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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/02/2019 TO 27/02/2019

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
2019/02/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	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
2019/02/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	2025	02/05/2019			Bond Future	134.3562	134.3562	134.3977	134.3977	0.031	0.0000	0.0000	691
2019/02/27	2025	01/08/2019			Bond Future	135.4734	135.4734	135.5148	135.5148	0.031	0.0000	0.0000	0
2019/02/27	2025	07/11/2019			Bond Future	138.3666	138.3666	138.4081	138.4081	0.030	0.0000	0.0000	0
2019/02/27	2029	02/05/2019			Bond Future	100.8404	100.8404	100.8794	100.8794	0.039	0.0000	0.0000	3,020
2019/02/27	2029	01/08/2019			Bond Future	102.7726	102.7726	102.8116	102.8116	0.038	0.0000	0.0000	0
2019/02/27	2029	07/11/2019			Bond Future	103.8597	103.8597	103.8989	103.8989	0.038	0.0000	0.0000	0
2019/02/27	2030	02/05/2019	9.41	Call	Bond Future	2,154.7900	2.1548	2,215.1700	2.2152	2.802	0	0	0
2019/02/27	2030	02/05/2019	8.90	Put	Bond Future	2,703.7300	2.7037	2,614.8000	2.6148	(3.289)	0	0	0
2019/02/27	2030	02/05/2019			Bond Future	9.2239	93.8701	9.2063	93.9823	(0.191)	0.0000	0.0000	45,580
2019/02/27	2030	02/05/2019	9.39	Call	Bond Future	2,075.7200	2.0757	2,134.6100	2.1346	2.837	0	0	0
2019/02/27	2030	02/05/2019	9.39	Put	Bond Future	1,029.0100	1.0290	975.7800	0.9758	(5.173)	0	0	0
2019/02/27	2030	02/05/2019	10.20	Call	Bond Future	6,061.6700	6.0617	6,161.9500	6.1620	1.654	0	0	0
2019/02/27	2030	02/05/2019	10.20	Put	Bond Future	133.1100	0.1331	121.2700	0.1213	(8.895)	0	0	3,000
2019/02/27	2030	02/05/2019	9.41	Put	Bond Future	983.1100	0.9831	931.3700	0.9314	(5.263)	0	0	0
2019/02/27	2030	02/05/2019	8.90	Call	Bond Future	615.4200	0.6154	638.6100	0.6386	3.768	0	0	3,000
2019/02/27	2030	02/05/2019	9.40	Call	Bond Future	2,115.0700	2.1151	2,174.7100	2.1747	2.820	0	0	3,000
2019/02/27	2030	02/05/2019	9.40	Put	Bond Future	1,005.8500	1.0058	953.3700	0.9534	(5.217)	0	0	0
2019/02/27	2030	01/08/2019	9.15	Put	Bond Future	2,712.1000	2.7121	2,643.3000	2.6433	(2.537)	0	0	0
2019/02/27	2030	01/08/2019	9.91	Put	Bond Future	978.0900	0.9781	943.2300	0.9432	(3.564)	0	0	0
2019/02/27	2030	01/08/2019			Bond Future	9.2836	91.6410	9.2654	91.7545	(0.196)	0.0000	0.0000	0
2019/02/27	2030	01/08/2019	8.35	Put	Bond Future	6,411.9500	6.4120	6,310.1800	6.3102	(1.587)	0	0	0
2019/02/27	2030	01/08/2019	8.35	Call	Bond Future	338.7100	0.3387	350.4700	0.3505	3.472	0	0	2,025
2019/02/27	2030	01/08/2019	9.92	Call	Bond Future	4,819.0600	4.8191	4,898.0800	4.8981	1.640	0	0	0
2019/02/27	2030	01/08/2019	9.90	Put	Bond Future	991.5900	0.9916	956.3700	0.9564	(3.552)	0	0	0
2019/02/27	2030	01/08/2019	9.15	Call	Bond Future	1,874.2300	1.8742	1,918.9600	1.9190	2.387	0	0	2,025
2019/02/27	2030	01/08/2019	9.91	Call	Bond Future	4,773.5100	4.7735	4,852.1800	4.8522	1.648	0	0	0
2019/02/27	2030	01/08/2019	9.92	Put	Bond Future	964.7700	0.9648	930.2600	0.9303	(3.577)	0	0	0
