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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/02/2019 TO 25/02/2019

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
2019/02/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/25	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	2025	02/05/2019			Bond Future	134.7478		134.7478	134.4446	134.4446	(0.225)	0.0000	0.0000	691
2019/02/25	2025	01/08/2019			Bond Future	135.8791		135.8791	135.5697	135.5697	(0.228)	0.0000	0.0000	0
2019/02/25	2025	07/11/2019			Bond Future	138.7813		138.7813	138.4652	138.4652	(0.228)	0.0000	0.0000	0
2019/02/25	2029	02/05/2019			Bond Future	101.2213		101.2213	100.8511	100.8511	(0.366)	0.0000	0.0000	3,020
2019/02/25	2029	01/08/2019			Bond Future	103.1656		103.1656	102.7881	102.7881	(0.366)	0.0000	0.0000	0
2019/02/25	2029	07/11/2019			Bond Future	104.2614		104.2614	103.8757	103.8757	(0.370)	0.0000	0.0000	0
2019/02/25	2030	02/05/2019	9.41	Call	Bond Future	1,864.3700		1.8644	1,890.0200	1.8900	1.376	0	0	0
2019/02/25	2030	02/05/2019	8.90	Put	Bond Future	3,148.8300		3.1488	3,046.7100	3.0467	(3.243)	0	0	0
2019/02/25	2030	02/05/2019			Bond Future	9.3119		93.3135	9.2957	93.4156	(0.174)	0.0000	0.0000	45,687
2019/02/25	2030	02/05/2019	9.39	Call	Bond Future	1,792.5900		1.7926	1,816.8100	1.8168	1.351	0	0	0
2019/02/25	2030	02/05/2019	9.39	Put	Bond Future	1,302.5000		1.3025	1,224.6500	1.2247	(5.977)	0	0	0
2019/02/25	2030	02/05/2019	10.20	Call	Bond Future	5,570.4600		5.5705	5,647.5300	5.6475	1.384	0	0	0
2019/02/25	2030	02/05/2019	10.20	Put	Bond Future	198.5200		0.1985	173.5200	0.1735	(12.593)	0	0	3,000
2019/02/25	2030	02/05/2019	9.41	Put	Bond Future	1,249.3100		1.2493	1,172.8900	1.1729	(6.117)	0	0	0
2019/02/25	2030	02/05/2019	8.90	Call	Bond Future	503.9000		0.5039	503.8500	0.5038	(0.010)	0	0	3,000
2019/02/25	2030	02/05/2019	9.40	Call	Bond Future	1,828.2900		1.8283	1,853.2300	1.8532	1.364	0	0	3,000
2019/02/25	2030	02/05/2019	9.40	Put	Bond Future	1,275.6900		1.2757	1,198.5600	1.1986	(6.046)	0	0	0
2019/02/25	2030	01/08/2019	9.15	Put	Bond Future	3,058.5500		3.0586	2,977.2400	2.9772	(2.658)	0	0	0
2019/02/25	2030	01/08/2019	9.91	Put	Bond Future	1,156.3400		1.1563	1,107.0800	1.1071	(4.260)	0	0	0
2019/02/25	2030	01/08/2019			Bond Future	9.3743		91.0783	9.3575	91.1821	(0.179)	0.0000	0.0000	0
2019/02/25	2030	01/08/2019	8.35	Put	Bond Future	6,918.4900		6.9185	6,817.1100	6.8171	(1.465)	0	0	0
2019/02/25	2030	01/08/2019	8.35	Call	Bond Future	282.5200		0.2825	284.9500	0.2850	0.860	0	0	2,025
2019/02/25	2030	01/08/2019	9.92	Call	Bond Future	4,432.7900		4.4328	4,487.7300	4.4877	1.239	0	0	0
2019/02/25	2030	01/08/2019	9.90	Put	Bond Future	1,171.6500		1.1717	1,121.9900	1.1220	(4.238)	0	0	0
2019/02/25	2030	01/08/2019	9.15	Call	Bond Future	1,657.9500		1.6579	1,680.4500	1.6804	1.357	0	0	2,025
2019/02/25	2030	01/08/2019	9.91	Call	Bond Future	4,389.0300		4.3890	4,443.5800	4.4436	1.243	0	0	0
2019/02/25	2030	01/08/2019	9.92	Put	Bond Future	1,141.2300		1.1412	1,092.3600	1.0924	(4.282)	0	0	0
2019/02/25	2030	01/08/2019	9.90	Call	Bond Future	4,345.4100		4.3454	4,399.5600	4.3996	1.246	0	0	0
2019/02/25	2030	07/11/2019	9.49	Put	Bond Future	2,722.7500		2.7227	2,657.0700	2.6571	(2.412)	0	0	0
2019/02/25	2030	07/11/2019			Bond Future	9.4279		93.0016	9.4105	93.1074	(0.185)	0.0000	0.0000	0
2019/02/25	2030	07/11/2019	9.48	Call	Bond Future	3,064.8500		3.0649	3,104.6200	3.1046	1.298	0	0	0
2019/02/25	2030	07/11/2019	9.48	Put	Bond Future	2,749.3200		2.7493	2,683.3100	2.6833	(2.401)	0	0	0
2019/02/25	2030	07/11/2019	9.49	Call	Bond Future	3,098.6600		3.0987	3,138.7600	3.1388	1.294	0	0	0
2019/02/25	2030	07/11/2019	9.47	Call	Bond Future	3,031.5400		3.0315	3,070.9500	3.0710	1.300	0	0	0
2019/02/25	2030	07/11/2019	9.47	Put	Bond Future	2,776.4300		2.7764	2,710.0600	2.7101	(2.390)	0	0	0
2019/02/25	2032	02/05/2019	9.62	Put	Bond Future	1,454.0700		1.4541	1,383.8000	1.3838	(4.833)	0	0	0
2019/02/25	2032	02/05/2019	9.61	Call	Bond Future	1,950.5200		1.9505	1,955.3700	1.9554	0.249	0	0	0
2019/02/25	2032	02/05/2019			Bond Future	9.5415		91.3505	9.5304	91.4261	(0.116)	0.0000	0.0000	43,931
2019/02/25	2032	02/05/2019	9.62	Call	Bond Future	1,988.8800		1.9889	1,994.2500	1.9943	0.270	0	0	0
2019/02/25	2032	02/05/2019	9.61	Put	Bond Future	1,483.6000		1.4836	1,412.8100	1.4128	(4.772)	0	0	0
2019/02/25	2032	02/05/2019	9.63	Call	Bond Future	2,027.7700		2.0278	2,033.6700	2.0337	0.291	0	0	0

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2019/02/25	2032	02/05/2019	9.63	Put	Bond Future	1,425.1500	1.4251	1,355.4100	1.3554	(4.894)	0	0	0
2019/02/25	2032	01/08/2019	10.10	Call	Bond Future	4,629.5300	4.6295	4,661.1100	4.6611	0.682	0	0	0
2019/02/25	2032	01/08/2019	10.11	Put	Bond Future	1,342.0900	1.3421	1,297.1600	1.2972	(3.348)	0	0	0
2019/02/25	2032	01/08/2019			Bond Future	9.6020	93.0833	9.5906	93.1601	(0.119)	0.0000	0.0000	0
2019/02/25	2032	01/08/2019	10.10	Put	Bond Future	1,359.6700	1.3597	1,314.4100	1.3144	(3.329)	0	0	0
2019/02/25	2032	01/08/2019	10.11	Call	Bond Future	4,675.9000	4.6759	4,707.8100	4.7078	0.682	0	0	0
2019/02/25	2032	01/08/2019	10.09	Call	Bond Future	4,583.5200	4.5835	4,614.7800	4.6148	0.682	0	0	0
2019/02/25	2032	01/08/2019	10.09	Put	Bond Future	1,377.6800	1.3777	1,332.1000	1.3321	(3.308)	0	0	0
2019/02/25	2032	07/11/2019	9.71	Call	Bond Future	3,379.8200	3.3798	3,403.0400	3.4030	0.687	0	0	0
2019/02/25	2032	07/11/2019	9.70	Put	Bond Future	3,088.3500	3.0883	3,032.9900	3.0330	(1.793)	0	0	0
2019/02/25	2032	07/11/2019			Bond Future	9.6613	90.8854	9.6495	90.9638	(0.122)	0.0000	0.0000	0
2019/02/25	2032	07/11/2019	9.72	Call	Bond Future	3,415.5100	3.4155	3,438.9800	3.4390	0.687	0	0	0
2019/02/25	2032	07/11/2019	9.72	Put	Bond Future	3,027.6200	3.0276	2,972.7600	2.9728	(1.812)	0	0	0
2019/02/25	2032	07/11/2019	9.71	Put	Bond Future	3,057.8600	3.0579	3,002.7500	3.0027	(1.802)	0	0	0
