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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/02/2019 TO 06/02/2019

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
2019/02/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	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
2019/02/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	2025	07/02/2019			Bond Future	133.5981	133.5981	133.5892	133.5892	(0.007)	0.0000	0.0000	355
2019/02/06	2025	02/05/2019			Bond Future	135.8977	135.8977	135.8874	135.8874	(0.008)	0.0000	0.0000	691
2019/02/06	2025	01/08/2019			Bond Future	138.4872	138.4872	138.4758	138.4758	(0.008)	0.0000	0.0000	0
2019/02/06	2029	07/02/2019			Bond Future	101.4519	101.4519	101.5831	101.5831	0.129	0.0000	0.0000	80
2019/02/06	2029	02/05/2019			Bond Future	102.1254	102.1254	102.2579	102.2579	0.130	0.0000	0.0000	3,020
2019/02/06	2029	01/08/2019			Bond Future	104.1066	104.1066	104.2410	104.2410	0.129	0.0000	0.0000	0
2019/02/06	2030	07/02/2019	8.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2030	07/02/2019	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,960
2019/02/06	2030	07/02/2019			Bond Future	9.0979	92.7408	9.1207	92.5924	0.251	0.0000	0.0000	29,518
2019/02/06	2030	07/02/2019	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2030	07/02/2019	9.68	Call	Bond Future	3,682.1900	3.6822	3,533.7600	3.5338	(4.031)	0	0	0
2019/02/06	2030	07/02/2019	9.18	Put	Bond Future	61.1200	0.0611	45.6800	0.0457	(25.262)	0	0	0
2019/02/06	2030	07/02/2019	9.18	Call	Bond Future	592.9000	0.5929	429.0300	0.4290	(27.639)	0	0	0
2019/02/06	2030	07/02/2019	8.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2030	07/02/2019	8.62	Put	Bond Future	3,177.1600	3.1772	3,325.5900	3.3256	4.672	0	0	0
2019/02/06	2030	07/02/2019	10.20	Call	Bond Future	6,806.0900	6.8061	6,657.6600	6.6577	(2.181)	0	0	0
2019/02/06	2030	07/02/2019	8.90	Call	Bond Future	2.4900	0.0025	0.0400	0.0000	(98.394)	0	0	1,320
2019/02/06	2030	07/02/2019	8.63	Put	Bond Future	3,109.2000	3.1092	3,257.6300	3.2576	4.774	0	0	0
2019/02/06	2030	07/02/2019	8.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2030	07/02/2019	8.64	Put	Bond Future	3,041.2900	3.0413	3,189.7200	3.1897	4.880	0	0	0
2019/02/06	2030	07/02/2019	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2030	07/02/2019	9.60	Call	Bond Future	3,187.9900	3.1880	3,039.5600	3.0396	(4.656)	0	0	1,320
2019/02/06	2030	07/02/2019	9.40	Put	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/02/06	2030	07/02/2019	9.40	Call	Bond Future	1,936.3100	1.9363	1,787.7500	1.7878	(7.672)	0	0	0
2019/02/06	2030	07/02/2019	8.70	Put	Bond Future	2,635.2300	2.6352	2,783.6600	2.7837	5.633	0	0	0
2019/02/06	2030	07/02/2019	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2030	07/02/2019	8.90	Put	Bond Future	1,300.6800	1.3007	1,446.6600	1.4467	11.223	0	0	0
2019/02/06	2030	02/05/2019	8.90	Put	Bond Future	2,615.2500	2.6152	2,649.8300	2.6498	1.322	0	0	0
2019/02/06	2030	02/05/2019	9.41	Call	Bond Future	2,664.0200	2.6640	2,500.3400	2.5003	(6.144)	0	0	0
2019/02/06	2030	02/05/2019			Bond Future	9.1540	94.3158	9.1777	94.1641	0.260	0.0000	0.0000	47,672
2019/02/06	2030	02/05/2019	9.39	Call	Bond Future	2,581.4500	2.5814	2,418.7200	2.4187	(6.304)	0	0	0
2019/02/06	2030	02/05/2019	9.39	Put	Bond Future	1,089.0600	1.0891	1,078.1000	1.0781	(1.006)	0	0	0
2019/02/06	2030	02/05/2019	10.20	Call	Bond Future	6,579.1500	6.5791	6,412.3100	6.4123	(2.536)	0	0	0
2019/02/06	2030	02/05/2019	10.20	Put	Bond Future	204.9100	0.2049	189.8400	0.1898	(7.354)	0	0	3,000
2019/02/06	2030	02/05/2019	8.90	Call	Bond Future	972.6200	0.9726	855.4300	0.8554	(12.049)	0	0	3,000
2019/02/06	2030	02/05/2019	9.41	Put	Bond Future	1,046.6600	1.0467	1,034.7500	1.0347	(1.138)	0	0	0
2019/02/06	2030	02/05/2019	9.40	Call	Bond Future	2,622.5900	2.6226	2,459.3800	2.4594	(6.223)	0	0	3,000
2019/02/06	2030	02/05/2019	9.40	Put	Bond Future	1,067.6900	1.0677	1,056.2500	1.0563	(1.071)	0	0	0
2019/02/06	2030	01/08/2019	9.91	Put	Bond Future	1,075.7800	1.0758	1,035.3000	1.0353	(3.763)	0	0	0
2019/02/06	2030	01/08/2019			Bond Future	9.2074	92.1178	9.2322	91.9624	0.269	0.0000	0.0000	0
2019/02/06	2030	01/08/2019	9.91	Call	Bond Future	5,347.9600	5.3480	5,152.0800	5.1521	(3.663)	0	0	0
2019/02/06	2030	01/08/2019	9.92	Call	Bond Future	5,393.9500	5.3939	5,198.0900	5.1981	(3.631)	0	0	0

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2019/02/06	2030	01/08/2019	9.90	Put	Bond Future	1,088.8200	1.0888	1,048.3200	1.0483	(3.720)	0	0	0
2019/02/06	2030	01/08/2019	9.92	Put	Bond Future	1,062.9000	1.0629	1,022.4400	1.0224	(3.807)	0	0	0
2019/02/06	2030	01/08/2019	9.90	Call	Bond Future	5,302.0700	5.3021	5,106.1700	5.1062	(3.695)	0	0	0
2019/02/06	2032	07/02/2019	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2032	07/02/2019	8.80	Put	Bond Future	3,727.4900	3.7275	3,923.7700	3.9238	5.266	0	0	0
2019/02/06	2032	07/02/2019			Bond Future	9.3129	95.0828	9.3407	94.8865	0.299	0.0000	0.0000	21,390
2019/02/06	2032	07/02/2019	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2032	07/02/2019	8.82	Put	Bond Future	3,578.2500	3.5782	3,774.5300	3.7745	5.485	0	0	0
2019/02/06	2032	07/02/2019	8.81	Put	Bond Future	3,652.8300	3.6528	3,849.1100	3.8491	5.373	0	0	0
2019/02/06	2032	07/02/2019	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2032	02/05/2019	9.62	Put	Bond Future	1,185.4000	1.1854	1,242.7300	1.2427	4.836	0	0	0
2019/02/06	2032	02/05/2019	9.61	Call	Bond Future	2,866.7300	2.8667	2,723.8100	2.7238	(4.985)	0	0	0
2019/02/06	2032	02/05/2019			Bond Future	9.3689	92.5417	9.3978	92.3412	0.308	0.0000	0.0000	40,947
2019/02/06	2032	02/05/2019	9.62	Call	Bond Future	2,911.4800	2.9115	2,768.2500	2.7682	(4.919)	0	0	0
2019/02/06	2032	02/05/2019	9.61	Put	Bond Future	1,208.5400	1.2085	1,266.1800	1.2662	4.769	0	0	0
2019/02/06	2032	02/05/2019	9.63	Call	Bond Future	2,956.3400	2.9563	2,813.1400	2.8131	(4.844)	0	0	0
2019/02/06	2032	02/05/2019	9.63	Put	Bond Future	1,162.4500	1.1625	1,219.8100	1.2198	4.934	0	0	0
2019/02/06	2032	01/08/2019	10.10	Call	Bond Future	5,717.5900	5.7176	5,476.1600	5.4762	(4.223)	0	0	0