2019/02/27	2030	01/08/2019	9.90	Call	Bond Future	4,728.0800	4.7281	4,806.3900	4.8064	1.656	0	0	0
2019/02/27	2030	07/11/2019	9.49	Put	Bond Future	2,442.7900	2.4428	2,387.6000	2.3876	(2.259)	0	0	0
2019/02/27	2030	07/11/2019			Bond Future	9.3336	93.5759	9.3148	93.6913	(0.202)	0.0000	0.0000	0
2019/02/27	2030	07/11/2019	9.48	Call	Bond Future	3,357.3700	3.3574	3,417.1900	3.4172	1.782	0	0	0
2019/02/27	2030	07/11/2019	9.48	Put	Bond Future	2,467.4800	2.4675	2,411.9200	2.4119	(2.252)	0	0	0
2019/02/27	2030	07/11/2019	9.49	Call	Bond Future	3,393.0600	3.3931	3,453.2500	3.4532	1.774	0	0	0
2019/02/27	2030	07/11/2019	9.47	Call	Bond Future	3,322.1700	3.3222	3,381.6100	3.3816	1.789	0	0	0
2019/02/27	2030	07/11/2019	9.47	Put	Bond Future	2,492.7000	2.4927	2,436.7600	2.4368	(2.244)	0	0	0
2019/02/27	2032	02/05/2019	9.62	Put	Bond Future	1,169.1200	1.1691	1,110.2500	1.1103	(5.035)	0	0	0
2019/02/27	2032	02/05/2019	9.61	Call	Bond Future	2,230.9900	2.2310	2,293.4500	2.2934	2.800	0	0	0
2019/02/27	2032	02/05/2019			Bond Future	9.4587	91.9195	9.4410	92.0417	(0.187)	0.0000	0.0000	43,635
2019/02/27	2032	02/05/2019	9.62	Call	Bond Future	2,273.0000	2.2730	2,336.2600	2.3363	2.783	0	0	0
2019/02/27	2032	02/05/2019	9.61	Put	Bond Future	1,195.0000	1.1950	1,135.3300	1.1353	(4.993)	0	0	0
2019/02/27	2032	02/05/2019	9.63	Call	Bond Future	2,315.5200	2.3155	2,379.5800	2.3796	2.767	0	0	0

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2019/02/27	2032	02/05/2019	9.63	Put	Bond Future	1,143.8300	1.1438	1,085.7600	1.0858	(5.077)	0	0	0
2019/02/27	2032	01/08/2019	10.10	Call	Bond Future	5,011.5800	5.0116	5,095.1700	5.0952	1.668	0	0	0
2019/02/27	2032	01/08/2019	10.11	Put	Bond Future	1,150.5600	1.1506	1,110.7900	1.1108	(3.457)	0	0	0
2019/02/27	2032	01/08/2019			Bond Future	9.5170	93.6588	9.4988	93.7825	(0.191)	0.0000	0.0000	0
2019/02/27	2032	01/08/2019	10.10	Put	Bond Future	1,166.2600	1.1663	1,126.0900	1.1261	(3.444)	0	0	0
2019/02/27	2032	01/08/2019	10.11	Call	Bond Future	5,059.8300	5.0598	5,143.8200	5.1438	1.660	0	0	0
2019/02/27	2032	01/08/2019	10.09	Call	Bond Future	4,963.6600	4.9637	5,046.8500	5.0469	1.676	0	0	0
2019/02/27	2032	01/08/2019	10.09	Put	Bond Future	1,182.3600	1.1824	1,141.7900	1.1418	(3.431)	0	0	0
2019/02/27	2032	07/11/2019	9.71	Call	Bond Future	3,676.7300	3.6767	3,741.6200	3.7416	1.765	0	0	0
2019/02/27	2032	07/11/2019	9.70	Put	Bond Future	2,796.0200	2.7960	2,734.7100	2.7347	(2.193)	0	0	0
2019/02/27	2032	07/11/2019			Bond Future	9.5731	91.4727	9.5543	91.5985	(0.196)	0.0000	0.0000	0
2019/02/27	2032	07/11/2019	9.72	Call	Bond Future	3,714.3200	3.7143	3,779.6200	3.7796	1.758	0	0	0
2019/02/27	2032	07/11/2019	9.72	Put	Bond Future	2,739.1100	2.7391	2,678.6100	2.6786	(2.209)	0	0	0
2019/02/27	2032	07/11/2019	9.71	Put	Bond Future	2,767.4500	2.7675	2,706.5400	2.7065	(2.201)	0	0	0
2019/02/27	2032	07/11/2019	9.70	Call	Bond Future	3,639.3100	3.6393	3,703.8000	3.7038	1.772	0	0	0
2019/02/27	2033	02/05/2019			Bond Future	103.4410	103.4410	103.3878	103.3878	(0.051)	0.0000	0.0000	6,090