2019/02/25	2032	07/11/2019	9.70	Call	Bond Future	3,344.3200	3.3443	3,367.2900	3.3673	0.687	0	0	0
2019/02/25	2033	02/05/2019			Bond Future	102.9613	102.9613	102.9566	102.9566	(0.005)	0.0000	0.0000	6,090
2019/02/25	2033	01/08/2019			Bond Future	104.9390	104.9390	104.9340	104.9340	(0.005)	0.0000	0.0000	0
2019/02/25	2033	07/11/2019			Bond Future	105.9965	105.9965	105.9911	105.9911	(0.005)	0.0000	0.0000	0
2019/02/25	2037	02/05/2019	9.81	Put	Bond Future	1,889.6200	1.8896	1,863.6400	1.8636	(1.375)	0	0	0
2019/02/25	2037	02/05/2019			Bond Future	9.8025	91.3752	9.8069	91.3420	0.044	0.0000	0.0000	55,752
2019/02/25	2037	02/05/2019	9.80	Call	Bond Future	1,906.7900	1.9068	1,847.8200	1.8478	(3.093)	0	0	0
2019/02/25	2037	02/05/2019	9.80	Put	Bond Future	1,926.2700	1.9263	1,900.5300	1.9005	(1.336)	0	0	0
2019/02/25	2037	02/05/2019	9.81	Call	Bond Future	1,946.5100	1.9465	1,887.3000	1.8873	(3.042)	0	0	0
2019/02/25	2037	02/05/2019	9.79	Call	Bond Future	1,867.5100	1.8675	1,808.7900	1.8088	(3.144)	0	0	0
2019/02/25	2037	02/05/2019	9.79	Put	Bond Future	1,963.4600	1.9635	1,937.9700	1.9380	(1.298)	0	0	0
2019/02/25	2037	01/08/2019	10.31	Call	Bond Future	4,912.1900	4.9122	4,863.1400	4.8631	(0.999)	0	0	0
2019/02/25	2037	01/08/2019			Bond Future	9.8670	88.8529	9.8715	88.8189	0.046	0.0000	0.0000	0
2019/02/25	2037	01/08/2019	10.29	Call	Bond Future	4,812.7800	4.8128	4,763.8000	4.7638	(1.018)	0	0	0
2019/02/25	2037	01/08/2019	10.29	Put	Bond Future	1,709.4700	1.7095	1,694.4800	1.6945	(0.877)	0	0	0
2019/02/25	2037	01/08/2019	10.31	Put	Bond Future	1,666.2800	1.6663	1,651.2200	1.6512	(0.904)	0	0	0
2019/02/25	2037	01/08/2019	10.30	Call	Bond Future	4,862.4000	4.8624	4,813.3800	4.8134	(1.008)	0	0	0
2019/02/25	2037	01/08/2019	10.30	Put	Bond Future	1,687.7500	1.6878	1,672.7200	1.6727	(0.891)	0	0	0
2019/02/25	2037	07/11/2019	9.97	Call	Bond Future	3,819.4100	3.8194	3,779.5600	3.7796	(1.043)	0	0	0
2019/02/25	2037	07/11/2019			Bond Future	9.9248	90.7292	9.9295	90.6944	0.047	0.0000	0.0000	0
2019/02/25	2037	07/11/2019	9.95	Call	Bond Future	3,740.1900	3.7402	3,700.5800	3.7006	(1.059)	0	0	0
2019/02/25	2037	07/11/2019	9.95	Put	Bond Future	3,553.0300	3.5530	3,548.2600	3.5483	(0.134)	0	0	0
2019/02/25	2037	07/11/2019	9.97	Put	Bond Future	3,483.9600	3.4840	3,478.9500	3.4789	(0.144)	0	0	0
2019/02/25	2037	07/11/2019	9.96	Call	Bond Future	3,779.5500	3.7795	3,739.8200	3.7398	(1.051)	0	0	0
2019/02/25	2037	07/11/2019	9.96	Put	Bond Future	3,518.2000	3.5182	3,513.3100	3.5133	(0.139)	0	0	0
2019/02/25	2038	02/05/2019			Bond Future	122.4464	122.4464	122.3496	122.3496	(0.079)	0.0000	0.0000	10,812
2019/02/25	2038	01/08/2019			Bond Future	123.1591	123.1591	123.0603	123.0603	(0.080)	0.0000	0.0000	0
2019/02/25	2038	07/11/2019			Bond Future	125.7897	125.7897	125.6886	125.6886	(0.080)	0.0000	0.0000	0
2019/02/25	2040	02/05/2019	9.89	Call	Bond Future	2,129.6000	2.1296	2,065.4900	2.0655	(3.010)	0	0	0
2019/02/25	2040	02/05/2019	9.88	Put	Bond Future	2,063.5200	2.0635	2,035.3900	2.0354	(1.363)	0	0	0

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2019/02/25	2040	02/05/2019	9.60	Call	Bond Future	1,061.0500	1.0611	1,009.6800	1.0097	(4.841)	0	0	1,150
2019/02/25	2040	02/05/2019			Bond Future	9.8772	94.6818	9.8815	94.6461	0.044	0.0000	0.0000	25,603
2019/02/25	2040	02/05/2019	9.90	Call	Bond Future	2,173.0500	2.1731	2,108.6900	2.1087	(2.962)	0	0	0
2019/02/25	2040	02/05/2019	9.90	Put	Bond Future	1,985.9500	1.9859	1,957.3200	1.9573	(1.442)	0	0	0
2019/02/25	2040	02/05/2019	10.20	Put	Bond Future	1,076.0200	1.0760	1,045.3900	1.0454	(2.847)	0	0	0
2019/02/25	2040	02/05/2019	10.20	Call	Bond Future	3,668.3800	3.6684	3,602.0200	3.6020	(1.809)	0	0	1,150
2019/02/25	2040	02/05/2019	9.60	Put	Bond Future	3,384.0600	3.3841	3,368.4200	3.3684	(0.462)	0	0	0
2019/02/25	2040	02/05/2019	9.89	Put	Bond Future	2,024.4500	2.0244	1,996.0700	1.9961	(1.402)	0	0	0
2019/02/25	2040	02/05/2019	9.88	Call	Bond Future	2,086.6000	2.0866	2,022.7400	2.0227	(3.060)	0	0	0
2019/02/25	2040	01/08/2019	10.36	Call	Bond Future	5,169.3900	5.1694	5,116.5600	5.1166	(1.022)	0	0	0
2019/02/25	2040	01/08/2019	10.37	Put	Bond Future	1,847.8500	1.8478	1,831.4800	1.8315	(0.886)	0	0	0
2019/02/25	2040	01/08/2019			Bond Future	9.9414	91.9718	9.9459	91.9353	0.045	0.0000	0.0000	0
2019/02/25	2040	01/08/2019	10.36	Put	Bond Future	1,871.5200	1.8715	1,855.1800	1.8552	(0.873)	0	0	0
2019/02/25	2040	01/08/2019	10.37	Call	Bond Future	5,222.1700	5.2222	5,169.3100	5.1693	(1.012)	0	0	0
2019/02/25	2040	01/08/2019	10.38	Call	Bond Future	5,275.3400	5.2753	5,222.4300	5.2224	(1.003)	0	0	0
2019/02/25	2040	01/08/2019	10.38	Put	Bond Future	1,824.6900	1.8247	1,808.2700	1.8083	(0.900)	0	0	0
2019/02/25	2040	07/11/2019	10.03	Call	Bond Future	3,980.5200	3.9805	3,938.1800	3.9382	(1.064)	0	0	0
2019/02/25	2040	07/11/2019	10.04	Put	Bond Future	3,696.2500	3.6963	3,691.3100	3.6913	(0.134)	0	0	0
2019/02/25	2040	07/11/2019			Bond Future	9.9991	93.9142	10.0038	93.8767	0.047	0.0000	0.0000	0
2019/02/25	2040	07/11/2019	10.03	Put	Bond Future	3,733.4000	3.7334	3,728.5800	3.7286	(0.129)	0	0	0
2019/02/25	2040	07/11/2019	10.04	Call	Bond Future	4,023.1700	4.0232	3,980.7100	3.9807	(1.055)	0	0	0
2019/02/25	2040	07/11/2019	10.05	Call	Bond Future	4,066.0300	4.0660	4,023.4300	4.0234	(1.048)	0	0	0
2019/02/25	2040	07/11/2019	10.05	Put	Bond Future	3,659.4300	3.6594	3,654.3500	3.6544	(0.139)	0	0	0
2019/02/25	2044	02/05/2019	9.90	Call	Bond Future	2,200.1000	2.2001	2,112.1500	2.1122	(3.998)	0	0	0
2019/02/25	2044	02/05/2019			Bond Future	9.8797	91.9123	9.8892	91.8327	0.096	0.0000	0.0000	35,850
2019/02/25	2044	02/05/2019	9.90	Put	Bond Future	2,030.0600	2.0301	2,021.7500	2.0218	(0.409)	0	0	0
2019/02/25	2044	02/05/2019	9.91	Call	Bond Future	2,244.7900	2.2448	2,156.3300	2.1563	(3.941)	0	0	0
2019/02/25	2044	02/05/2019	9.92	Put	Bond Future	1,952.7400	1.9527	1,943.4200	1.9434	(0.477)	0	0	0