2019/02/06	2032	01/08/2019	10.11	Put	Bond Future	1,201.2000	1.2012	1,164.7200	1.1647	(3.037)	0	0	0
2019/02/06	2032	01/08/2019			Bond Future	9.4209	94.3152	9.4508	94.1101	0.317	0.0000	0.0000	0
2019/02/06	2032	01/08/2019	10.10	Put	Bond Future	1,215.8700	1.2159	1,179.4600	1.1795	(2.995)	0	0	0
2019/02/06	2032	01/08/2019	10.11	Call	Bond Future	5,766.8700	5.7669	5,525.3700	5.5254	(4.188)	0	0	0
2019/02/06	2032	01/08/2019	10.09	Call	Bond Future	5,668.2100	5.6682	5,426.8600	5.4269	(4.258)	0	0	0
2019/02/06	2032	01/08/2019	10.09	Put	Bond Future	1,230.5100	1.2305	1,194.1800	1.1942	(2.952)	0	0	0
2019/02/06	2033	07/02/2019			Bond Future	104.2537	104.2537	104.2480	104.2480	(0.005)	0.0000	0.0000	120
2019/02/06	2033	02/05/2019			Bond Future	104.9032	104.9032	104.8964	104.8964	(0.007)	0.0000	0.0000	6,090
2019/02/06	2033	01/08/2019			Bond Future	106.9383	106.9383	106.9306	106.9306	(0.007)	0.0000	0.0000	0
2019/02/06	2037	07/02/2019	9.06	Put	Bond Future	4,156.6000	4.1566	4,337.0100	4.3370	4.340	0	0	0
2019/02/06	2037	07/02/2019	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2037	07/02/2019			Bond Future	9.5679	91.1963	9.5907	91.0159	0.239	0.0000	0.0000	33,806
2019/02/06	2037	07/02/2019	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2037	07/02/2019	9.05	Put	Bond Future	4,241.3100	4.2413	4,421.7200	4.4217	4.254	0	0	0
2019/02/06	2037	07/02/2019	9.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2037	07/02/2019	9.07	Put	Bond Future	4,072.0100	4.0720	4,252.4200	4.2524	4.430	0	0	0
2019/02/06	2037	02/05/2019	9.81	Put	Bond Future	1,527.1900	1.5272	1,519.9600	1.5200	(0.473)	0	0	0
2019/02/06	2037	02/05/2019			Bond Future	9.6253	92.7451	9.6489	92.5607	0.245	0.0000	0.0000	57,745
2019/02/06	2037	02/05/2019	9.80	Call	Bond Future	2,906.3700	2.9064	2,715.4700	2.7155	(6.568)	0	0	0
2019/02/06	2037	02/05/2019	9.80	Put	Bond Future	1,555.9500	1.5559	1,549.4400	1.5494	(0.418)	0	0	0
2019/02/06	2037	02/05/2019	9.81	Call	Bond Future	2,953.9800	2.9540	2,762.3600	2.7624	(6.487)	0	0	0
2019/02/06	2037	02/05/2019	9.79	Call	Bond Future	2,859.2800	2.8593	2,669.1100	2.6691	(6.651)	0	0	0
2019/02/06	2037	02/05/2019	9.79	Put	Bond Future	1,585.3300	1.5853	1,579.5500	1.5796	(0.365)	0	0	0
2019/02/06	2037	01/08/2019	10.31	Call	Bond Future	6,140.1500	6.1401	5,911.4100	5.9114	(3.725)	0	0	0
2019/02/06	2037	01/08/2019			Bond Future	9.6817	90.2666	9.7062	90.0781	0.253	0.0000	0.0000	0
2019/02/06	2037	01/08/2019	10.29	Call	Bond Future	6,032.9800	6.0330	5,804.6100	5.8046	(3.785)	0	0	0
2019/02/06	2037	01/08/2019	10.29	Put	Bond Future	1,515.9400	1.5159	1,476.0700	1.4761	(2.630)	0	0	0

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2019/02/06	2037	01/08/2019	10.31	Put	Bond Future	1,480.5100	1.4805	1,440.2700	1.4403	(2.718)	0	0	0
2019/02/06	2037	01/08/2019	10.30	Call	Bond Future	6,086.6100	6.0866	5,857.9400	5.8579	(3.757)	0	0	0
2019/02/06	2037	01/08/2019	10.30	Put	Bond Future	1,498.2300	1.4982	1,458.0600	1.4581	(2.681)	0	0	0
2019/02/06	2038	07/02/2019			Bond Future	121.6931	121.6931	121.6875	121.6875	(0.005)	0.0000	0.0000	1,995
2019/02/06	2038	02/05/2019			Bond Future	123.7878	123.7878	123.7808	123.7808	(0.006)	0.0000	0.0000	10,004
2019/02/06	2038	01/08/2019			Bond Future	126.1366	126.1366	126.1287	126.1287	(0.006)	0.0000	0.0000	0
2019/02/06	2040	07/02/2019	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2040	07/02/2019	9.11	Put	Bond Future	4,677.9800	4.6780	4,915.1600	4.9152	5.070	0	0	0
2019/02/06	2040	07/02/2019			Bond Future	9.6379	94.5932	9.6657	94.3560	0.289	0.0000	0.0000	8,592
2019/02/06	2040	07/02/2019	9.13	Put	Bond Future	4,494.1000	4.4941	4,731.2800	4.7313	5.278	0	0	0
2019/02/06	2040	07/02/2019	9.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2040	07/02/2019	9.12	Put	Bond Future	4,585.9700	4.5860	4,823.1500	4.8231	5.172	0	0	0
2019/02/06	2040	07/02/2019	9.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2040	02/05/2019	9.60	Call	Bond Future	1,913.7400	1.9137	1,722.9100	1.7229	(9.972)	0	0	1,150
2019/02/06	2040	02/05/2019	9.89	Call	Bond Future	3,243.6800	3.2437	3,014.4300	3.0144	(7.068)	0	0	0
2019/02/06	2040	02/05/2019	9.88	Put	Bond Future	1,651.2600	1.6513	1,665.0200	1.6650	0.833	0	0	0
2019/02/06	2040	02/05/2019			Bond Future	9.6948	96.1997	9.7236	95.9577	0.297	0.0000	0.0000	22,321
2019/02/06	2040	02/05/2019	10.20	Put	Bond Future	898.2700	0.8983	890.5000	0.8905	(0.865)	0	0	0
2019/02/06	2040	02/05/2019	10.20	Call	Bond Future	5,008.5300	5.0085	4,758.7400	4.7587	(4.987)	0	0	1,150
2019/02/06	2040	02/05/2019	9.60	Put	Bond Future	2,718.8500	2.7188	2,770.0400	2.7700	1.883	0	0	0
2019/02/06	2040	02/05/2019	9.90	Call	Bond Future	3,295.3100	3.2953	3,065.0700	3.0651	(6.987)	0	0	0
2019/02/06	2040	02/05/2019	9.90	Put	Bond Future	1,590.3100	1.5903	1,602.0900	1.6021	0.741	0	0	0
2019/02/06	2040	02/05/2019	9.89	Put	Bond Future	1,620.6300	1.6206	1,633.4000	1.6334	0.788	0	0	0
2019/02/06	2040	02/05/2019	9.88	Call	Bond Future	3,192.2400	3.1922	2,963.9800	2.9640	(7.150)	0	0	0
2019/02/06	2040	01/08/2019	10.36	Call	Bond Future	6,411.9900	6.4120	6,243.1200	6.2431	(2.634)	0	0	0
2019/02/06	2040	01/08/2019	10.37	Put	Bond Future	1,529.4700	1.5295	1,607.8800	1.6079	5.127	0	0	0
2019/02/06	2040	01/08/2019			Bond Future	9.7510	93.5371	9.7808	93.2897	0.305	0.0000	0.0000	0
2019/02/06	2040	01/08/2019	10.36	Put	Bond Future	1,548.8900	1.5489	1,627.4100	1.6274	5.069	0	0	0
2019/02/06	2040	01/08/2019	10.37	Call	Bond Future	6,469.0200	6.4690	6,300.0400	6.3000	(2.612)	0	0	0
2019/02/06	2040	01/08/2019	10.38	Call	Bond Future	6,526.3800	6.5264	6,357.0900	6.3571	(2.594)	0	0	0
2019/02/06	2040	01/08/2019	10.38	Put	Bond Future	1,510.5000	1.5105	1,588.6000	1.5886	5.170	0	0	0
2019/02/06	2044	07/02/2019	9.18	Put	Bond Future	4,277.9100	4.2779	4,564.1800	4.5642	6.692	0	0	0
2019/02/06	2044	07/02/2019			Bond Future	9.6527	91.8202	9.6857	91.5340	0.341	0.0000	0.0000	20,936
2019/02/06	2044	07/02/2019	9.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2044	07/02/2019	9.17	Put	Bond Future	4,371.9700	4.3720	4,658.2400	4.6582	6.548	0	0	0