2019/02/27	2033	01/08/2019			Bond Future	105.4229	105.4229	105.3680	105.3680	(0.052)	0.0000	0.0000	0
2019/02/27	2033	07/11/2019			Bond Future	106.4903	106.4903	106.4337	106.4337	(0.053)	0.0000	0.0000	0
2019/02/27	2037	02/05/2019	9.81	Put	Bond Future	1,593.8800	1.5939	1,453.5300	1.4535	(8.806)	0	0	0
2019/02/27	2037	02/05/2019			Bond Future	9.7352	91.8922	9.6971	92.1864	(0.391)	0.0000	0.0000	54,437
2019/02/27	2037	02/05/2019	9.80	Call	Bond Future	2,124.6700	2.1247	2,276.6300	2.2766	7.152	0	0	0
2019/02/27	2037	02/05/2019	9.80	Put	Bond Future	1,627.2100	1.6272	1,484.9600	1.4850	(8.742)	0	0	0
2019/02/27	2037	02/05/2019	9.81	Call	Bond Future	2,167.7100	2.1677	2,321.5700	2.3216	7.098	0	0	0
2019/02/27	2037	02/05/2019	9.79	Call	Bond Future	2,082.0700	2.0821	2,232.1100	2.2321	7.206	0	0	0
2019/02/27	2037	02/05/2019	9.79	Put	Bond Future	1,661.0800	1.6611	1,516.9100	1.5169	(8.679)	0	0	0
2019/02/27	2037	01/08/2019	10.31	Call	Bond Future	5,241.0500	5.2411	5,446.3600	5.4464	3.917	0	0	0
2019/02/27	2037	01/08/2019			Bond Future	9.7980	89.3753	9.7588	89.6744	(0.400)	0.0000	0.0000	0
2019/02/27	2037	01/08/2019	10.29	Call	Bond Future	5,138.0600	5.1381	5,341.4400	5.3414	3.958	0	0	0
2019/02/27	2037	01/08/2019	10.29	Put	Bond Future	1,512.3300	1.5123	1,416.6300	1.4166	(6.328)	0	0	0
2019/02/27	2037	01/08/2019	10.31	Put	Bond Future	1,472.7200	1.4727	1,378.9500	1.3790	(6.367)	0	0	0
2019/02/27	2037	01/08/2019	10.30	Call	Bond Future	5,189.4800	5.1895	5,393.8200	5.3938	3.938	0	0	0
2019/02/27	2037	01/08/2019	10.30	Put	Bond Future	1,492.4100	1.4924	1,397.6700	1.3977	(6.348)	0	0	0
2019/02/27	2037	07/11/2019	9.97	Call	Bond Future	4,082.3900	4.0824	4,247.3300	4.2473	4.040	0	0	0
2019/02/27	2037	07/11/2019			Bond Future	9.8536	91.2626	9.8131	91.5674	(0.411)	0.0000	0.0000	0
2019/02/27	2037	07/11/2019	9.95	Call	Bond Future	3,999.7300	3.9997	4,162.7100	4.1627	4.075	0	0	0
2019/02/27	2037	07/11/2019	9.95	Put	Bond Future	3,279.2500	3.2793	3,137.4100	3.1374	(4.325)	0	0	0
2019/02/27	2037	07/11/2019	9.97	Put	Bond Future	3,213.6200	3.2136	3,073.7400	3.0737	(4.353)	0	0	0
2019/02/27	2037	07/11/2019	9.96	Call	Bond Future	4,040.8200	4.0408	4,204.7800	4.2048	4.058	0	0	0
2019/02/27	2037	07/11/2019	9.96	Put	Bond Future	3,246.1500	3.2462	3,105.2900	3.1053	(4.339)	0	0	0
2019/02/27	2038	02/05/2019			Bond Future	122.3370	122.3370	122.6398	122.6398	0.248	0.0000	0.0000	10,812
2019/02/27	2038	01/08/2019			Bond Future	123.0417	123.0417	123.3495	123.3495	0.250	0.0000	0.0000	0
2019/02/27	2038	07/11/2019			Bond Future	125.6695	125.6695	125.9832	125.9832	0.250	0.0000	0.0000	0
2019/02/27	2040	02/05/2019	9.89	Call	Bond Future	2,417.3300	2.4173	2,560.8800	2.5609	5.938	0	0	0
2019/02/27	2040	02/05/2019	9.88	Put	Bond Future	1,706.0700	1.7061	1,573.7400	1.5737	(7.756)	0	0	0

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2019/02/27	2040	02/05/2019	9.60	Call	Bond Future	1,233.0500	1.2331	1,324.4400	1.3244	7.412	0	0	1,150
2019/02/27	2040	02/05/2019			Bond Future	9.7996	95.3229	9.7667	95.5970	(0.336)	0.0000	0.0000	25,603
