628.7200	4.6287	4,310.0400	4.3100	(6.885)	0	0	0
2019/02/05	R214	02/05/2019	9.87	Call	Bond Future	2,556.8100	2.5568	2,738.3200	2.7383	7.099	0	0	0
2019/02/05	R214	02/05/2019	9.85	Call	Bond Future	2,475.7700	2.4758	2,653.9500	2.6539	7.197	0	0	0
2019/02/05	R214	02/05/2019			Bond Future	9.7125	72.2853	9.6670	72.6002	(0.469)	0.0000	0.0000	27,852
2019/02/05	R214	02/05/2019	9.85	Put	Bond Future	1,538.1300	1.5381	1,401.4500	1.4015	(8.886)	0	0	0
2019/02/05	R214	02/05/2019	9.87	Put	Bond Future	1,484.4400	1.4844	1,351.0900	1.3511	(8.983)	0	0	0
2019/02/05	R214	02/05/2019	9.86	Call	Bond Future	2,516.1500	2.5162	2,695.9900	2.6960	7.147	0	0	0
2019/02/05	R214	02/05/2019	9.86	Put	Bond Future	1,511.0900	1.5111	1,376.0700	1.3761	(8.935)	0	0	0
2019/02/05	R214	01/08/2019	10.34	Put	Bond Future	1,471.4300	1.4714	1,376.2200	1.3762	(6.471)	0	0	0
2019/02/05	R214	01/08/2019			Bond Future	9.7594	73.6790	9.7138	73.9913	(0.467)	0.0000	0.0000	0
2019/02/05	R214	01/08/2019	10.33	Call	Bond Future	5,221.4700	5.2215	5,437.7000	5.4377	4.141	0	0	0
2019/02/05	R214	01/08/2019	10.33	Put	Bond Future	1,488.1800	1.4882	1,392.1100	1.3921	(6.456)	0	0	0
2019/02/05	R214	01/08/2019	10.34	Call	Bond Future	5,267.3200	5.2673	5,484.4100	5.4844	4.121	0	0	0
2019/02/05	R214	01/08/2019	10.32	Call	Bond Future	5,175.5400	5.1755	5,390.9100	5.3909	4.161	0	0	0
2019/02/05	R214	01/08/2019	10.32	Put	Bond Future	1,504.9400	1.5049	1,408.0100	1.4080	(6.441)	0	0	0
2019/02/05	R248	07/02/2019	9.06	Put	Bond Future	5,816.2900	5.8163	5,407.4800	5.4075	(7.029)	0	0	0
2019/02/05	R248	07/02/2019			Bond Future	9.6784	95.0034	9.6327	95.4122	(0.472)	0.0000	0.0000	76,086
2019/02/05	R248	07/02/2019	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R248	07/02/2019	9.05	Put	Bond Future	5,915.5800	5.9156	5,506.7700	5.5068	(6.911)	0	0	0
2019/02/05	R248	07/02/2019	9.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R248	07/02/2019	9.07	Put	Bond Future	5,717.1700	5.7172	5,308.3600	5.3084	(7.151)	0	0	0
2019/02/05	R248	07/02/2019	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/05	R248	02/05/2019	9.90	Put	Bond Future	1,784.3600	1.7844	1,617.8800	1.6179	(9.330)	0	0	0
2019/02/05	R248	02/05/2019			Bond Future	9.7276	92.1935	9.6821	92.5975	(0.468)	0.0000	0.0000	109,055
2019/02/05	R248	02/05/2019	9.90	Call	Bond Future	3,284.2700	3.2843	3,521.7000	3.5217	7.229	0	0	0
2019/02/05	R248	02/05/2019	9.91	Call	Bond Future	3,337.3700	3.3374	3,576.9500	3.5769	7.179	0	0	0
2019/02/05	R248	02/05/2019	9.89	Put	Bond Future	1,817.6200	1.8176	1,648.9800	1.6490	(9.278)	0	0	0
2019/02/05	R248	02/05/2019	9.91	Put	Bond Future	1,751.7800	1.7518	1,587.4500	1.5875	(9.381)	0	0	0
2019/02/05	R248	02/05/2019	9.89	Call	Bond Future	3,231.7000	3.2317	3,466.9700	3.4670	7.280	0	0	0
2019/02/05	R248	01/08/2019	10.35	Call	Bond Future	6,506.6000	6.5066	6,788.8000	6.7888	4.337	0	0	0
2019/02/05	R248	01/08/2019	10.34	Put	Bond Future	1,730.7500	1.7307	1,611.1400	1.6111	(6.911)	0	0	0
2019/02/05	R248	01/08/2019			Bond Future	9.7747	93.9710	9.7291	94.3717	(0.467)	0.0000	0.0000	0
2019/02/05	R248	01/08/2019	10.36	Call	Bond Future	6,565.0400	6.5650	6,848.3800	6.8484	4.316	0	0	0
2019/02/05	R248	01/08/2019	10.36	Put	Bond Future	1,688.5600	1.6886	1,571.2500	1.5713	(6.947)	0	0	0
2019/02/05	R248	01/08/2019	10.35	Put	Bond Future	1,709.5300	1.7095	1,591.0800	1.5911	(6.929)	0	0	0
2019/02/05	R248	01/08/2019	10.34	Call	Bond Future	6,448.2900	6.4483	6,729.3300	6.7293	4.358	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											1253563
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