2019/02/06	2044	07/02/2019	9.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2044	07/02/2019	9.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	2044	07/02/2019	9.16	Put	Bond Future	4,466.1800	4.4662	4,752.4500	4.7525	6.410	0	0	0
2019/02/06	2044	02/05/2019	9.90	Call	Bond Future	3,299.3800	3.2994	3,044.3700	3.0444	(7.729)	0	0	0
2019/02/06	2044	02/05/2019			Bond Future	9.7072	93.3796	9.7411	93.0876	0.350	0.0000	0.0000	35,981
2019/02/06	2044	02/05/2019	9.90	Put	Bond Future	1,662.0000	1.6620	1,699.0700	1.6991	2.230	0	0	0
2019/02/06	2044	02/05/2019	9.91	Call	Bond Future	3,352.0800	3.3521	3,095.8100	3.0958	(7.645)	0	0	0
2019/02/06	2044	02/05/2019	9.92	Put	Bond Future	1,600.5900	1.6006	1,635.3100	1.6353	2.169	0	0	0
2019/02/06	2044	02/05/2019	9.91	Put	Bond Future	1,631.1300	1.6311	1,666.9400	1.6669	2.195	0	0	0
2019/02/06	2044	02/05/2019	9.92	Call	Bond Future	3,404.9700	3.4050	3,147.6100	3.1476	(7.558)	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
2019/02/06	2044	01/08/2019	9.86	Put	Bond Future	3,019.8300	3.0198	3,130.2200	3.1302	3.656	0	0	0
2019/02/06	2044	01/08/2019	10.53	Call	Bond Future	7,482.7800	7.4828	7,276.2400	7.2762	(2.760)	0	0	0
2019/02/06	2044	01/08/2019	10.40	Put	Bond Future	1,527.4600	1.5275	1,624.2900	1.6243	6.339	0	0	0
2019/02/06	2044	01/08/2019			Bond Future	9.7608	90.7882	9.7959	90.4898	0.359	0.0000	0.0000	0
2019/02/06	2044	01/08/2019	10.39	Call	Bond Future	6,658.2600	6.6583	6,457.0400	6.4570	(3.022)	0	0	0
2019/02/06	2044	01/08/2019	10.39	Put	Bond Future	1,546.7300	1.5467	1,643.8600	1.6439	6.280	0	0	0
2019/02/06	2044	01/08/2019	9.86	Call	Bond Future	3,859.5400	3.8595	3,671.5800	3.6716	(4.870)	0	0	100
2019/02/06	2044	01/08/2019	10.53	Put	Bond Future	1,299.9300	1.2999	1,391.7400	1.3917	7.063	0	0	100
2019/02/06	2044	01/08/2019	10.40	Call	Bond Future	6,716.2700	6.7163	6,514.7500	6.5148	(3.000)	0	0	0
2019/02/06	2044	01/08/2019	9.36	Put	Bond Future	5,352.7800	5.3528	5,556.1900	5.5562	3.800	0	0	0
2019/02/06	2044	01/08/2019	9.36	Call	Bond Future	1,824.4900	1.8245	1,729.5500	1.7296	(5.204)	0	0	100
2019/02/06	2044	01/08/2019	10.38	Call	Bond Future	6,600.1600	6.6002	6,399.4300	6.3994	(3.041)	0	0	0
2019/02/06	2044	01/08/2019	10.38	Put	Bond Future	1,566.0400	1.5660	1,663.6600	1.6637	6.234	0	0	0
2019/02/06	2046	07/02/2019			Bond Future	116.3138	116.3138	116.3082	116.3082	(0.005)	0.0000	0.0000	393
2019/02/06	2046	02/05/2019			Bond Future	116.6301	116.6301	116.6236	116.6236	(0.006)	0.0000	0.0000	12,458
2019/02/06	2046	01/08/2019			Bond Future	118.8929	118.8929	118.8853	118.8853	(0.006)	0.0000	0.0000	0
2019/02/06	2050	07/02/2019			Bond Future	120.7307	120.7307	120.4738	120.4738	(0.213)	0.0000	0.0000	3,083
2019/02/06	2050	02/05/2019			Bond Future	122.8086	122.8086	122.5463	122.5463	(0.214)	0.0000	0.0000	10,593
2019/02/06	2050	01/08/2019			Bond Future	123.3730	123.3730	123.1049	123.1049	(0.217)	0.0000	0.0000	0
2019/02/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	AL37	07/02/2019			Index Future	619.6570	619.6570	618.7370	618.7370	(0.148)	0.0000	0.0000	0
2019/02/06	AL37	02/05/2019			Index Future	630.1770	630.1770	629.2390	629.2390	(0.149)	0.0000	0.0000	0
2019/02/06	AL37	01/08/2019			Index Future	642.2470	642.2470	641.2900	641.2900	(0.149)	0.0000	0.0000	0
2019/02/06	AL7T	07/02/2019			Index Future	718.4560	718.4560	716.8990	716.8990	(0.217)	0.0000	0.0000	0
2019/02/06	AL7T	02/05/2019			Index Future	730.6530	730.6530	729.0670	729.0670	(0.217)	0.0000	0.0000	0
2019/02/06	AL7T	01/08/2019			Index Future	744.6470	744.6470	743.0300	743.0300	(0.217)	0.0000	0.0000	0
2019/02/06	ALBI	07/02/2019			Index Future	652.0200	652.0200	650.5180	650.5180	(0.230)	0.0000	0.0000	24
2019/02/06	ALBI	02/05/2019			Index Future	663.0890	663.0890	661.5600	661.5600	(0.231)	0.0000	0.0000	885
2019/02/06	ALBI	01/08/2019			Index Future	675.7890	675.7890	674.2290	674.2290	(0.231)	0.0000	0.0000	0
2019/02/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	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
2019/02/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/06	ES33	07/02/2019			Bond Future	10.7450	79.4557	10.7713	79.2984	0.245	0.0000	0.0000	0
2019/02/06	ES33	02/05/2019			Bond Future	10.8405	77.0149	10.8677	76.8542	0.252	0.0000	0.0000	350
2019/02/06	ES33	01/08/2019			Bond Future	10.9365	78.4907	10.9648	78.3263	0.259	0.0000	0.0000	0
2019/02/06	ES42	07/02/2019			Bond Future	10.9897	81.7805	11.0162	81.5989	0.241	0.0000	0.0000	0
2019/02/06	ES42	02/05/2019			Bond Future	11.0850	78.9091	11.1125	78.7235	0.248	0.0000	0.0000	4,919
2019/02/06	ES42	01/08/2019			Bond Future	11.1793	80.4216	11.2078	80.2319	0.255	0.0000	0.0000	0
2019/02/06	GOVI	07/02/2019	666.53	Put	GOVI	207,390.0000	20.7390	222,570.0000	22.2570	7.320	0	0	0
2019/02/06	GOVI	07/02/2019			GOVI	645.7910	645.7910	644.2730	644.2730	(0.235)	0.0000	0.0000	46
2019/02/06	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	GOVI	07/02/2019	666.52	Put	GOVI	207,290.0000	20.7290	222,470.0000	22.2470	7.323	0	0	0
2019/02/06	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	GOVI	07/02/2019	666.51	Put	GOVI	207,190.0000	20.7190	222,370.0000	22.2370	7.327	0	0	0
2019/02/06	GOVI	02/05/2019	647.87	Call	GOVI	88,850.0000	8.8850	73,380.0000	7.3380	(17.411)	0	0	0
2019/02/06	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	GOVI	02/05/2019			GOVI	656.7550	656.7550	655.2080	655.2080	(0.236)	0.0000	0.0000	442
2019/02/06	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	GOVI	02/05/2019	647.88	Call	GOVI	88,750.0000	8.8750	73,280.0000	7.3280	(17.431)	0	0	0
2019/02/06	GOVI	02/05/2019	647.86	Call	GOVI	88,950.0000	8.8950	73,480.0000	7.3480	(17.392)	0	0	0
2019/02/06	GOVI	01/08/2019	638.68	Call	GOVI	306,540.0000	30.6540	290,760.0000	29.0760	(5.148)	0	0	0
2019/02/06	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	GOVI	01/08/2019			GOVI	669.3340	669.3340	667.7560	667.7560	(0.236)	0.0000	0.0000	0
2019/02/06	GOVI	01/08/2019	638.69	Call	GOVI	306,440.0000	30.6440	290,660.0000	29.0660	(5.149)	0	0	0
2019/02/06	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	GOVI	01/08/2019	638.67	Call	GOVI	306,640.0000	30.6640	290,860.0000	29.0860	(5.146)	0	0	0