2019/02/27	2040	02/05/2019	9.90	Call	Bond Future	2,464.8600	2.4649	2,610.1700	2.6102	5.895	0	0	0
2019/02/27	2040	02/05/2019	9.90	Put	Bond Future	1,636.6700	1.6367	1,507.8600	1.5079	(7.870)	0	0	0
2019/02/27	2040	02/05/2019	10.20	Put	Bond Future	842.6300	0.8426	761.5700	0.7616	(9.620)	0	0	0
2019/02/27	2040	02/05/2019	10.20	Call	Bond Future	4,076.0800	4.0761	4,269.1400	4.2691	4.736	0	0	1,150
2019/02/27	2040	02/05/2019	9.60	Put	Bond Future	2,914.9700	2.9150	2,732.2400	2.7322	(6.269)	0	0	0
2019/02/27	2040	02/05/2019	9.89	Put	Bond Future	1,671.0900	1.6711	1,540.5200	1.5405	(7.813)	0	0	0
2019/02/27	2040	02/05/2019	9.88	Call	Bond Future	2,370.2400	2.3702	2,512.0300	2.5120	5.982	0	0	0
2019/02/27	2040	01/08/2019	10.36	Call	Bond Future	5,578.5600	5.5786	5,766.9500	5.7670	3.377	0	0	0
2019/02/27	2040	01/08/2019	10.37	Put	Bond Future	1,610.5200	1.6105	1,521.1300	1.5211	(5.550)	0	0	0
2019/02/27	2040	01/08/2019			Bond Future	9.8619	92.6205	9.8280	92.8992	(0.344)	0.0000	0.0000	0
2019/02/27	2040	01/08/2019	10.36	Put	Bond Future	1,631.9900	1.6320	1,541.7000	1.5417	(5.533)	0	0	0
2019/02/27	2040	01/08/2019	10.37	Call	Bond Future	5,633.5400	5.6335	5,822.8300	5.8228	3.360	0	0	0
2019/02/27	2040	01/08/2019	10.38	Call	Bond Future	5,688.8800	5.6889	5,879.0600	5.8791	3.343	0	0	0
2019/02/27	2040	01/08/2019	10.38	Put	Bond Future	1,589.5300	1.5895	1,501.0300	1.5010	(5.568)	0	0	0
2019/02/27	2040	07/11/2019	10.03	Call	Bond Future	4,310.9300	4.3109	4,463.4900	4.4635	3.539	0	0	0
2019/02/27	2040	07/11/2019	10.04	Put	Bond Future	3,366.7000	3.3667	3,236.2100	3.2362	(3.876)	0	0	0
2019/02/27	2040	07/11/2019			Bond Future	9.9170	94.5763	9.8821	94.8603	(0.352)	0.0000	0.0000	0
2019/02/27	2040	07/11/2019	10.03	Put	Bond Future	3,401.6700	3.4017	3,270.2500	3.2702	(3.863)	0	0	0
2019/02/27	2040	07/11/2019	10.04	Call	Bond Future	4,355.7600	4.3558	4,509.2500	4.5093	3.524	0	0	0
2019/02/27	2040	07/11/2019	10.05	Call	Bond Future	4,400.7900	4.4008	4,555.2000	4.5552	3.509	0	0	0
2019/02/27	2040	07/11/2019	10.05	Put	Bond Future	3,332.0500	3.3320	3,202.4800	3.2025	(3.889)	0	0	0
2019/02/27	2044	02/05/2019	9.90	Call	Bond Future	2,447.8800	2.4479	2,593.6000	2.5936	5.953	0	0	0
2019/02/27	2044	02/05/2019			Bond Future	9.8124	92.4798	9.7796	92.7587	(0.334)	0.0000	0.0000	36,480
2019/02/27	2044	02/05/2019	9.90	Put	Bond Future	1,710.3800	1.7104	1,577.1800	1.5772	(7.788)	0	0	0
2019/02/27	2044	02/05/2019	9.91	Call	Bond Future	2,496.2000	2.4962	2,643.7200	2.6437	5.910	0	0	0
2019/02/27	2044	02/05/2019	9.92	Put	Bond Future	1,640.3200	1.6403	1,510.7000	1.5107	(7.902)	0	0	0
2019/02/27	2044	02/05/2019	9.91	Put	Bond Future	1,675.1300	1.6751	1,543.7300	1.5437	(7.844)	0	0	0
2019/02/27	2044	02/05/2019	9.92	Call	Bond Future	2,544.8200	2.5448	2,694.1200	2.6941	5.867	0	0	0
2019/02/27	2044	01/08/2019	9.86	Put	Bond Future	3,240.3100	3.2403	3,093.9600	3.0940	(4.517)	0	0	0
2019/02/27	2044	01/08/2019	10.53	Call	Bond Future	6,589.2600	6.5893	6,794.8100	6.7948	3.119	0	0	0