2019/02/25	2044	02/05/2019	9.91	Put	Bond Future	1,991.1800	1.9912	1,982.3600	1.9824	(0.443)	0	0	0
2019/02/25	2044	02/05/2019	9.92	Call	Bond Future	2,289.7800	2.2898	2,200.8200	2.2008	(3.885)	0	0	0
2019/02/25	2044	01/08/2019	9.86	Put	Bond Future	3,568.5100	3.5685	3,580.3800	3.5804	0.333	0	0	0
2019/02/25	2044	01/08/2019	10.53	Call	Bond Future	6,200.9800	6.2010	6,114.8100	6.1148	(1.390)	0	0	0
2019/02/25	2044	01/08/2019	10.40	Put	Bond Future	1,805.7000	1.8057	1,802.7700	1.8028	(0.162)	0	0	0
2019/02/25	2044	01/08/2019			Bond Future	9.9407	89.2750	9.9505	89.1937	0.099	0.0000	0.0000	0
2019/02/25	2044	01/08/2019	10.39	Call	Bond Future	5,427.1800	5.4272	5,343.1400	5.3431	(1.549)	0	0	0
2019/02/25	2044	01/08/2019	10.39	Put	Bond Future	1,828.8800	1.8289	1,826.1200	1.8261	(0.151)	0	0	0
2019/02/25	2044	01/08/2019	9.86	Call	Bond Future	2,894.9900	2.8950	2,825.5800	2.8256	(2.398)	0	0	100
2019/02/25	2044	01/08/2019	10.53	Put	Bond Future	1,531.3600	1.5314	1,526.4700	1.5265	(0.319)	0	0	100
2019/02/25	2044	01/08/2019	10.40	Call	Bond Future	5,481.2800	5.4813	5,397.0700	5.3971	(1.536)	0	0	0
2019/02/25	2044	01/08/2019	9.36	Put	Bond Future	6,250.9700	6.2510	6,286.8600	6.2869	0.574	0	0	0
2019/02/25	2044	01/08/2019	9.36	Call	Bond Future	1,209.4500	1.2094	1,164.0600	1.1641	(3.753)	0	0	100
2019/02/25	2044	01/08/2019	10.38	Call	Bond Future	5,373.0200	5.3730	5,289.1600	5.2892	(1.561)	0	0	0
2019/02/25	2044	01/08/2019	10.38	Put	Bond Future	1,852.1300	1.8521	1,849.5500	1.8496	(0.139)	0	0	0
2019/02/25	2044	07/11/2019	10.07	Put	Bond Future	3,635.0700	3.6351	3,650.0800	3.6501	0.413	0	0	0
2019/02/25	2044	07/11/2019			Bond Future	9.9955	91.1603	10.0056	91.0771	0.101	0.0000	0.0000	0
2019/02/25	2044	07/11/2019	10.06	Call	Bond Future	4,199.1200	4.1991	4,131.2600	4.1313	(1.616)	0	0	0
2019/02/25	2044	07/11/2019	10.06	Put	Bond Future	3,672.2200	3.6722	3,687.5000	3.6875	0.416	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
2019/02/25	2044	07/11/2019	10.07	Call	Bond Future	4,243.1600	4.2432	4,175.0300	4.1750	(1.606)	0	0	0
2019/02/25	2044	07/11/2019	10.05	Call	Bond Future	4,155.2700	4.1553	4,087.7000	4.0877	(1.626)	0	0	0
2019/02/25	2044	07/11/2019	10.05	Put	Bond Future	3,709.6800	3.7097	3,725.2500	3.7252	0.420	0	0	0
2019/02/25	2046	02/05/2019			Bond Future	114.5358	114.5358	114.9634	114.9634	0.373	0.0000	0.0000	12,523
2019/02/25	2046	01/08/2019			Bond Future	116.7359	116.7359	117.1716	117.1716	0.373	0.0000	0.0000	0
2019/02/25	2046	07/11/2019			Bond Future	117.4888	117.4888	117.9336	117.9336	0.379	0.0000	0.0000	0
2019/02/25	2050	02/05/2019			Bond Future	120.1460	120.1460	119.6460	119.6460	(0.416)	0.0000	0.0000	10,644
2019/02/25	2050	01/08/2019			Bond Future	120.6359	120.6359	120.1259	120.1259	(0.423)	0.0000	0.0000	0
2019/02/25	2050	07/11/2019			Bond Future	123.2127	123.2127	122.6917	122.6917	(0.423)	0.0000	0.0000	0
2019/02/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	AL37	02/05/2019			Index Future	629.7000	629.7000	630.1630	630.1630	0.074	0.0000	0.0000	0
2019/02/25	AL37	01/08/2019			Index Future	641.6420	641.6420	642.1100	642.1100	0.073	0.0000	0.0000	0
2019/02/25	AL37	07/11/2019			Index Future	655.1850	655.1850	655.6590	655.6590	0.072	0.0000	0.0000	0
2019/02/25	AL7T	02/05/2019			Index Future	725.5810	725.5810	726.4390	726.4390	0.118	0.0000	0.0000	0
2019/02/25	AL7T	01/08/2019			Index Future	739.3420	739.3420	740.2110	740.2110	0.118	0.0000	0.0000	0
2019/02/25	AL7T	07/11/2019			Index Future	754.9460	754.9460	755.8310	755.8310	0.117	0.0000	0.0000	0
2019/02/25	ALBI	02/05/2019			Index Future	655.9040	655.9040	655.9980	655.9980	0.014	0.0000	0.0000	903
2019/02/25	ALBI	01/08/2019			Index Future	668.3430	668.3430	668.4340	668.4340	0.014	0.0000	0.0000	0
2019/02/25	ALBI	07/11/2019			Index Future	682.4490	682.4490	682.5390	682.5390	0.013	0.0000	0.0000	0
2019/02/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/02/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/02/25	ES33	02/05/2019			Bond Future	11.0082	76.0337	11.0120	76.0116	0.035	0.0000	0.0000	350
2019/02/25	ES33	01/08/2019			Bond Future	11.1128	77.4758	11.1168	77.4532	0.036	0.0000	0.0000	0
2019/02/25	ES33	07/11/2019			Bond Future	11.2237	75.3149	11.2278	75.2916	0.037	0.0000	0.0000	0
2019/02/25	ES42	02/05/2019			Bond Future	11.2540	77.7797	11.2631	77.7202	0.080	0.0000	0.0000	4,919
2019/02/25	ES42	01/08/2019			Bond Future	11.3565	79.2553	11.3659	79.1945	0.082	0.0000	0.0000	0
2019/02/25	ES42	07/11/2019			Bond Future	11.4651	76.6622	11.4749	76.6000	0.085	0.0000	0.0000	0
2019/02/25	GOVI	02/05/2019	647.87	Call	GOVI	14,510.0000	1.4510	14,910.0000	1.4910	2.757	0	0	0
2019/02/25	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/25	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/25	GOVI	02/05/2019			GOVI	649.3210	649.3210	649.3610	649.3610	0.006	0.0000	0.0000	443
2019/02/25	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/25	GOVI	02/05/2019	647.88	Call	GOVI	14,410.0000	1.4410	14,810.0000	1.4810	2.776	0	0	0
2019/02/25	GOVI	02/05/2019	647.86	Call	GOVI	14,610.0000	1.4610	15,010.0000	1.5010	2.738	0	0	0
2019/02/25	GOVI	01/08/2019	638.68	Call	GOVI	229,550.0000	22.9550	229,920.0000	22.9920	0.161	0	0	0
2019/02/25	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/25	GOVI	01/08/2019			GOVI	661.6350	661.6350	661.6720	661.6720	0.006	0.0000	0.0000	0
2019/02/25	GOVI	01/08/2019	638.69	Call	GOVI	229,450.0000	22.9450	229,820.0000	22.9820	0.161	0	0	0
2019/02/25	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/25	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/25	GOVI	01/08/2019	638.67	Call	GOVI	229,650.0000	22.9650	230,020.0000	23.0020	0.161	0	0	0
2019/02/25	GOVI	07/11/2019	672.90	Call	GOVI	27,000.0000	2.7000	27,340.0000	2.7340	1.259	0	0	0
2019/02/25	GOVI	07/11/2019			GOVI	675.6000	675.6000	675.6340	675.6340	0.005	0.0000	0.0000	0