2019/02/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/06	IGOV	07/02/2019			Index Future	256.6680	256.6680	256.5850	256.5850	(0.032)	0.0000	0.0000	99
2019/02/06	IGOV	02/05/2019			Index Future	261.0850	261.0850	260.9990	260.9990	(0.033)	0.0000	0.0000	734
2019/02/06	IGOV	01/08/2019			Index Future	266.1480	266.1480	266.0600	266.0600	(0.033)	0.0000	0.0000	0

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2019/02/06	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/06	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/06	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/02/06	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/06	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/06	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/02/06	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/02/06	IS02	23/03/2020			Interest Rate Swap	98.7900	98.7900	98.8000	98.8000	0.010	0.0000	0.0000	0
2019/02/06	IS02	22/06/2020			Interest Rate Swap	102.3400	102.3400	102.3500	102.3500	0.010	0.0000	0.0000	0
2019/02/06	IS02	21/09/2020			Interest Rate Swap	99.3000	99.3000	99.3100	99.3100	0.010	0.0000	0.0000	0
2019/02/06	IS05	17/12/2020			Interest Rate Swap	96.0600	96.0600	96.0800	96.0800	0.021	0.0000	0.0000	0
2019/02/06	IS05	16/03/2021			Interest Rate Swap	95.1900	95.1900	95.2100	95.2100	0.021	0.0000	0.0000	0
2019/02/06	IS05	15/06/2021			Interest Rate Swap	94.2800	94.2800	94.3100	94.3100	0.032	0.0000	0.0000	0
2019/02/06	IS05	21/09/2021			Interest Rate Swap	94.3500	94.3500	94.3900	94.3900	0.042	0.0000	0.0000	0
2019/02/06	IS05	21/12/2021			Interest Rate Swap	96.4500	96.4500	96.5100	96.5100	0.062	0.0000	0.0000	51
2019/02/06	IS05	15/03/2022			Interest Rate Swap	96.5100	96.5100	96.5700	96.5700	0.062	0.0000	0.0000	0
2019/02/06	IS05	21/06/2022			Interest Rate Swap	97.6100	97.6100	97.6800	97.6800	0.072	0.0000	0.0000	0
2019/02/06	IS05	20/09/2022			Interest Rate Swap	101.4600	101.4600	101.5400	101.5400	0.079	0.0000	0.0000	0
2019/02/06	IS05	20/12/2022			Interest Rate Swap	102.6300	102.6300	102.7200	102.7200	0.088	0.0000	0.0000	0
2019/02/06	IS05	22/03/2023			Interest Rate Swap	95.9100	95.9100	96.0100	96.0100	0.104	0.0000	0.0000	0
2019/02/06	IS05	20/06/2023			Interest Rate Swap	101.9100	101.9100	102.0100	102.0100	0.098	0.0000	0.0000	0
2019/02/06	IS05	19/09/2023			Interest Rate Swap	97.3300	97.3300	97.4300	97.4300	0.103	0.0000	0.0000	0
2019/02/06	IS10	17/12/2025			Interest Rate Swap	93.5600	93.5600	93.7800	93.7800	0.235	0.0000	0.0000	0
2019/02/06	IS10	16/03/2026			Interest Rate Swap	90.5000	90.5000	90.7400	90.7400	0.265	0.0000	0.0000	0
2019/02/06	IS10	15/06/2026			Interest Rate Swap	89.1900	89.1900	89.4600	89.4600	0.303	0.0000	0.0000	0
2019/02/06	IS10	21/09/2026			Interest Rate Swap	91.3400	91.3400	91.6200	91.6200	0.307	0.0000	0.0000	0
2019/02/06	IS10	21/12/2026			Interest Rate Swap	95.1500	95.1500	95.4400	95.4400	0.305	0.0000	0.0000	0
2019/02/06	IS10	15/03/2027			Interest Rate Swap	93.6900	93.6900	93.9900	93.9900	0.320	0.0000	0.0000	0
2019/02/06	IS10	21/06/2027			Interest Rate Swap	95.7700	95.7700	96.0600	96.0600	0.303	0.0000	0.0000	0
2019/02/06	IS10	20/09/2027			Interest Rate Swap	101.2500	101.2500	101.5300	101.5300	0.277	0.0000	0.0000	0
2019/02/06	IS10	20/12/2027			Interest Rate Swap	101.6000	101.6000	101.8800	101.8800	0.276	0.0000	0.0000	0
2019/02/06	IS10	22/03/2028			Interest Rate Swap	95.0500	95.0500	95.3300	95.3300	0.295	0.0000	0.0000	0
2019/02/06	IS10	20/06/2028			Interest Rate Swap	102.2900	102.2900	102.5500	102.5500	0.254	0.0000	0.0000	0
2019/02/06	IS10	19/09/2028			Interest Rate Swap	95.7800	95.7800	96.0600	96.0600	0.292	0.0000	0.0000	0
2019/02/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/06	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/06	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/06	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/06	R023	07/02/2019	10.59	Call	Bond Future	9,111.9100	9.1119	8,962.8900	8.9629	(1.635)	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
2019/02/06	R023	07/02/2019			Bond Future	7.7618	103.4862	7.8055	103.3372	0.563	0.0000	0.0000	32,000
2019/02/06	R023	07/02/2019	10.57	Call	Bond Future	9,051.1400	9.0511	8,902.1200	8.9021	(1.646)	0	0	0
2019/02/06	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R023	07/02/2019	10.58	Call	Bond Future	9,081.5300	9.0815	8,932.5100	8.9325	(1.641)	0	0	0
2019/02/06	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R023	02/05/2019	8.45	Call	Bond Future	2,242.7500	2.2428	2,123.6700	2.1237	(5.310)	0	0	0
2019/02/06	R023	02/05/2019	8.44	Put	Bond Future	100.3100	0.1003	134.3900	0.1344	33.975	0	0	0
2019/02/06	R023	02/05/2019			Bond Future	7.7806	101.3155	7.8276	101.1629	0.604	0.0000	0.0000	69,199
2019/02/06	R023	02/05/2019	8.46	Call	Bond Future	2,271.8000	2.2718	2,152.0200	2.1520	(5.272)	0	0	0
2019/02/06	R023	02/05/2019	8.46	Put	Bond Future	95.0900	0.0951	127.8900	0.1279	34.494	0	0	0
2019/02/06	R023	02/05/2019	8.45	Put	Bond Future	97.6600	0.0977	131.1600	0.1312	34.303	0	0	0
2019/02/06	R023	02/05/2019	8.44	Call	Bond Future	2,213.7800	2.2138	2,095.2800	2.0953	(5.353)	0	0	0
2019/02/06	R023	01/08/2019	8.95	Call	Bond Future	3,701.3800	3.7014	3,561.7600	3.5618	(3.772)	0	0	0
2019/02/06	R023	01/08/2019			Bond Future	7.7771	103.2567	7.8282	103.1005	0.656	0.0000	0.0000	0
2019/02/06	R023	01/08/2019	8.93	Call	Bond Future	3,647.1800	3.6472	3,511.2200	3.5112	(3.728)	0	0	0
2019/02/06	R023	01/08/2019	8.93	Put	Bond Future	190.3000	0.1903	210.5300	0.2105	10.631	0	0	0
2019/02/06	R023	01/08/2019	8.95	Put	Bond Future	185.8400	0.1858	202.4100	0.2024	8.916	0	0	0
2019/02/06	R023	01/08/2019	8.94	Call	Bond Future	3,674.3400	3.6743	3,536.4600	3.5365	(3.753)	0	0	0
2019/02/06	R023	01/08/2019	8.94	Put	Bond Future	188.1300	0.1881	206.4400	0.2064	9.733	0	0	0
2019/02/06	R035	07/02/2019	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R035	07/02/2019			Bond Future	9.4880	99.0358	9.5158	98.8184	0.292	0.0000	0.0000	11,417