2019/02/27	2044	01/08/2019	10.40	Put	Bond Future	1,596.2500	1.5963	1,507.3500	1.5074	(5.569)	0	0	0
2019/02/27	2044	01/08/2019			Bond Future	9.8719	89.8489	9.8381	90.1323	(0.342)	0.0000	0.0000	0
2019/02/27	2044	01/08/2019	10.39	Call	Bond Future	5,789.7400	5.7897	5,983.3800	5.9834	3.345	0	0	0
2019/02/27	2044	01/08/2019	10.39	Put	Bond Future	1,617.5000	1.6175	1,527.7000	1.5277	(5.552)	0	0	0
2019/02/27	2044	01/08/2019	9.86	Call	Bond Future	3,140.7300	3.1407	3,277.8200	3.2778	4.365	0	0	100
2019/02/27	2044	01/08/2019	10.53	Put	Bond Future	1,345.7000	1.3457	1,267.8100	1.2678	(5.788)	0	0	100
2019/02/27	2044	01/08/2019	10.40	Call	Bond Future	5,845.7700	5.8458	6,040.3100	6.0403	3.328	0	0	0
2019/02/27	2044	01/08/2019	9.36	Put	Bond Future	5,807.4500	5.8075	5,601.0000	5.6010	(3.555)	0	0	0
2019/02/27	2044	01/08/2019	9.36	Call	Bond Future	1,339.8700	1.3399	1,416.8600	1.4169	5.746	0	0	100
2019/02/27	2044	01/08/2019	10.38	Call	Bond Future	5,733.6500	5.7337	5,926.3900	5.9264	3.362	0	0	0
2019/02/27	2044	01/08/2019	10.38	Put	Bond Future	1,638.8200	1.6388	1,548.1200	1.5481	(5.534)	0	0	0
2019/02/27	2044	07/11/2019	10.07	Put	Bond Future	3,345.5700	3.3456	3,215.2600	3.2153	(3.895)	0	0	0
2019/02/27	2044	07/11/2019			Bond Future	9.9245	91.7461	9.8897	92.0351	(0.350)	0.0000	0.0000	0
2019/02/27	2044	07/11/2019	10.06	Call	Bond Future	4,493.5400	4.4935	4,651.2200	4.6512	3.509	0	0	0
2019/02/27	2044	07/11/2019	10.06	Put	Bond Future	3,380.7900	3.3808	3,249.5400	3.2495	(3.882)	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
2019/02/27	2044	07/11/2019	10.07	Call	Bond Future	4,539.5100	4.5395	4,698.1300	4.6981	3.494	0	0	0
2019/02/27	2044	07/11/2019	10.05	Call	Bond Future	4,447.7800	4.4478	4,604.5000	4.6045	3.524	0	0	0
2019/02/27	2044	07/11/2019	10.05	Put	Bond Future	3,416.3400	3.4163	3,284.1300	3.2841	(3.870)	0	0	0
2019/02/27	2046	02/05/2019			Bond Future	114.9514	114.9514	115.3271	115.3271	0.327	0.0000	0.0000	12,523
2019/02/27	2046	01/08/2019			Bond Future	117.1540	117.1540	117.5361	117.5361	0.326	0.0000	0.0000	0
2019/02/27	2046	07/11/2019			Bond Future	117.9154	117.9154	118.3050	118.3050	0.330	0.0000	0.0000	0
2019/02/27	2050	02/05/2019			Bond Future	120.1283	120.1283	120.3163	120.3163	0.157	0.0000	0.0000	10,684
2019/02/27	2050	01/08/2019			Bond Future	120.6122	120.6122	120.8029	120.8029	0.158	0.0000	0.0000	0
2019/02/27	2050	07/11/2019			Bond Future	123.1881	123.1881	123.3821	123.3821	0.157	0.0000	0.0000	0
2019/02/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	AL37	02/05/2019			Index Future	631.1110	631.1110	630.8430	630.8430	(0.042)	0.0000	0.0000	0
2019/02/27	AL37	01/08/2019			Index Future	643.0470	643.0470	642.7720	642.7720	(0.043)	0.0000	0.0000	0
2019/02/27	AL37	07/11/2019			Index Future	656.6150	656.6150	656.3330	656.3330	(0.043)	0.0000	0.0000	0
2019/02/27	AL7T	02/05/2019			Index Future	728.7010	728.7010	729.2290	729.2290	0.072	0.0000	0.0000	0
2019/02/27	AL7T	01/08/2019			Index Future	742.4830	742.4830	743.0180	743.0180	0.072	0.0000	0.0000	0