2019/02/25	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/25	GOVI	07/11/2019	672.91	Call	GOVI	26,900.0000	2.6900	27,240.0000	2.7240	1.264	0	0	0
2019/02/25	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/25	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/25	GOVI	07/11/2019	672.92	Call	GOVI	26,800.0000	2.6800	27,140.0000	2.7140	1.269	0	0	0
2019/02/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/25	IGOV	02/05/2019			Index Future	258.1600	258.1600	257.9280	257.9280	(0.090)	0.0000	0.0000	735
2019/02/25	IGOV	01/08/2019			Index Future	263.1190	263.1190	262.8800	262.8800	(0.091)	0.0000	0.0000	0
2019/02/25	IGOV	07/11/2019			Index Future	268.7380	268.7380	268.4930	268.4930	(0.091)	0.0000	0.0000	0
2019/02/25	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/25	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/25	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/02/25	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/25	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/25	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8500	101.8500	(0.010)	0.0000	0.0000	0
2019/02/25	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.7800	102.7800	(0.010)	0.0000	0.0000	0
2019/02/25	IS02	23/03/2020			Interest Rate Swap	98.7800	98.7800	98.7500	98.7500	(0.030)	0.0000	0.0000	0
2019/02/25	IS02	22/06/2020			Interest Rate Swap	102.3300	102.3300	102.2900	102.2900	(0.039)	0.0000	0.0000	0

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2019/02/25	IS02	21/09/2020			Interest Rate Swap	99.2800	99.2800	99.2400	99.2400	(0.040)	0.0000	0.0000	0
2019/02/25	IS05	17/12/2020			Interest Rate Swap	96.0300	96.0300	95.9800	95.9800	(0.052)	0.0000	0.0000	0
2019/02/25	IS05	16/03/2021			Interest Rate Swap	95.1800	95.1800	95.1000	95.1000	(0.084)	0.0000	0.0000	0
2019/02/25	IS05	15/06/2021			Interest Rate Swap	94.2700	94.2700	94.1800	94.1800	(0.095)	0.0000	0.0000	0
2019/02/25	IS05	21/09/2021			Interest Rate Swap	94.3300	94.3300	94.2400	94.2400	(0.095)	0.0000	0.0000	0
2019/02/25	IS05	21/12/2021			Interest Rate Swap	96.4300	96.4300	96.3500	96.3500	(0.083)	0.0000	0.0000	51
2019/02/25	IS05	15/03/2022			Interest Rate Swap	96.4900	96.4900	96.4000	96.4000	(0.093)	0.0000	0.0000	0
2019/02/25	IS05	21/06/2022			Interest Rate Swap	97.5900	97.5900	97.5000	97.5000	(0.092)	0.0000	0.0000	0
2019/02/25	IS05	20/09/2022			Interest Rate Swap	101.4400	101.4400	101.3600	101.3600	(0.079)	0.0000	0.0000	0
2019/02/25	IS05	20/12/2022			Interest Rate Swap	102.6100	102.6100	102.5400	102.5400	(0.068)	0.0000	0.0000	0
2019/02/25	IS05	22/03/2023			Interest Rate Swap	95.8900	95.8900	95.8100	95.8100	(0.083)	0.0000	0.0000	0
2019/02/25	IS05	20/06/2023			Interest Rate Swap	101.9000	101.9000	101.8200	101.8200	(0.079)	0.0000	0.0000	0
2019/02/25	IS05	19/09/2023			Interest Rate Swap	97.3300	97.3300	97.2400	97.2400	(0.092)	0.0000	0.0000	0
2019/02/25	IS10	17/12/2025			Interest Rate Swap	93.6000	93.6000	93.5200	93.5200	(0.085)	0.0000	0.0000	0
2019/02/25	IS10	16/03/2026			Interest Rate Swap	90.5700	90.5700	90.4700	90.4700	(0.110)	0.0000	0.0000	0
2019/02/25	IS10	15/06/2026			Interest Rate Swap	89.3100	89.3100	89.1800	89.1800	(0.146)	0.0000	0.0000	0
2019/02/25	IS10	21/09/2026			Interest Rate Swap	91.5100	91.5100	91.3400	91.3400	(0.186)	0.0000	0.0000	0
2019/02/25	IS10	21/12/2026			Interest Rate Swap	95.3600	95.3600	95.1500	95.1500	(0.220)	0.0000	0.0000	0
2019/02/25	IS10	15/03/2027			Interest Rate Swap	93.9300	93.9300	93.7000	93.7000	(0.245)	0.0000	0.0000	0
2019/02/25	IS10	21/06/2027			Interest Rate Swap	96.0100	96.0100	95.7900	95.7900	(0.229)	0.0000	0.0000	0
2019/02/25	IS10	20/09/2027			Interest Rate Swap	101.4900	101.4900	101.2800	101.2800	(0.207)	0.0000	0.0000	0
2019/02/25	IS10	20/12/2027			Interest Rate Swap	101.8300	101.8300	101.6400	101.6400	(0.187)	0.0000	0.0000	0
2019/02/25	IS10	22/03/2028			Interest Rate Swap	95.2900	95.2900	95.0900	95.0900	(0.210)	0.0000	0.0000	0
2019/02/25	IS10	20/06/2028			Interest Rate Swap	102.5200	102.5200	102.3300	102.3300	(0.185)	0.0000	0.0000	0
2019/02/25	IS10	19/09/2028			Interest Rate Swap	96.0200	96.0200	95.8300	95.8300	(0.198)	0.0000	0.0000	0
2019/02/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/25	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/25	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/25	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/25	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/02/25	R023	02/05/2019	8.45	Call	Bond Future	2,140.6100	2.1406	2,198.9800	2.1990	2.727	0	0	0
2019/02/25	R023	02/05/2019	8.44	Put	Bond Future	70.3800	0.0704	58.6200	0.0586	(16.709)	0	0	0
2019/02/25	R023	02/05/2019			Bond Future	7.8030	101.2428	7.7815	101.3126	(0.276)	0.0000	0.0000	69,212
2019/02/25	R023	02/05/2019	8.46	Call	Bond Future	2,170.1400	2.1701	2,228.7900	2.2288	2.703	0	0	0
2019/02/25	R023	02/05/2019	8.46	Put	Bond Future	66.1400	0.0661	54.9400	0.0549	(16.934)	0	0	0
2019/02/25	R023	02/05/2019	8.45	Put	Bond Future	68.2300	0.0682	56.7500	0.0567	(16.825)	0	0	0
2019/02/25	R023	02/05/2019	8.44	Call	Bond Future	2,111.1400	2.1111	2,169.2300	2.1692	2.752	0	0	0
2019/02/25	R023	01/08/2019	8.95	Call	Bond Future	3,603.4900	3.6035	3,660.5000	3.6605	1.582	0	0	0
2019/02/25	R023	01/08/2019			Bond Future	7.8077	103.1629	7.7846	103.2338	(0.297)	0.0000	0.0000	0
2019/02/25	R023	01/08/2019	8.93	Call	Bond Future	3,549.4500	3.5494	3,606.1800	3.6062	1.598	0	0	0
2019/02/25	R023	01/08/2019	8.93	Put	Bond Future	186.3300	0.1863	172.1200	0.1721	(7.626)	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
2019/02/25	R023	01/08/2019	8.95	Put	Bond Future	181.7100	0.1817	167.7800	0.1678	(7.666)	0	0	0
2019/02/25	R023	01/08/2019	8.94	Call	Bond Future	3,576.5200	3.5765	3,633.3900	3.6334	1.590	0	0	0
2019/02/25	R023	01/08/2019	8.94	Put	Bond Future	184.0700	0.1841	170.0000	0.1700	(7.644)	0	0	0
2019/02/25	R023	07/11/2019	7.98	Call	Bond Future	1,401.7600	1.4018	1,437.4800	1.4375	2.548	0	0	0