2019/02/06	R035	07/02/2019	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R035	07/02/2019	8.96	Put	Bond Future	4,285.3900	4.2854	4,502.7600	4.5028	5.072	0	0	0
2019/02/06	R035	07/02/2019	8.98	Put	Bond Future	4,117.9400	4.1179	4,335.3100	4.3353	5.279	0	0	0
2019/02/06	R035	07/02/2019	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R035	07/02/2019	8.97	Put	Bond Future	4,201.6100	4.2016	4,418.9800	4.4190	5.173	0	0	0
2019/02/06	R035	02/05/2019	9.74	Put	Bond Future	1,448.9400	1.4489	1,513.7700	1.5138	4.474	0	0	0
2019/02/06	R035	02/05/2019			Bond Future	9.5429	96.2192	9.5716	95.9972	0.300	0.0000	0.0000	74,020
2019/02/06	R035	02/05/2019	9.74	Call	Bond Future	2,960.0500	2.9600	2,802.9000	2.8029	(5.309)	0	0	0
2019/02/06	R035	02/05/2019	9.75	Call	Bond Future	3,008.2600	3.0083	2,849.8100	2.8498	(5.267)	0	0	0
2019/02/06	R035	02/05/2019	9.75	Put	Bond Future	1,421.4300	1.4214	1,484.9600	1.4850	4.469	0	0	0
2019/02/06	R035	02/05/2019	9.73	Call	Bond Future	2,912.3600	2.9124	2,756.1700	2.7562	(5.363)	0	0	0
2019/02/06	R035	02/05/2019	9.73	Put	Bond Future	1,477.0600	1.4771	1,542.8500	1.5428	4.454	0	0	0
2019/02/06	R035	01/08/2019	10.23	Call	Bond Future	6,090.6900	6.0907	5,930.4900	5.9305	(2.630)	0	0	0
2019/02/06	R035	01/08/2019	10.22	Put	Bond Future	1,423.8400	1.4238	1,490.7800	1.4908	4.701	0	0	0
2019/02/06	R035	01/08/2019			Bond Future	9.5950	98.0628	9.6247	97.8359	0.309	0.0000	0.0000	0
2019/02/06	R035	01/08/2019	10.24	Call	Bond Future	6,144.1600	6.1442	5,983.7600	5.9838	(2.611)	0	0	0
2019/02/06	R035	01/08/2019	10.24	Put	Bond Future	1,388.8400	1.3888	1,455.3700	1.4554	4.790	0	0	0
2019/02/06	R035	01/08/2019	10.23	Put	Bond Future	1,406.3500	1.4063	1,473.0800	1.4731	4.745	0	0	0
2019/02/06	R035	01/08/2019	10.22	Call	Bond Future	6,037.1100	6.0371	5,877.1200	5.8771	(2.650)	0	0	0
2019/02/06	R186	07/02/2019	8.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R186	07/02/2019	9.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2019/02/06	R186	07/02/2019	8.21	Put	Bond Future	2,333.5900	2.3336	2,592.0700	2.5921	11.076	0	0	0
2019/02/06	R186	07/02/2019	8.50	Call	Bond Future	35.7200	0.0357	1.8200	0.0018	(94.905)	0	0	1,000
2019/02/06	R186	07/02/2019	9.50	Call	Bond Future	5,287.7300	5.2877	5,029.2500	5.0293	(4.888)	0	0	0

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2019/02/06	R186	07/02/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,170
2019/02/06	R186	07/02/2019			Bond Future	8.5927	112.2400	8.6357	111.9815	0.501	0.0000	0.0000	55,413
2019/02/06	R186	07/02/2019	9.00	Call	Bond Future	2,415.7000	2.4157	2,157.2200	2.1572	(10.700)	0	0	0
2019/02/06	R186	07/02/2019	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2019/02/06	R186	07/02/2019	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R186	07/02/2019	9.20	Call	Bond Future	3,576.6400	3.5766	3,318.1600	3.3182	(7.227)	0	0	3,000
2019/02/06	R186	07/02/2019	9.30	Call	Bond Future	4,151.0100	4.1510	3,892.5300	3.8925	(6.227)	0	0	0
2019/02/06	R186	07/02/2019	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R186	07/02/2019	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R186	07/02/2019	9.38	Call	Bond Future	4,607.6200	4.6076	4,349.1400	4.3491	(5.610)	0	0	6,000
2019/02/06	R186	07/02/2019	8.20	Put	Bond Future	2,395.4200	2.3954	2,653.9000	2.6539	10.791	0	0	0
2019/02/06	R186	07/02/2019	9.10	Call	Bond Future	2,998.2100	2.9982	2,739.7300	2.7397	(8.621)	0	0	0
2019/02/06	R186	07/02/2019	8.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R186	07/02/2019	8.30	Put	Bond Future	1,779.0600	1.7791	2,037.5200	2.0375	14.528	0	0	0
2019/02/06	R186	07/02/2019	8.50	Put	Bond Future	595.0000	0.5950	819.5800	0.8196	37.745	0	0	0
2019/02/06	R186	07/02/2019	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2019/02/06	R186	07/02/2019	9.92	Call	Bond Future	7,623.6000	7.6236	7,365.1200	7.3651	(3.391)	0	0	0
2019/02/06	R186	07/02/2019	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R186	07/02/2019	9.23	Call	Bond Future	3,749.3800	3.7494	3,490.9000	3.4909	(6.894)	0	0	3,000
2019/02/06	R186	07/02/2019	8.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R186	07/02/2019	8.22	Put	Bond Future	2,271.8000	2.2718	2,530.2800	2.5303	11.378	0	0	0
2019/02/06	R186	07/02/2019	9.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R186	07/02/2019	9.27	Call	Bond Future	3,979.1200	3.9791	3,720.6400	3.7206	(6.496)	0	0	1,170
2019/02/06	R186	07/02/2019	8.30	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	210
2019/02/06	R186	07/02/2019	9.90	Call	Bond Future	7,513.9200	7.5139	7,255.4400	7.2554	(3.440)	0	0	0
2019/02/06	R186	07/02/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2019/02/06	R186	07/02/2019	8.77	Put	Bond Future	4.2300	0.0042	2.5400	0.0025	(39.953)	0	0	0
2019/02/06	R186	07/02/2019	8.77	Call	Bond Future	1,064.4700	1.0645	804.3000	0.8043	(24.441)	0	0	1,170
2019/02/06	R186	02/05/2019	10.07	Call	Bond Future	8,012.0800	8.0121	7,745.4600	7.7455	(3.328)	0	0	0
2019/02/06	R186	02/05/2019	9.75	Call	Bond Future	6,374.9300	6.3749	6,108.2300	6.1082	(4.184)	0	0	0
2019/02/06	R186	02/05/2019	9.96	Put	Bond Future	65.0400	0.0650	62.1000	0.0621	(4.520)	0	0	90
2019/02/06	R186	02/05/2019	8.65	Put	Bond Future	1,455.1700	1.4552	1,529.0400	1.5290	5.076	0	0	0
2019/02/06	R186	02/05/2019	9.25	Put	Bond Future	402.2700	0.4023	409.9000	0.4099	1.897	0	0	0
2019/02/06	R186	02/05/2019	9.01	Put	Bond Future	685.9400	0.6859	711.4800	0.7115	3.723	0	0	0
2019/02/06	R186	02/05/2019	9.02	Call	Bond Future	2,853.3800	2.8534	2,614.2400	2.6142	(8.381)	0	0	0
2019/02/06	R186	02/05/2019			Bond Future	8.6428	114.1462	8.6879	113.8822	0.522	0.0000	0.0000	83,096
2019/02/06	R186	02/05/2019	8.65	Call	Bond Future	1,497.4700	1.4975	1,307.3800	1.3074	(12.694)	0	0	3,250
2019/02/06	R186	02/05/2019	9.03	Call	Bond Future	2,896.1400	2.8961	2,655.9200	2.6559	(8.294)	0	0	0
2019/02/06	R186	02/05/2019	9.03	Put	Bond Future	656.8200	0.6568	680.5600	0.6806	3.614	0	0	0
2019/02/06	R186	02/05/2019	10.07	Put	Bond Future	44.7700	0.0448	42.1100	0.0421	(5.941)	0	0	200
2019/02/06	R186	02/05/2019	9.30	Call	Bond Future	4,125.2400	4.1252	3,866.7800	3.8668	(6.265)	0	0	200