2019/02/27	AL7T	07/11/2019			Index Future	758.1480	758.1480	758.6940	758.6940	0.072	0.0000	0.0000	0
2019/02/27	ALBI	02/05/2019			Index Future	659.3000	659.3000	660.4790	660.4790	0.179	0.0000	0.0000	903
2019/02/27	ALBI	01/08/2019			Index Future	671.7690	671.7690	672.9690	672.9690	0.179	0.0000	0.0000	0
2019/02/27	ALBI	07/11/2019			Index Future	685.9420	685.9420	687.1660	687.1660	0.178	0.0000	0.0000	0
2019/02/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	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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2019/02/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/27	ES33	02/05/2019			Bond Future	10.9345	76.4623	10.8948	76.6952	(0.364)	0.0000	0.0000	350
2019/02/27	ES33	01/08/2019			Bond Future	11.0372	77.9089	10.9961	78.1455	(0.372)	0.0000	0.0000	0
2019/02/27	ES33	07/11/2019			Bond Future	11.1451	75.7569	11.1025	75.9981	(0.382)	0.0000	0.0000	0
2019/02/27	ES42	02/05/2019			Bond Future	11.1804	78.2682	11.1459	78.4986	(0.308)	0.0000	0.0000	4,919
2019/02/27	ES42	01/08/2019			Bond Future	11.2809	79.7495	11.2453	79.9836	(0.315)	0.0000	0.0000	0
2019/02/27	ES42	07/11/2019			Bond Future	11.3866	77.1665	11.3497	77.4052	(0.324)	0.0000	0.0000	0
2019/02/27	GOVI	02/05/2019	647.87	Call	GOVI	49,010.0000	4.9010	61,240.0000	6.1240	24.954	0	0	0
2019/02/27	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/27	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/27	GOVI	02/05/2019			GOVI	652.7710	652.7710	653.9940	653.9940	0.187	0.0000	0.0000	445
2019/02/27	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/27	GOVI	02/05/2019	647.88	Call	GOVI	48,910.0000	4.8910	61,140.0000	6.1140	25.005	0	0	0
2019/02/27	GOVI	02/05/2019	647.86	Call	GOVI	49,110.0000	4.9110	61,340.0000	6.1340	24.903	0	0	0
2019/02/27	GOVI	01/08/2019	638.68	Call	GOVI	264,360.0000	26.4360	276,810.0000	27.6810	4.709	0	0	0
2019/02/27	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/27	GOVI	01/08/2019			GOVI	665.1160	665.1160	666.3610	666.3610	0.187	0.0000	0.0000	0
2019/02/27	GOVI	01/08/2019	638.69	Call	GOVI	264,260.0000	26.4260	276,710.0000	27.6710	4.711	0	0	0
2019/02/27	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/27	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/27	GOVI	01/08/2019	638.67	Call	GOVI	264,460.0000	26.4460	276,910.0000	27.6910	4.708	0	0	0
2019/02/27	GOVI	07/11/2019	672.90	Call	GOVI	62,490.0000	6.2490	75,190.0000	7.5190	20.323	0	0	0
2019/02/27	GOVI	07/11/2019			GOVI	679.1490	679.1490	680.4190	680.4190	0.187	0.0000	0.0000	0
2019/02/27	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/27	GOVI	07/11/2019	672.91	Call	GOVI	62,390.0000	6.2390	75,090.0000	7.5090	20.356	0	0	0
2019/02/27	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/27	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/27	GOVI	07/11/2019	672.92	Call	GOVI	62,290.0000	6.2290	74,990.0000	7.4990	20.389	0	0	0
2019/02/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/27	IGOV	02/05/2019			Index Future	257.8440	257.8440	258.2630	258.2630	0.163	0.0000	0.0000	735