2019/02/25	R023	07/11/2019			Bond Future	7.7989	101.4051	7.7737	101.4773	(0.324)	0.0000	0.0000	0
2019/02/25	R023	07/11/2019	7.98	Put	Bond Future	885.6700	0.8857	849.1300	0.8491	(4.126)	0	0	0
2019/02/25	R023	07/11/2019	7.99	Call	Bond Future	1,420.2600	1.4203	1,456.2400	1.4562	2.533	0	0	0
2019/02/25	R023	07/11/2019	8.00	Call	Bond Future	1,438.8500	1.4388	1,475.1100	1.4751	2.520	0	0	0
2019/02/25	R023	07/11/2019	8.00	Put	Bond Future	865.9600	0.8660	829.9600	0.8300	(4.157)	0	0	0
2019/02/25	R023	07/11/2019	7.99	Put	Bond Future	875.7700	0.8758	839.4900	0.8395	(4.143)	0	0	0
2019/02/25	R035	02/05/2019	9.74	Put	Bond Future	1,876.0000	1.8760	1,849.3400	1.8493	(1.421)	0	0	0
2019/02/25	R035	02/05/2019			Bond Future	9.7246	94.8249	9.7289	94.7921	0.045	0.0000	0.0000	77,395
2019/02/25	R035	02/05/2019	9.74	Call	Bond Future	1,992.8600	1.9929	1,933.3400	1.9333	(2.987)	0	0	0
2019/02/25	R035	02/05/2019	9.75	Call	Bond Future	2,033.2000	2.0332	1,973.4600	1.9735	(2.938)	0	0	0
2019/02/25	R035	02/05/2019	9.75	Put	Bond Future	1,840.6200	1.8406	1,813.7400	1.8137	(1.460)	0	0	0
2019/02/25	R035	02/05/2019	9.73	Call	Bond Future	1,952.9300	1.9529	1,893.6400	1.8936	(3.036)	0	0	0
2019/02/25	R035	02/05/2019	9.73	Put	Bond Future	1,911.8800	1.9119	1,885.4500	1.8854	(1.382)	0	0	0
2019/02/25	R035	01/08/2019	10.23	Call	Bond Future	4,851.4300	4.8514	4,803.1800	4.8032	(0.995)	0	0	0
2019/02/25	R035	01/08/2019	10.22	Put	Bond Future	1,628.4600	1.6285	1,613.9400	1.6139	(0.892)	0	0	0
2019/02/25	R035	01/08/2019			Bond Future	9.7851	96.6233	9.7896	96.5896	0.046	0.0000	0.0000	0
2019/02/25	R035	01/08/2019	10.24	Call	Bond Future	4,900.5600	4.9006	4,852.3000	4.8523	(0.985)	0	0	0
2019/02/25	R035	01/08/2019	10.24	Put	Bond Future	1,584.7400	1.5847	1,570.1700	1.5702	(0.919)	0	0	0
2019/02/25	R035	01/08/2019	10.23	Put	Bond Future	1,606.5900	1.6066	1,592.0300	1.5920	(0.906)	0	0	0
2019/02/25	R035	01/08/2019	10.22	Call	Bond Future	4,802.2300	4.8022	4,754.0200	4.7540	(1.004)	0	0	0
2019/02/25	R035	07/11/2019	9.88	Call	Bond Future	3,687.7300	3.6877	3,648.6900	3.6487	(1.059)	0	0	0
2019/02/25	R035	07/11/2019	9.89	Call	Bond Future	3,726.8200	3.7268	3,687.6600	3.6877	(1.051)	0	0	0
2019/02/25	R035	07/11/2019	9.87	Put	Bond Future	3,484.1900	3.4842	3,479.8100	3.4798	(0.126)	0	0	0
2019/02/25	R035	07/11/2019			Bond Future	9.8477	94.1563	9.8524	94.1217	0.048	0.0000	0.0000	0
2019/02/25	R035	07/11/2019	9.89	Put	Bond Future	3,415.4000	3.4154	3,410.7800	3.4108	(0.135)	0	0	0
2019/02/25	R035	07/11/2019	9.87	Call	Bond Future	3,648.5300	3.6485	3,609.6100	3.6096	(1.067)	0	0	0
2019/02/25	R035	07/11/2019	9.88	Put	Bond Future	3,449.8100	3.4498	3,445.3100	3.4453	(0.130)	0	0	0
2019/02/25	R186	02/05/2019	9.02	Call	Bond Future	2,276.0900	2.2761	2,336.4100	2.3364	2.650	0	0	0
2019/02/25	R186	02/05/2019	9.01	Put	Bond Future	718.5300	0.7185	653.1900	0.6532	(9.094)	0	0	0
2019/02/25	R186	02/05/2019	10.07	Call	Bond Future	7,397.4800	7.3975	7,514.7000	7.5147	1.585	0	0	0
2019/02/25	R186	02/05/2019	9.96	Put	Bond Future	54.5200	0.0545	44.3000	0.0443	(18.745)	0	0	90
2019/02/25	R186	02/05/2019	9.75	Call	Bond Future	5,739.3700	5.7394	5,847.7500	5.8477	1.888	0	0	0
2019/02/25	R186	02/05/2019	9.25	Put	Bond Future	384.9100	0.3849	340.6600	0.3407	(11.496)	0	0	0
2019/02/25	R186	02/05/2019	8.65	Put	Bond Future	1,609.5100	1.6095	1,511.7600	1.5118	(6.073)	0	0	0
2019/02/25	R186	02/05/2019			Bond Future	8.7467	113.5390	8.7253	113.6638	(0.245)	8.7263	8.7263	89,297
2019/02/25	R186	02/05/2019	9.03	Call	Bond Future	2,316.1700	2.3162	2,377.4000	2.3774	2.644	0	0	0
2019/02/25	R186	02/05/2019	9.03	Put	Bond Future	683.9900	0.6840	620.4900	0.6205	(9.284)	0	0	0
2019/02/25	R186	02/05/2019	8.65	Call	Bond Future	1,044.6700	1.0447	1,071.6500	1.0717	2.583	0	0	3,250
2019/02/25	R186	02/05/2019	9.02	Put	Bond Future	701.0000	0.7010	636.5900	0.6366	(9.188)	0	0	0
2019/02/25	R186	02/05/2019	9.01	Call	Bond Future	2,236.5000	2.2365	2,295.8900	2.2959	2.655	0	0	0
2019/02/25	R186	02/05/2019	9.30	Call	Bond Future	3,496.4200	3.4964	3,580.6400	3.5806	2.409	0	0	200
2019/02/25	R186	02/05/2019	10.07	Put	Bond Future	37.3100	0.0373	29.8000	0.0298	(20.129)	0	0	200

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2019/02/25	R186	02/05/2019	9.96	Call	Bond Future	6,827.9200	6.8279	6,942.4300	6.9424	1.677	0	0	0
2019/02/25	R186	02/05/2019	9.20	Put	Bond Future	440.7900	0.4408	392.4200	0.3924	(10.973)	0	0	0
2019/02/25	R186	02/05/2019	9.75	Put	Bond Future	98.4600	0.0985	82.1100	0.0821	(16.606)	0	0	7,000
2019/02/25	R186	02/05/2019	10.02	Put	Bond Future	45.1300	0.0451	36.3600	0.0364	(19.433)	0	0	3,250
2019/02/25	R186	02/05/2019	9.25	Call	Bond Future	3,263.0400	3.2630	3,343.5200	3.3435	2.466	0	0	3,250
2019/02/25	R186	02/05/2019	8.90	Call	Bond Future	1,823.3300	1.8233	1,872.3700	1.8724	2.690	0	0	0
2019/02/25	R186	02/05/2019	8.70	Put	Bond Future	1,454.2600	1.4543	1,360.5900	1.3606	(6.441)	0	0	0
2019/02/25	R186	02/05/2019	8.70	Call	Bond Future	1,181.8000	1.1818	1,212.8600	1.2129	2.628	0	0	200
2019/02/25	R186	02/05/2019	9.30	Put	Bond Future	337.7300	0.3377	297.2200	0.2972	(11.995)	0	0	0
2019/02/25	R186	02/05/2019	9.20	Call	Bond Future	3,037.4000	3.0374	3,113.7600	3.1138	2.514	0	0	90
2019/02/25	R186	02/05/2019	8.62	Put	Bond Future	1,707.9000	1.7079	1,607.8200	1.6078	(5.860)	0	0	0
2019/02/25	R186	02/05/2019	8.62	Call	Bond Future	967.1500	0.9672	991.8000	0.9918	2.549	0	0	90
2019/02/25	R186	02/05/2019	8.50	Put	Bond Future	2,141.4300	2.1414	2,032.9800	2.0330	(5.064)	0	0	0
2019/02/25	R186	02/05/2019	8.50	Call	Bond Future	693.3800	0.6934	709.6600	0.7097	2.348	0	0	7,000
2019/02/25	R186	02/05/2019	9.00	Put	Bond Future	736.4100	0.7364	670.1300	0.6701	(9.000)	0	0	7,500
2019/02/25	R186	02/05/2019	9.00	Call	Bond Future	2,197.2200	2.1972	2,255.6700	2.2557	2.660	0	0	7,000
2019/02/25	R186	02/05/2019	10.02	Call	Bond Future	7,139.1300	7.1391	7,255.0900	7.2551	1.624	0	0	0