2019/02/06	R186	02/05/2019	9.75	Put	Bond Future	126.8800	0.1269	124.1400	0.1241	(2.160)	0	0	7,000
2019/02/06	R186	02/05/2019	9.96	Call	Bond Future	7,445.5800	7.4456	7,178.6800	7.1787	(3.585)	0	0	0
2019/02/06	R186	02/05/2019	9.20	Put	Bond Future	450.7200	0.4507	461.2100	0.4612	2.327	0	0	0
2019/02/06	R186	02/05/2019	8.90	Call	Bond Future	2,367.4100	2.3674	2,140.8200	2.1408	(9.571)	0	0	0
2019/02/06	R186	02/05/2019	10.02	Put	Bond Future	53.1600	0.0532	50.3500	0.0504	(5.286)	0	0	3,250
2019/02/06	R186	02/05/2019	9.25	Call	Bond Future	3,887.5400	3.8875	3,631.2100	3.6312	(6.594)	0	0	3,250
2019/02/06	R186	02/05/2019	9.01	Call	Bond Future	2,811.0500	2.8111	2,572.6300	2.5726	(8.482)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/06	R186	02/05/2019	9.02	Put	Bond Future	671.1500	0.6711	695.9700	0.6960	3.698	0	0	0
2019/02/06	R186	02/05/2019	8.62	Put	Bond Future	1,541.1500	1.5412	1,620.2600	1.6203	5.133	0	0	0
2019/02/06	R186	02/05/2019	8.62	Call	Bond Future	1,407.5400	1.4075	1,222.6900	1.2227	(13.133)	0	0	90
2019/02/06	R186	02/05/2019	8.70	Put	Bond Future	1,319.6200	1.3196	1,385.1300	1.3851	4.964	0	0	0
2019/02/06	R186	02/05/2019	8.70	Call	Bond Future	1,654.3000	1.6543	1,455.8500	1.4559	(11.996)	0	0	200
2019/02/06	R186	02/05/2019	9.30	Put	Bond Future	359.4100	0.3594	364.9100	0.3649	1.530	0	0	0
2019/02/06	R186	02/05/2019	9.20	Call	Bond Future	3,654.4700	3.6545	3,401.0000	3.4010	(6.936)	0	0	90
2019/02/06	R186	02/05/2019	8.50	Put	Bond Future	1,920.7400	1.9207	2,022.3000	2.0223	5.288	0	0	0
2019/02/06	R186	02/05/2019	8.50	Call	Bond Future	1,079.8300	1.0798	917.4300	0.9174	(15.039)	0	0	7,000
2019/02/06	R186	02/05/2019	9.00	Put	Bond Future	700.8100	0.7008	727.4900	0.7275	3.807	0	0	0
2019/02/06	R186	02/05/2019	9.00	Call	Bond Future	2,768.7600	2.7688	2,531.4800	2.5315	(8.570)	0	0	7,000
2019/02/06	R186	02/05/2019	8.90	Put	Bond Future	873.2400	0.8732	910.6100	0.9106	4.279	0	0	4,250
2019/02/06	R186	02/05/2019	10.02	Call	Bond Future	7,754.3000	7.7543	7,487.5300	7.4875	(3.440)	0	0	0
2019/02/06	R186	02/05/2019	8.80	Put	Bond Future	1,078.0600	1.0781	1,128.3800	1.1284	4.668	0	0	0
2019/02/06	R186	02/05/2019	8.80	Call	Bond Future	1,994.4800	1.9945	1,780.8400	1.7808	(10.712)	0	0	7,500
2019/02/06	R186	02/05/2019	9.05	Call	Bond Future	2,982.3200	2.9823	2,740.2000	2.7402	(8.119)	0	0	0
2019/02/06	R186	02/05/2019	9.05	Put	Bond Future	628.9600	0.6290	650.8000	0.6508	3.472	0	0	3,250
2019/02/06	R186	01/08/2019	10.08	Put	Bond Future	321.7600	0.3218	311.8000	0.3118	(3.095)	0	0	6,000
2019/02/06	R186	01/08/2019	9.54	Call	Bond Future	5,474.7800	5.4748	5,201.2000	5.2012	(4.997)	0	0	0
2019/02/06	R186	01/08/2019			Bond Future	8.6850	111.0327	8.7324	110.7629	0.546	0.0000	0.0000	0
2019/02/06	R186	01/08/2019	9.52	Call	Bond Future	5,385.2300	5.3852	5,112.1400	5.1121	(5.071)	0	0	0
2019/02/06	R186	01/08/2019	9.52	Put	Bond Future	758.6500	0.7586	755.3500	0.7553	(0.435)	0	0	0
2019/02/06	R186	01/08/2019	8.30	Put	Bond Future	3,387.5400	3.3875	3,492.8000	3.4928	3.107	0	0	0
2019/02/06	R186	01/08/2019	8.30	Call	Bond Future	1,165.5900	1.1656	1,001.0600	1.0011	(14.116)	0	0	6,000
2019/02/06	R186	01/08/2019	9.05	Put	Bond Future	1,363.2400	1.3632	1,381.2900	1.3813	1.324	0	0	0
2019/02/06	R186	01/08/2019	9.05	Call	Bond Future	3,417.5000	3.4175	3,165.7600	3.1658	(7.366)	0	0	6,000
2019/02/06	R186	01/08/2019	10.08	Call	Bond Future	7,909.8900	7.9099	7,630.1400	7.6301	(3.537)	0	0	0
2019/02/06	R186	01/08/2019	9.54	Put	Bond Future	740.5200	0.7405	736.7300	0.7367	(0.512)	0	0	0
2019/02/06	R186	01/08/2019	9.53	Call	Bond Future	5,429.9700	5.4300	5,156.6300	5.1566	(5.034)	0	0	0
2019/02/06	R186	01/08/2019	9.53	Put	Bond Future	749.5300	0.7495	745.9800	0.7460	(0.474)	0	0	0
2019/02/06	R197	07/02/2019			Bond Future	300.3365	300.3365	300.1851	300.1851	(0.050)	0.0000	0.0000	5
2019/02/06	R197	02/05/2019			Bond Future	305.5060	305.5060	305.3494	305.3494	(0.051)	0.0000	0.0000	2,350
2019/02/06	R197	01/08/2019			Bond Future	303.8756	303.8756	303.7138	303.7138	(0.053)	0.0000	0.0000	0
2019/02/06	R202	07/02/2019			Bond Future	234.3472	234.3472	234.3345	234.3345	(0.005)	0.0000	0.0000	548
2019/02/06	R202	02/05/2019			Bond Future	238.3808	238.3808	238.3658	238.3658	(0.006)	0.0000	0.0000	8,786
2019/02/06	R202	01/08/2019			Bond Future	238.9913	238.9913	238.9743	238.9743	(0.007)	0.0000	0.0000	0
2019/02/06	R207	07/02/2019	6.52	Call	Bond Future	97.2500	0.0972	50.8200	0.0508	(47.743)	0	0	0
2019/02/06	R207	07/02/2019	6.51	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/02/06	R207	07/02/2019			Bond Future	6.4105	101.2940	6.4627	101.2476	0.816	0.0000	0.0000	9,309
2019/02/06	R207	07/02/2019	6.53	Call	Bond Future	106.1200	0.1061	59.6900	0.0597	(43.752)	0	0	0
2019/02/06	R207	07/02/2019	6.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R207	07/02/2019	6.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R207	07/02/2019	6.51	Call	Bond Future	88.3900	0.0884	41.9500	0.0420	(52.540)	0	0	0
2019/02/06	R207	02/05/2019	7.63	Call	Bond Future	1,038.2100	1.0382	990.0300	0.9900	(4.641)	0	0	0
2019/02/06	R207	02/05/2019			Bond Future	6.0737	103.0143	6.1453	102.9661	1.179	0.0000	0.0000	6,924

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
2019/02/06	R207	02/05/2019	7.61	Call	Bond Future	1,024.9800	1.0250	976.8000	0.9768	(4.701)	0	0	0
2019/02/06	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R207	02/05/2019	7.62	Call	Bond Future	1,031.6000	1.0316	983.4200	0.9834	(4.670)	0	0	0
2019/02/06	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R207	01/08/2019	7.33	Call	Bond Future	986.2300	0.9862	936.4200	0.9364	(5.051)	0	0	0
2019/02/06	R207	01/08/2019			Bond Future	5.0661	101.3462	5.1794	101.2964	2.236	0.0000	0.0000	0
2019/02/06	R207	01/08/2019	7.34	Call	Bond Future	990.5500	0.9906	940.7400	0.9407	(5.029)	0	0	0
2019/02/06	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R207	01/08/2019	7.35	Call	Bond Future	994.8600	0.9949	945.0500	0.9450	(5.007)	0	0	0
2019/02/06	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R208	07/02/2019	7.07	Call	Bond Future	149.2800	0.1493	63.2900	0.0633	(57.603)	0	0	0