2019/02/27	IGOV	01/08/2019			Index Future	262.7840	262.7840	263.2090	263.2090	0.162	0.0000	0.0000	0
2019/02/27	IGOV	07/11/2019			Index Future	268.3940	268.3940	268.8280	268.8280	0.162	0.0000	0.0000	0
2019/02/27	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/27	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/27	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/02/27	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/27	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/27	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/02/27	IS02	20/12/2019			Interest Rate Swap	102.7800	102.7800	102.7800	102.7800	0.000	0.0000	0.0000	0
2019/02/27	IS02	23/03/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2019/02/27	IS02	22/06/2020			Interest Rate Swap	102.3000	102.3000	102.3000	102.3000	0.000	0.0000	0.0000	0

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2019/02/27	IS02	21/09/2020			Interest Rate Swap	99.2500	99.2500	99.2500	99.2500	0.000	0.0000	0.0000	0
2019/02/27	IS05	17/12/2020			Interest Rate Swap	96.0000	96.0000	96.0000	96.0000	0.000	0.0000	0.0000	0
2019/02/27	IS05	16/03/2021			Interest Rate Swap	95.1200	95.1200	95.1200	95.1200	0.000	0.0000	0.0000	0
2019/02/27	IS05	15/06/2021			Interest Rate Swap	94.1900	94.1900	94.2000	94.2000	0.011	0.0000	0.0000	0
2019/02/27	IS05	21/09/2021			Interest Rate Swap	94.2400	94.2400	94.2500	94.2500	0.011	0.0000	0.0000	0
2019/02/27	IS05	21/12/2021			Interest Rate Swap	96.3400	96.3400	96.3500	96.3500	0.010	0.0000	0.0000	51
2019/02/27	IS05	15/03/2022			Interest Rate Swap	96.3800	96.3800	96.4000	96.4000	0.021	0.0000	0.0000	0
2019/02/27	IS05	21/06/2022			Interest Rate Swap	97.4800	97.4800	97.4900	97.4900	0.010	0.0000	0.0000	0
2019/02/27	IS05	20/09/2022			Interest Rate Swap	101.3200	101.3200	101.3300	101.3300	0.010	0.0000	0.0000	0
2019/02/27	IS05	20/12/2022			Interest Rate Swap	102.4900	102.4900	102.5000	102.5000	0.010	0.0000	0.0000	0
2019/02/27	IS05	22/03/2023			Interest Rate Swap	95.7500	95.7500	95.7600	95.7600	0.010	0.0000	0.0000	0
2019/02/27	IS05	20/06/2023			Interest Rate Swap	101.7400	101.7400	101.7600	101.7600	0.020	0.0000	0.0000	0
2019/02/27	IS05	19/09/2023			Interest Rate Swap	97.1400	97.1400	97.1700	97.1700	0.031	0.0000	0.0000	0
2019/02/27	IS10	17/12/2025			Interest Rate Swap	93.3300	93.3300	93.4000	93.4000	0.075	0.0000	0.0000	0
2019/02/27	IS10	16/03/2026			Interest Rate Swap	90.2700	90.2700	90.3500	90.3500	0.089	0.0000	0.0000	0
2019/02/27	IS10	15/06/2026			Interest Rate Swap	88.9800	88.9800	89.0500	89.0500	0.079	0.0000	0.0000	0
2019/02/27	IS10	21/09/2026			Interest Rate Swap	91.1600	91.1600	91.2100	91.2100	0.055	0.0000	0.0000	0
2019/02/27	IS10	21/12/2026			Interest Rate Swap	94.9800	94.9800	95.0200	95.0200	0.042	0.0000	0.0000	0
2019/02/27	IS10	15/03/2027			Interest Rate Swap	93.5300	93.5300	93.5600	93.5600	0.032	0.0000	0.0000	0
2019/02/27	IS10	21/06/2027			Interest Rate Swap	95.6000	95.6000	95.6300	95.6300	0.031	0.0000	0.0000	0