2019/02/25	R186	02/05/2019	8.80	Put	Bond Future	1,175.0500	1.1750	1,090.1000	1.0901	(7.229)	0	0	0
2019/02/25	R186	02/05/2019	8.80	Call	Bond Future	1,484.3300	1.4843	1,524.1100	1.5241	2.680	0	0	7,500
2019/02/25	R186	02/05/2019	9.05	Call	Bond Future	2,396.8500	2.3969	2,459.9300	2.4599	2.632	0	0	0
2019/02/25	R186	02/05/2019	9.05	Put	Bond Future	650.6300	0.6506	588.9800	0.5890	(9.475)	0	0	3,250
2019/02/25	R186	02/05/2019	8.90	Put	Bond Future	936.3000	0.9363	860.6100	0.8606	(8.084)	0	0	4,250
2019/02/25	R186	01/08/2019	10.08	Put	Bond Future	323.0500	0.3230	299.1900	0.2992	(7.386)	0	0	6,000
2019/02/25	R186	01/08/2019	9.54	Call	Bond Future	4,795.0600	4.7951	4,879.8400	4.8798	1.768	0	0	0
2019/02/25	R186	01/08/2019			Bond Future	8.7978	110.3924	8.7754	110.5193	(0.255)	0.0000	0.0000	0
2019/02/25	R186	01/08/2019	8.30	Put	Bond Future	3,653.0400	3.6530	3,547.2100	3.5472	(2.897)	0	0	0
2019/02/25	R186	01/08/2019	8.30	Call	Bond Future	790.8200	0.7908	811.8500	0.8119	2.659	0	0	6,000
2019/02/25	R186	01/08/2019	9.05	Put	Bond Future	1,407.6800	1.4077	1,341.4800	1.3415	(4.703)	0	0	0
2019/02/25	R186	01/08/2019	9.05	Call	Bond Future	2,821.6700	2.8217	2,882.3300	2.8823	2.150	0	0	6,000
2019/02/25	R186	01/08/2019	9.52	Call	Bond Future	4,707.0400	4.7070	4,791.0000	4.7910	1.784	0	0	0
2019/02/25	R186	01/08/2019	9.52	Put	Bond Future	720.7300	0.7207	677.8300	0.6778	(5.952)	0	0	0
2019/02/25	R186	01/08/2019	10.08	Call	Bond Future	7,270.9100	7.2709	7,373.9100	7.3739	1.417	0	0	0
2019/02/25	R186	01/08/2019	9.54	Put	Bond Future	701.0700	0.7011	658.9900	0.6590	(6.002)	0	0	0
2019/02/25	R186	01/08/2019	9.53	Call	Bond Future	4,751.0000	4.7510	4,835.3700	4.8354	1.776	0	0	0
2019/02/25	R186	01/08/2019	9.53	Put	Bond Future	710.8300	0.7108	668.3400	0.6683	(5.978)	0	0	0
2019/02/25	R186	07/11/2019	8.94	Call	Bond Future	2,756.0400	2.7560	2,812.7000	2.8127	2.056	0	0	0
2019/02/25	R186	07/11/2019			Bond Future	8.8422	112.7233	8.8186	112.8527	(0.267)	0.0000	0.0000	0
2019/02/25	R186	07/11/2019	8.94	Put	Bond Future	2,221.6400	2.2216	2,148.9700	2.1490	(3.271)	0	0	0
2019/02/25	R186	07/11/2019	8.95	Call	Bond Future	2,787.9900	2.7880	2,845.1000	2.8451	2.048	0	0	0
2019/02/25	R186	07/11/2019	8.96	Put	Bond Future	2,176.8800	2.1769	2,105.0900	2.1051	(3.298)	0	0	0
2019/02/25	R186	07/11/2019	8.95	Put	Bond Future	2,199.1600	2.1992	2,126.9400	2.1269	(3.284)	0	0	0
2019/02/25	R186	07/11/2019	8.96	Call	Bond Future	2,820.1200	2.8201	2,877.6600	2.8777	2.040	0	0	0
2019/02/25	R197	02/05/2019			Bond Future	304.1802	304.1802	303.9085	303.9085	(0.089)	0.0000	0.0000	2,350
2019/02/25	R197	01/08/2019			Bond Future	302.4668	302.4668	302.1892	302.1892	(0.092)	0.0000	0.0000	0
2019/02/25	R197	07/11/2019			Bond Future	308.9276	308.9276	308.6437	308.6437	(0.092)	0.0000	0.0000	0
2019/02/25	R202	02/05/2019			Bond Future	234.9617	234.9617	234.9509	234.9509	(0.005)	0.0000	0.0000	8,966

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
2019/02/25	R202	01/08/2019			Bond Future	235.4613	235.4613	235.4497	235.4497	(0.005)	0.0000	0.0000	0
2019/02/25	R202	07/11/2019			Bond Future	240.4905	240.4905	240.4784	240.4784	(0.005)	0.0000	0.0000	0
2019/02/25	R207	02/05/2019	7.63	Call	Bond Future	941.8500	0.9419	961.0300	0.9610	2.036	0	0	0
2019/02/25	R207	02/05/2019			Bond Future	6.2170	102.9179	6.1884	102.9371	(0.459)	0.0000	0.0000	6,038
2019/02/25	R207	02/05/2019	7.61	Call	Bond Future	928.6200	0.9286	947.8000	0.9478	2.065	0	0	0
2019/02/25	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/25	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/25	R207	02/05/2019	7.62	Call	Bond Future	935.2400	0.9352	954.4200	0.9544	2.051	0	0	0
2019/02/25	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/25	R207	01/08/2019	7.34	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/02/25	R207	01/08/2019	7.33	Call	Bond Future	868.3500	0.8683	887.6500	0.8877	2.223	0	0	0
2019/02/25	R207	01/08/2019			Bond Future	5.3344	101.2283	5.2904	101.2476	(0.824)	0.0000	0.0000	0
2019/02/25	R207	01/08/2019	7.34	Call	Bond Future	872.6700	0.8727	891.9700	0.8920	2.212	0	0	0
2019/02/25	R207	01/08/2019	7.33	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/02/25	R207	01/08/2019	7.35	Call	Bond Future	876.9800	0.8770	896.2800	0.8963	2.201	0	0	0
2019/02/25	R207	01/08/2019	7.35	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/02/25	R207	07/11/2019	2.08	Put	Bond Future	3.5600	0.0036	2.0900	0.0021	(41.292)	0	0	0
2019/02/25	R207	07/11/2019			Bond Future	1.4310	103.3657	1.3228	103.3852	(7.555)	0.0000	0.0000	0
2019/02/25	R207	07/11/2019	2.07	Call	Bond Future	119.1300	0.1191	137.1400	0.1371	15.118	0	0	0
2019/02/25	R207	07/11/2019	2.07	Put	Bond Future	3.7200	0.0037	2.1900	0.0022	(41.129)	0	0	0
2019/02/25	R207	07/11/2019	2.08	Call	Bond Future	120.7700	0.1208	138.8400	0.1388	14.962	0	0	0
2019/02/25	R207	07/11/2019	2.06	Call	Bond Future	117.4900	0.1175	135.4400	0.1354	15.278	0	0	0
2019/02/25	R207	07/11/2019	2.06	Put	Bond Future	3.8900	0.0039	2.3000	0.0023	(40.874)	0	0	0
2019/02/25	R208	02/05/2019	8.03	Put	Bond Future	3.6700	0.0037	2.7200	0.0027	(25.886)	0	0	0
2019/02/25	R208	02/05/2019	8.02	Call	Bond Future	1,897.7100	1.8977	1,934.3800	1.9344	1.932	0	0	0
2019/02/25	R208	02/05/2019			Bond Future	6.9236	100.3691	6.9021	100.4068	(0.311)	0.0000	0.0000	13,646
2019/02/25	R208	02/05/2019	8.03	Call	Bond Future	1,914.5500	1.9146	1,951.2700	1.9513	1.918	0	0	0
2019/02/25	R208	02/05/2019	8.02	Put	Bond Future	3.8900	0.0039	2.8900	0.0029	(25.707)	0	0	0
2019/02/25	R208	02/05/2019	8.04	Call	Bond Future	1,931.3900	1.9314	1,968.1500	1.9681	1.903	0	0	0
2019/02/25	R208	02/05/2019	8.04	Put	Bond Future	3.4600	0.0035	2.5500	0.0026	(26.301)	0	0	0
2019/02/25	R208	01/08/2019	8.16	Call	Bond Future	2,087.1300	2.0871	2,122.4700	2.1225	1.693	0	0	0
2019/02/25	R208	01/08/2019	8.17	Put	Bond Future	23.3900	0.0234	20.6600	0.0207	(11.672)	0	0	0