2019/02/06	R208	07/02/2019	7.08	Put	Bond Future	0.6000	0.0006	2.4000	0.0024	300.000	0	0	0
2019/02/06	R208	07/02/2019	7.06	Put	Bond Future	1.7900	0.0018	8.1700	0.0082	356.425	0	0	0
2019/02/06	R208	07/02/2019			Bond Future	6.9936	102.0180	7.0397	101.9285	0.659	0.0000	0.0000	2,144
2019/02/06	R208	07/02/2019	7.07	Put	Bond Future	1.0500	0.0011	4.5600	0.0046	334.286	0	0	0
2019/02/06	R208	07/02/2019	7.08	Call	Bond Future	168.2100	0.1682	80.5100	0.0805	(52.137)	0	0	0
2019/02/06	R208	07/02/2019	7.06	Call	Bond Future	130.6300	0.1306	47.5100	0.0475	(63.630)	0	0	0
2019/02/06	R208	02/05/2019	8.03	Put	Bond Future	8.0100	0.0080	9.0800	0.0091	13.358	0	0	0
2019/02/06	R208	02/05/2019	8.02	Call	Bond Future	1,883.5000	1.8835	1,792.6400	1.7926	(4.824)	0	0	0
2019/02/06	R208	02/05/2019			Bond Future	6.9343	100.3504	6.9870	100.2584	0.759	0.0000	0.0000	13,813
2019/02/06	R208	02/05/2019	8.03	Call	Bond Future	1,900.1600	1.9002	1,809.2400	1.8092	(4.785)	0	0	0
2019/02/06	R208	02/05/2019	8.02	Put	Bond Future	8.4100	0.0084	9.5400	0.0095	13.436	0	0	0
2019/02/06	R208	02/05/2019	8.04	Call	Bond Future	1,916.8300	1.9168	1,825.8600	1.8259	(4.746)	0	0	0
2019/02/06	R208	02/05/2019	8.04	Put	Bond Future	7.6300	0.0076	8.6500	0.0087	13.368	0	0	0
2019/02/06	R208	01/08/2019	8.16	Call	Bond Future	2,088.9500	2.0890	1,999.0500	1.9991	(4.304)	0	0	0
2019/02/06	R208	01/08/2019	8.17	Put	Bond Future	24.8000	0.0248	29.2300	0.0292	17.863	0	0	0
2019/02/06	R208	01/08/2019			Bond Future	6.7991	102.2733	6.8606	102.1788	0.904	0.0000	0.0000	0
2019/02/06	R208	01/08/2019	8.16	Put	Bond Future	25.5300	0.0255	30.0800	0.0301	17.822	0	0	0
2019/02/06	R208	01/08/2019	8.17	Call	Bond Future	2,103.1700	2.1032	2,013.1500	2.0131	(4.280)	0	0	0
2019/02/06	R208	01/08/2019	8.15	Call	Bond Future	2,074.7500	2.0747	1,984.9700	1.9850	(4.327)	0	0	0
2019/02/06	R208	01/08/2019	8.15	Put	Bond Future	26.2800	0.0263	30.9500	0.0310	17.770	0	0	0
2019/02/06	R209	07/02/2019	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R209	07/02/2019	8.97	Put	Bond Future	3,272.4000	3.2724	3,460.1700	3.4602	5.738	0	0	0
2019/02/06	R209	07/02/2019			Bond Future	9.4426	75.4547	9.4707	75.2670	0.297	0.0000	0.0000	11,555
2019/02/06	R209	07/02/2019	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R209	07/02/2019	8.96	Put	Bond Future	3,343.9200	3.3439	3,531.6900	3.5317	5.615	0	0	0
2019/02/06	R209	07/02/2019	10.20	Call	Bond Future	4,831.4500	4.8314	4,643.6800	4.6437	(3.886)	0	0	0
2019/02/06	R209	07/02/2019	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R209	07/02/2019	9.54	Put	Bond Future	53.5100	0.0535	37.8300	0.0378	(29.303)	0	0	0
2019/02/06	R209	07/02/2019	9.54	Call	Bond Future	702.4200	0.7024	498.9700	0.4990	(28.964)	0	0	0
2019/02/06	R209	07/02/2019	9.04	Put	Bond Future	2,774.4700	2.7745	2,962.2400	2.9622	6.768	0	0	0
2019/02/06	R209	07/02/2019	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R209	07/02/2019	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R209	07/02/2019	8.95	Put	Bond Future	3,415.5400	3.4155	3,603.3100	3.6033	5.498	0	0	0

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2019/02/06	R209	02/05/2019	9.70	Put	Bond Future	1,219.9500	1.2200	1,277.7500	1.2778	4.738	0	0	0
2019/02/06	R209	02/05/2019			Bond Future	9.4925	73.5879	9.5214	73.3961	0.305	0.0000	0.0000	107,291
2019/02/06	R209	02/05/2019	9.69	Call	Bond Future	2,537.9500	2.5379	2,404.9900	2.4050	(5.239)	0	0	0
2019/02/06	R209	02/05/2019	9.69	Put	Bond Future	1,243.6200	1.2436	1,302.3900	1.3024	4.726	0	0	0
2019/02/06	R209	02/05/2019	9.70	Call	Bond Future	2,578.9200	2.5789	2,444.9900	2.4450	(5.193)	0	0	0
2019/02/06	R209	02/05/2019	10.50	Call	Bond Future	6,504.9600	6.5050	6,339.5100	6.3395	(2.543)	0	0	0
2019/02/06	R209	02/05/2019	10.71	Call	Bond Future	7,626.9900	7.6270	7,430.1500	7.4301	(2.581)	0	0	0
2019/02/06	R209	02/05/2019	9.68	Call	Bond Future	2,497.4000	2.4974	2,365.2900	2.3653	(5.290)	0	0	0
2019/02/06	R209	02/05/2019	9.68	Put	Bond Future	1,267.8000	1.2678	1,327.4200	1.3274	4.703	0	0	0
2019/02/06	R209	02/05/2019	9.95	Put	Bond Future	738.3000	0.7383	790.3700	0.7904	7.053	0	0	0
2019/02/06	R209	02/05/2019	9.95	Call	Bond Future	3,685.9800	3.6860	3,546.3200	3.5463	(3.789)	0	0	760
2019/02/06	R209	02/05/2019	10.50	Put	Bond Future	240.1800	0.2402	266.4600	0.2665	10.942	0	0	11,560
2019/02/06	R209	02/05/2019	9.35	Put	Bond Future	2,283.3400	2.2833	2,388.9100	2.3889	4.623	0	0	0
2019/02/06	R209	02/05/2019	9.35	Call	Bond Future	1,328.0700	1.3281	1,241.9100	1.2419	(6.488)	0	0	760
2019/02/06	R209	02/05/2019	10.71	Put	Bond Future	157.0600	0.1571	151.9500	0.1520	(3.254)	0	0	760
2019/02/06	R209	01/08/2019	10.15	Put	Bond Future	1,255.3200	1.2553	1,313.6100	1.3136	4.643	0	0	0
2019/02/06	R209	01/08/2019	10.17	Call	Bond Future	5,208.2800	5.2083	5,070.2300	5.0702	(2.651)	0	0	0
2019/02/06	R209	01/08/2019			Bond Future	9.5390	74.9980	9.5688	74.8021	0.313	0.0000	0.0000	0
2019/02/06	R209	01/08/2019	10.15	Call	Bond Future	5,117.3000	5.1173	4,979.6900	4.9797	(2.689)	0	0	0
2019/02/06	R209	01/08/2019	10.17	Put	Bond Future	1,225.0100	1.2250	1,282.8600	1.2829	4.722	0	0	0
2019/02/06	R209	01/08/2019	10.16	Put	Bond Future	1,239.9900	1.2400	1,298.0600	1.2981	4.683	0	0	0
2019/02/06	R209	01/08/2019	10.16	Call	Bond Future	5,162.6500	5.1626	5,024.8200	5.0248	(2.670)	0	0	0
2019/02/06	R210	07/02/2019			Bond Future	187.9627	187.9627	187.9517	187.9517	(0.006)	0.0000	0.0000	840
2019/02/06	R210	02/05/2019			Bond Future	188.6427	188.6427	188.6299	188.6299	(0.007)	0.0000	0.0000	2,448
2019/02/06	R210	01/08/2019			Bond Future	192.3024	192.3024	192.2879	192.2879	(0.008)	0.0000	0.0000	0
2019/02/06	R212	07/02/2019			Bond Future	156.2669	156.2669	156.2540	156.2540	(0.008)	0.0000	0.0000	1,920
2019/02/06	R212	02/05/2019			Bond Future	158.9566	158.9566	158.9421	158.9421	(0.009)	0.0000	0.0000	4,973
2019/02/06	R212	01/08/2019			Bond Future	161.9691	161.9691	161.9532	161.9532	(0.010)	0.0000	0.0000	0
2019/02/06	R213	07/02/2019	8.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R213	07/02/2019			Bond Future	9.2129	87.2823	9.2407	87.1045	0.302	0.0000	0.0000	2,102
2019/02/06	R213	07/02/2019	8.68	Put	Bond Future	3,503.1200	3.5031	3,680.8500	3.6808	5.073	0	0	0
2019/02/06	R213	07/02/2019	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R213	07/02/2019	8.70	Put	Bond Future	3,368.1500	3.3681	3,545.8800	3.5459	5.277	0	0	0
2019/02/06	R213	07/02/2019	8.69	Put	Bond Future	3,435.6000	3.4356	3,613.3300	3.6133	5.173	0	0	0
2019/02/06	R213	07/02/2019	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R213	02/05/2019	9.49	Call	Bond Future	2,496.7700	2.4968	2,361.6800	2.3617	(5.411)	0	0	0
2019/02/06	R213	02/05/2019	9.48	Put	Bond Future	1,112.1600	1.1122	1,159.3800	1.1594	4.246	0	0	0
2019/02/06	R213	02/05/2019			Bond Future	9.2644	85.2165	9.2933	85.0350	0.311	0.0000	0.0000	31,396
2019/02/06	R213	02/05/2019	9.50	Call	Bond Future	2,536.6700	2.5367	2,400.8400	2.4008	(5.355)	0	0	0
2019/02/06	R213	02/05/2019	9.50	Put	Bond Future	1,068.5100	1.0685	1,114.2500	1.1142	4.281	0	0	0
2019/02/06	R213	02/05/2019	9.49	Put	Bond Future	1,090.2300	1.0902	1,136.7100	1.1367	4.263	0	0	0
2019/02/06	R213	02/05/2019	9.48	Call	Bond Future	2,457.0100	2.4570	2,322.6600	2.3227	(5.468)	0	0	0
2019/02/06	R213	01/08/2019	9.99	Put	Bond Future	1,077.2100	1.0772	1,130.6500	1.1306	4.961	0	0	0
2019/02/06	R213	01/08/2019	9.98	Call	Bond Future	5,106.5600	5.1066	4,974.4900	4.9745	(2.586)	0	0	0
2019/02/06	R213	01/08/2019			Bond Future	9.3122	86.8493	9.3421	86.6636	0.321	0.0000	0.0000	0

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2019/02/06	R213	01/08/2019	9.99	Call	Bond Future	5,151.4100	5.1514	5,019.2000	5.0192	(2.566)	0	0	0
2019/02/06	R213	01/08/2019	9.98	Put	Bond Future	1,090.5100	1.0905	1,144.0900	1.1441	4.913	0	0	0
2019/02/06	R213	01/08/2019	10.00	Call	Bond Future	5,196.5500	5.1965	5,064.0100	5.0640	(2.551)	0	0	0
2019/02/06	R213	01/08/2019	10.00	Put	Bond Future	1,064.2600	1.0643	1,117.3700	1.1174	4.990	0	0	0
2019/02/06	R214	07/02/2019	9.05	Put	Bond Future	4,156.7200	4.1567	4,352.0500	4.3520	4.699	0	0	0
2019/02/06	R214	07/02/2019			Bond Future	9.6177	74.6275	9.6457	74.4321	0.291	0.0000	0.0000	3,224
2019/02/06	R214	07/02/2019	9.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R214	07/02/2019	9.04	Put	Bond Future	4,233.3200	4.2333	4,428.6500	4.4287	4.614	0	0	0
2019/02/06	R214	07/02/2019	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R214	07/02/2019	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R214	07/02/2019	9.03	Put	Bond Future	4,310.0400	4.3100	4,505.3700	4.5054	4.532	0	0	0
2019/02/06	R214	02/05/2019	9.87	Call	Bond Future	2,738.3200	2.7383	2,547.3900	2.5474	(6.973)	0	0	0
2019/02/06	R214	02/05/2019	9.85	Call	Bond Future	2,653.9500	2.6539	2,464.7500	2.4647	(7.129)	0	0	0
2019/02/06	R214	02/05/2019			Bond Future	9.6670	72.6002	9.6958	72.4009	0.298	0.0000	0.0000	28,465
2019/02/06	R214	02/05/2019	9.85	Put	Bond Future	1,401.4500	1.4015	1,411.6000	1.4116	0.724	0	0	0
2019/02/06	R214	02/05/2019	9.87	Put	Bond Future	1,351.0900	1.3511	1,359.5100	1.3595	0.623	0	0	0
2019/02/06	R214	02/05/2019	9.86	Call	Bond Future	2,695.9900	2.6960	2,505.9900	2.5060	(7.048)	0	0	0
2019/02/06	R214	02/05/2019	9.86	Put	Bond Future	1,376.0700	1.3761	1,385.4200	1.3854	0.679	0	0	0
2019/02/06	R214	01/08/2019	10.34	Put	Bond Future	1,376.2200	1.3762	1,354.8700	1.3549	(1.551)	0	0	0
2019/02/06	R214	01/08/2019			Bond Future	9.7138	73.9913	9.7435	73.7875	0.306	0.0000	0.0000	0
2019/02/06	R214	01/08/2019	10.33	Call	Bond Future	5,437.7000	5.4377	5,212.7800	5.2128	(4.136)	0	0	0
2019/02/06	R214	01/08/2019	10.33	Put	Bond Future	1,392.1100	1.3921	1,370.9500	1.3709	(1.520)	0	0	0
2019/02/06	R214	01/08/2019	10.34	Call	Bond Future	5,484.4100	5.4844	5,259.3000	5.2593	(4.105)	0	0	0
2019/02/06	R214	01/08/2019	10.32	Call	Bond Future	5,390.9100	5.3909	5,166.1800	5.1662	(4.169)	0	0	0
2019/02/06	R214	01/08/2019	10.32	Put	Bond Future	1,408.0100	1.4080	1,387.0400	1.3870	(1.489)	0	0	0
2019/02/06	R248	07/02/2019	9.06	Put	Bond Future	5,407.4800	5.4075	5,658.0300	5.6580	4.633	0	0	0
2019/02/06	R248	07/02/2019			Bond Future	9.6327	95.4122	9.6607	95.1617	0.290	0.0000	0.0000	76,086
2019/02/06	R248	07/02/2019	9.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R248	07/02/2019	9.05	Put	Bond Future	5,506.7700	5.5068	5,757.3200	5.7573	4.550	0	0	0
2019/02/06	R248	07/02/2019	9.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R248	07/02/2019	9.07	Put	Bond Future	5,308.3600	5.3084	5,558.9100	5.5589	4.720	0	0	0
2019/02/06	R248	07/02/2019	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/06	R248	02/05/2019	9.90	Put	Bond Future	1,617.8800	1.6179	1,637.5200	1.6375	1.214	0	0	0
2019/02/06	R248	02/05/2019			Bond Future	9.6821	92.5975	9.7109	92.3418	0.297	0.0000	0.0000	109,119
2019/02/06	R248	02/05/2019	9.90	Call	Bond Future	3,521.7000	3.5217	3,285.7000	3.2857	(6.701)	0	0	0
2019/02/06	R248	02/05/2019	9.91	Call	Bond Future	3,576.9500	3.5769	3,339.7700	3.3398	(6.631)	0	0	0
2019/02/06	R248	02/05/2019	9.89	Put	Bond Future	1,648.9800	1.6490	1,669.6600	1.6697	1.254	0	0	0
2019/02/06	R248	02/05/2019	9.91	Put	Bond Future	1,587.4500	1.5875	1,605.9100	1.6059	1.163	0	0	0
2019/02/06	R248	02/05/2019	9.89	Call	Bond Future	3,466.9700	3.4670	3,232.0100	3.2320	(6.777)	0	0	0
2019/02/06	R248	01/08/2019	10.35	Call	Bond Future	6,788.8000	6.7888	6,617.5900	6.6176	(2.522)	0	0	0
2019/02/06	R248	01/08/2019	10.34	Put	Bond Future	1,611.1400	1.6111	1,701.3300	1.7013	5.598	0	0	0
2019/02/06	R248	01/08/2019			Bond Future	9.7291	94.3717	9.7588	94.1104	0.305	0.0000	0.0000	0
2019/02/06	R248	01/08/2019	10.36	Call	Bond Future	6,848.3800	6.8484	6,677.0000	6.6770	(2.502)	0	0	0
2019/02/06	R248	01/08/2019	10.36	Put	Bond Future	1,571.2500	1.5713	1,661.0900	1.6611	5.718	0	0	0
2019/02/06	R248	01/08/2019	10.35	Put	Bond Future	1,591.0800	1.5911	1,681.0900	1.6811	5.657	0	0	0
2019/02/06	R248	01/08/2019	10.34	Call	Bond Future	6,729.3300	6.7293	6,558.3000	6.5583	(2.542)	0	0	0

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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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<b>Total</b>												<b>1251663</b>
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