2019/02/25	R208	01/08/2019			Bond Future	6.7994	102.2729	6.7746	102.3110	(0.365)	0.0000	0.0000	0
2019/02/25	R208	01/08/2019	8.16	Put	Bond Future	24.1000	0.0241	21.3000	0.0213	(11.618)	0	0	0
2019/02/25	R208	01/08/2019	8.17	Call	Bond Future	2,101.3700	2.1014	2,136.7800	2.1368	1.685	0	0	0
2019/02/25	R208	01/08/2019	8.15	Call	Bond Future	2,072.9000	2.0729	2,108.1800	2.1082	1.702	0	0	0
2019/02/25	R208	01/08/2019	8.15	Put	Bond Future	24.8200	0.0248	21.9600	0.0220	(11.523)	0	0	0
2019/02/25	R208	07/11/2019	6.82	Put	Bond Future	232.6100	0.2326	216.9300	0.2169	(6.741)	0	0	0
2019/02/25	R208	07/11/2019	6.83	Call	Bond Future	575.9500	0.5759	599.2200	0.5992	4.040	0	0	0
2019/02/25	R208	07/11/2019			Bond Future	6.5637	101.0258	6.5339	101.0645	(0.452)	0.0000	0.0000	0
2019/02/25	R208	07/11/2019	6.84	Call	Bond Future	585.2500	0.5852	608.7000	0.6087	4.007	0	0	0
2019/02/25	R208	07/11/2019	6.84	Put	Bond Future	225.5100	0.2255	210.1900	0.2102	(6.793)	0	0	0
2019/02/25	R208	07/11/2019	6.82	Call	Bond Future	566.3800	0.5664	589.4700	0.5895	4.077	0	0	0
2019/02/25	R208	07/11/2019	6.83	Put	Bond Future	229.1900	0.2292	213.6900	0.2137	(6.763)	0	0	0
2019/02/25	R209	02/05/2019	9.70	Put	Bond Future	1,555.3700	1.5554	1,532.6500	1.5326	(1.461)	0	0	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
2019/02/25	R209	02/05/2019			Bond Future	9.6708		72.4180	9.6752	72.3894	0.045	0.0000	0.0000	102,074
2019/02/25	R209	02/05/2019	9.69	Call	Bond Future	1,710.1200		1.7101	1,659.0500	1.6591	(2.986)	0	0	0
2019/02/25	R209	02/05/2019	9.69	Put	Bond Future	1,585.7000		1.5857	1,563.1600	1.5632	(1.421)	0	0	0
2019/02/25	R209	02/05/2019	10.50	Call	Bond Future	5,379.9900		5.3800	5,334.5300	5.3345	(0.845)	0	0	0
2019/02/25	R209	02/05/2019	10.71	Call	Bond Future	6,478.3500		6.4784	6,436.6500	6.4366	(0.644)	0	0	0
2019/02/25	R209	02/05/2019	9.70	Call	Bond Future	1,744.4300		1.7444	1,693.1800	1.6932	(2.938)	0	0	0
2019/02/25	R209	02/05/2019	10.50	Put	Bond Future	285.1200		0.2851	268.1900	0.2682	(5.938)	0	0	11,560
2019/02/25	R209	02/05/2019	9.35	Put	Bond Future	2,882.5700		2.8826	2,872.0100	2.8720	(0.366)	0	0	0
2019/02/25	R209	02/05/2019	9.35	Call	Bond Future	757.3900		0.7574	718.3000	0.7183	(5.161)	0	0	760
2019/02/25	R209	02/05/2019	10.71	Put	Bond Future	178.3300		0.1783	165.1600	0.1652	(7.385)	0	0	760
2019/02/25	R209	02/05/2019	9.68	Call	Bond Future	1,676.1600		1.6762	1,625.2800	1.6253	(3.036)	0	0	0
2019/02/25	R209	02/05/2019	9.68	Put	Bond Future	1,616.4700		1.6165	1,594.1200	1.5941	(1.383)	0	0	0
2019/02/25	R209	02/05/2019	9.95	Put	Bond Future	936.3400		0.9363	911.9300	0.9119	(2.607)	0	0	0
2019/02/25	R209	02/05/2019	9.95	Call	Bond Future	2,714.1100		2.7141	2,661.1700	2.6612	(1.951)	0	0	760
2019/02/25	R209	01/08/2019	10.15	Put	Bond Future	1,488.2700		1.4883	1,475.2400	1.4752	(0.876)	0	0	0
2019/02/25	R209	01/08/2019	9.30	Call	Bond Future	1,302.5600		1.3026	1,271.9100	1.2719	(2.353)	0	0	7,560
2019/02/25	R209	01/08/2019	10.17	Call	Bond Future	4,228.6700		4.2287	4,186.3200	4.1863	(1.001)	0	0	0
2019/02/25	R209	01/08/2019			Bond Future	9.7247		73.7916	9.7292	73.7623	0.047	0.0000	0.0000	0
2019/02/25	R209	01/08/2019	10.15	Call	Bond Future	4,143.8400		4.1438	4,101.5500	4.1015	(1.021)	0	0	0
2019/02/25	R209	01/08/2019	10.17	Put	Bond Future	1,451.8100		1.4518	1,438.7200	1.4387	(0.902)	0	0	0
2019/02/25	R209	01/08/2019	9.30	Put	Bond Future	4,105.2800		4.1053	4,103.8900	4.1039	(0.034)	0	0	0
2019/02/25	R209	01/08/2019	9.80	Put	Bond Future	2,302.3100		2.3023	2,291.7700	2.2918	(0.458)	0	0	0
2019/02/25	R209	01/08/2019	10.16	Put	Bond Future	1,469.9300		1.4699	1,456.8700	1.4569	(0.888)	0	0	0
2019/02/25	R209	01/08/2019	10.46	Call	Bond Future	5,518.4400		5.5184	5,475.8700	5.4759	(0.771)	0	0	0
2019/02/25	R209	01/08/2019	10.46	Put	Bond Future	1,017.6500		1.0177	1,004.3400	1.0043	(1.308)	0	0	7,560
2019/02/25	R209	01/08/2019	9.80	Call	Bond Future	2,783.4800		2.7835	2,743.6800	2.7437	(1.430)	0	0	7,560
2019/02/25	R209	01/08/2019	10.16	Call	Bond Future	4,186.1800		4.1862	4,143.8600	4.1439	(1.011)	0	0	0
2019/02/25	R209	07/11/2019	9.82	Call	Bond Future	3,212.0900		3.2121	3,178.1300	3.1781	(1.057)	0	0	0
2019/02/25	R209	07/11/2019			Bond Future	9.7774		72.1957	9.7821	72.1656	0.048	0.0000	0.0000	0
2019/02/25	R209	07/11/2019	9.80	Call	Bond Future	3,143.9300		3.1439	3,110.1900	3.1102	(1.073)	0	0	0
2019/02/25	R209	07/11/2019	9.80	Put	Bond Future	3,000.6800		3.0007	2,996.9700	2.9970	(0.124)	0	0	0
2019/02/25	R209	07/11/2019	9.82	Put	Bond Future	2,942.3800		2.9424	2,938.4500	2.9385	(0.134)	0	0	0
2019/02/25	R209	07/11/2019	9.81	Call	Bond Future	3,177.9300		3.1779	3,144.0800	3.1441	(1.065)	0	0	0
2019/02/25	R209	07/11/2019	9.81	Put	Bond Future	2,971.4100		2.9714	2,967.5900	2.9676	(0.129)	0	0	0
2019/02/25	R210	02/05/2019			Bond Future	186.6881		186.6881	186.6792	186.6792	(0.005)	0.0000	0.0000	2,448
2019/02/25	R210	01/08/2019			Bond Future	190.2742		190.2742	190.2646	190.2646	(0.005)	0.0000	0.0000	0
2019/02/25	R210	07/11/2019			Bond Future	191.6998		191.6998	191.6897	191.6897	(0.005)	0.0000	0.0000	0
2019/02/25	R212	02/05/2019			Bond Future	158.1120		158.1120	158.0593	158.0593	(0.033)	0.0000	0.0000	4,973
2019/02/25	R212	01/08/2019			Bond Future	158.9289		158.9289	158.8749	158.8749	(0.034)	0.0000	0.0000	0
2019/02/25	R212	07/11/2019			Bond Future	162.3236		162.3236	162.2683	162.2683	(0.034)	0.0000	0.0000	0
2019/02/25	R213	02/05/2019	9.49	Call	Bond Future	1,765.5000		1.7655	1,787.7300	1.7877	1.259	0	0	0
2019/02/25	R213	02/05/2019	9.48	Put	Bond Future	1,369.6600		1.3697	1,291.0100	1.2910	(5.742)	0	0	0
2019/02/25	R213	02/05/2019			Bond Future	9.4216		84.2332	9.4055	84.3334	(0.171)	0.0000	0.0000	27,886
2019/02/25	R213	02/05/2019	9.50	Call	Bond Future	1,800.0700		1.8001	1,822.9900	1.8230	1.273	0	0	0
2019/02/25	R213	02/05/2019	9.50	Put	Bond Future	1,315.2900		1.3153	1,238.0000	1.2380	(5.876)	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
2019/02/25	R213	02/05/2019	9.49	Put	Bond Future	1,342.3400	1.3423	1,264.3600	1.2644	(5.809)	0	0	0
2019/02/25	R213	02/05/2019	9.48	Call	Bond Future	1,731.1300	1.7311	1,752.6900	1.7527	1.245	0	0	0
2019/02/25	R213	01/08/2019	9.99	Put	Bond Future	1,157.2000	1.1572	1,108.2600	1.1083	(4.229)	0	0	0
2019/02/25	R213	01/08/2019	9.98	Call	Bond Future	4,170.8100	4.1708	4,223.4000	4.2234	1.261	0	0	0
2019/02/25	R213	01/08/2019			Bond Future	9.4774	85.8307	9.4608	85.9326	(0.176)	0.0000	0.0000	0
2019/02/25	R213	01/08/2019	9.99	Call	Bond Future	4,212.8000	4.2128	4,265.7900	4.2658	1.258	0	0	0
2019/02/25	R213	01/08/2019	9.98	Put	Bond Future	1,173.3600	1.1734	1,124.0200	1.1240	(4.205)	0	0	0
2019/02/25	R213	01/08/2019	10.00	Call	Bond Future	4,254.9200	4.2549	4,308.3200	4.3083	1.255	0	0	0
2019/02/25	R213	01/08/2019	10.00	Put	Bond Future	1,141.2300	1.1412	1,092.7000	1.0927	(4.252)	0	0	0
2019/02/25	R213	07/11/2019	9.59	Put	Bond Future	2,704.5000	2.7045	2,639.8300	2.6398	(2.391)	0	0	0
2019/02/25	R213	07/11/2019	9.58	Call	Bond Future	3,002.0400	3.0020	3,040.9400	3.0409	1.296	0	0	0
2019/02/25	R213	07/11/2019			Bond Future	9.5349	84.0878	9.5176	84.1917	(0.181)	0.0000	0.0000	0
2019/02/25	R213	07/11/2019	9.59	Call	Bond Future	3,035.3200	3.0353	3,074.5500	3.0745	1.292	0	0	0
2019/02/25	R213	07/11/2019	9.58	Put	Bond Future	2,731.0800	2.7311	2,666.0800	2.6661	(2.380)	0	0	0
2019/02/25	R213	07/11/2019	9.60	Call	Bond Future	3,068.7500	3.0688	3,108.3300	3.1083	1.290	0	0	0
2019/02/25	R213	07/11/2019	9.60	Put	Bond Future	2,678.1400	2.6781	2,613.8200	2.6138	(2.402)	0	0	0
2019/02/25	R214	02/05/2019	9.87	Call	Bond Future	1,820.5800	1.8206	1,748.8500	1.7488	(3.940)	0	0	0
2019/02/25	R214	02/05/2019	9.85	Call	Bond Future	1,749.5900	1.7496	1,678.6900	1.6787	(4.052)	0	0	0
2019/02/25	R214	02/05/2019			Bond Future	9.8443	71.3861	9.8538	71.3219	0.097	0.0000	0.0000	24,163
2019/02/25	R214	02/05/2019	9.85	Put	Bond Future	1,711.1900	1.7112	1,704.4600	1.7045	(0.393)	0	0	0
2019/02/25	R214	02/05/2019	9.87	Put	Bond Future	1,647.4500	1.6475	1,639.8900	1.6399	(0.459)	0	0	0
2019/02/25	R214	02/05/2019	9.86	Call	Bond Future	1,784.9100	1.7849	1,713.5800	1.7136	(3.996)	0	0	0
2019/02/25	R214	02/05/2019	9.86	Put	Bond Future	1,679.0900	1.6791	1,671.9300	1.6719	(0.426)	0	0	0
2019/02/25	R214	01/08/2019	10.34	Put	Bond Future	1,531.2200	1.5312	1,528.7900	1.5288	(0.159)	0	0	0
2019/02/25	R214	01/08/2019			Bond Future	9.8983	72.7400	9.9082	72.6744	0.099	0.0000	0.0000	0
2019/02/25	R214	01/08/2019	10.33	Call	Bond Future	4,344.5700	4.3446	4,276.7200	4.2767	(1.562)	0	0	0
2019/02/25	R214	01/08/2019	10.33	Put	Bond Future	1,550.3000	1.5503	1,548.0100	1.5480	(0.148)	0	0	0
2019/02/25	R214	01/08/2019	10.34	Call	Bond Future	4,388.0900	4.3881	4,320.1000	4.3201	(1.549)	0	0	0
2019/02/25	R214	01/08/2019	10.32	Call	Bond Future	4,301.0100	4.3010	4,233.3100	4.2333	(1.574)	0	0	0
2019/02/25	R214	01/08/2019	10.32	Put	Bond Future	1,569.4300	1.5694	1,567.2900	1.5673	(0.136)	0	0	0
2019/02/25	R214	07/11/2019	10.02	Put	Bond Future	3,094.9600	3.0950	3,106.3900	3.1064	0.369	0	0	0
2019/02/25	R214	07/11/2019			Bond Future	9.9541	70.9748	9.9642	70.9077	0.102	0.0000	0.0000	0
2019/02/25	R214	07/11/2019	10.01	Call	Bond Future	3,493.7300	3.4937	3,438.3400	3.4383	(1.585)	0	0	0
2019/02/25	R214	07/11/2019	10.01	Put	Bond Future	3,124.9600	3.1250	3,136.6000	3.1366	0.372	0	0	0
2019/02/25	R214	07/11/2019	10.02	Call	Bond Future	3,529.3500	3.5294	3,473.7500	3.4738	(1.575)	0	0	0
2019/02/25	R214	07/11/2019	10.00	Call	Bond Future	3,458.5100	3.4585	3,403.3300	3.4033	(1.595)	0	0	0
2019/02/25	R214	07/11/2019	10.00	Put	Bond Future	3,155.4500	3.1555	3,167.3000	3.1673	0.376	0	0	0
2019/02/25	R248	02/05/2019	9.90	Put	Bond Future	1,909.3900	1.9094	1,939.8600	1.9399	1.596	0	0	0
2019/02/25	R248	02/05/2019			Bond Future	9.8390	91.2193	9.8588	91.0485	0.201	0.0000	0.0000	109,564
2019/02/25	R248	02/05/2019	9.90	Call	Bond Future	2,435.0300	2.4350	2,294.7500	2.2947	(5.761)	0	0	0
2019/02/25	R248	02/05/2019	9.91	Call	Bond Future	2,482.9400	2.4829	2,341.6200	2.3416	(5.692)	0	0	0
2019/02/25	R248	02/05/2019	9.89	Put	Bond Future	1,947.7700	1.9478	1,979.3000	1.9793	1.619	0	0	0
2019/02/25	R248	02/05/2019	9.91	Put	Bond Future	1,871.6200	1.8716	1,901.0500	1.9010	1.572	0	0	0
2019/02/25	R248	02/05/2019	9.89	Call	Bond Future	2,387.5800	2.3876	2,248.3600	2.2484	(5.831)	0	0	0
2019/02/25	R248	01/08/2019	10.35	Call	Bond Future	5,606.5600	5.6066	5,458.1800	5.4582	(2.647)	0	0	0
2019/02/25	R248	01/08/2019	10.34	Put	Bond Future	1,854.9100	1.8549	1,881.2100	1.8812	1.418	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
2019/02/25	R248	01/08/2019			Bond Future	9.8927	92.9493	9.9131	92.7751	0.206	0.0000	0.0000	0
2019/02/25	R248	01/08/2019	10.36	Call	Bond Future	5,662.5700	5.6626	5,513.7300	5.5137	(2.628)	0	0	0
2019/02/25	R248	01/08/2019	10.36	Put	Bond Future	1,807.8300	1.8078	1,833.1900	1.8332	1.403	0	0	0
2019/02/25	R248	01/08/2019	10.35	Put	Bond Future	1,831.2300	1.8312	1,857.0500	1.8571	1.410	0	0	0
2019/02/25	R248	01/08/2019	10.34	Call	Bond Future	5,550.7100	5.5507	5,402.8100	5.4028	(2.665)	0	0	0
2019/02/25	R248	07/11/2019	10.02	Call	Bond Future	4,422.2600	4.4223	4,301.7600	4.3018	(2.725)	0	0	0
2019/02/25	R248	07/11/2019	10.01	Put	Bond Future	3,853.8400	3.8538	3,911.8900	3.9119	1.506	0	0	0
2019/02/25	R248	07/11/2019			Bond Future	9.9480	90.4681	9.9690	90.2901	0.211	0.0000	0.0000	0
2019/02/25	R248	07/11/2019	10.03	Call	Bond Future	4,467.9500	4.4680	4,346.8700	4.3469	(2.710)	0	0	0
2019/02/25	R248	07/11/2019	10.03	Put	Bond Future	3,777.0400	3.7770	3,833.9300	3.8339	1.506	0	0	0
2019/02/25	R248	07/11/2019	10.02	Put	Bond Future	3,815.1200	3.8151	3,872.5900	3.8726	1.506	0	0	0
2019/02/25	R248	07/11/2019	10.01	Call	Bond Future	4,377.0600	4.3771	4,257.1400	4.2571	(2.740)	0	0	0
Total													920306