2019/02/27	IS10	20/09/2027			Interest Rate Swap	101.0800	101.0800	101.1000	101.1000	0.020	0.0000	0.0000	0
2019/02/27	IS10	20/12/2027			Interest Rate Swap	101.4200	101.4200	101.4500	101.4500	0.030	0.0000	0.0000	0
2019/02/27	IS10	22/03/2028			Interest Rate Swap	94.8500	94.8500	94.8800	94.8800	0.032	0.0000	0.0000	0
2019/02/27	IS10	20/06/2028			Interest Rate Swap	102.1000	102.1000	102.1300	102.1300	0.029	0.0000	0.0000	0
2019/02/27	IS10	19/09/2028			Interest Rate Swap	95.6000	95.6000	95.6300	95.6300	0.031	0.0000	0.0000	0
2019/02/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/27	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/27	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/27	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/27	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/02/27	R023	02/05/2019	8.45	Call	Bond Future	2,335.7300	2.3357	2,288.7600	2.2888	(2.011)	0	0	0
2019/02/27	R023	02/05/2019	8.44	Put	Bond Future	45.7900	0.0458	47.5700	0.0476	3.887	0	0	0
2019/02/27	R023	02/05/2019			Bond Future	7.7356	101.4618	7.7505	101.4132	0.194	0.0000	0.0000	68,040
2019/02/27	R023	02/05/2019	8.46	Call	Bond Future	2,365.9000	2.3659	2,318.8600	2.3189	(1.988)	0	0	0
2019/02/27	R023	02/05/2019	8.46	Put	Bond Future	42.8400	0.0428	44.4800	0.0445	3.828	0	0	0
2019/02/27	R023	02/05/2019	8.45	Put	Bond Future	44.2900	0.0443	46.0000	0.0460	3.861	0	0	0
2019/02/27	R023	02/05/2019	8.44	Call	Bond Future	2,305.6100	2.3056	2,258.7100	2.2587	(2.034)	0	0	0
2019/02/27	R023	01/08/2019	8.95	Call	Bond Future	3,790.0800	3.7901	3,743.2700	3.7433	(1.235)	0	0	0
2019/02/27	R023	01/08/2019			Bond Future	7.7365	103.3813	7.7529	103.3309	0.212	0.0000	0.0000	0
2019/02/27	R023	01/08/2019	8.93	Call	Bond Future	3,735.3300	3.7353	3,688.6400	3.6886	(1.250)	0	0	0
2019/02/27	R023	01/08/2019	8.93	Put	Bond Future	153.8300	0.1538	157.5100	0.1575	2.392	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
2019/02/27	R023	01/08/2019	8.95	Put	Bond Future	149.9200	0.1499	153.4800	0.1535	2.375	0	0	0
2019/02/27	R023	01/08/2019	8.94	Call	Bond Future	3,762.7500	3.7627	3,716.0000	3.7160	(1.242)	0	0	0
2019/02/27	R023	01/08/2019	8.94	Put	Bond Future	151.9200	0.1519	155.5400	0.1555	2.383	0	0	0
2019/02/27	R023	07/11/2019	7.98	Call	Bond Future	1,525.4300	1.5254	1,491.8000	1.4918	(2.205)	0	0	0
2019/02/27	R023	07/11/2019			Bond Future	7.7212	101.6278	7.7393	101.5758	0.235	0.0000	0.0000	0
2019/02/27	R023	07/11/2019	7.98	Put	Bond Future	786.6600	0.7867	805.0200	0.8050	2.334	0	0	0
2019/02/27	R023	07/11/2019	7.99	Call	Bond Future	1,544.7600	1.5448	1,510.9400	1.5109	(2.189)	0	0	0
2019/02/27	R023	07/11/2019	8.00	Call	Bond Future	1,564.1900	1.5642	1,530.1800	1.5302	(2.174)	0	0	0
2019/02/27	R023	07/11/2019	8.00	Put	Bond Future	768.6200	0.7686	786.6000	0.7866	2.339	0	0	0
2019/02/27	R023	07/11/2019	7.99	Put	Bond Future	777.5900	0.7776	795.7600	0.7958	2.337	0	0	0
2019/02/27	R035	02/05/2019	9.74	Put	Bond Future	1,533.0200	1.5330	1,413.6400	1.4136	(7.787)	0	0	0
2019/02/27	R035	02/05/2019			Bond Future	9.6419	95.4556	9.6091	95.7077	(0.340)	0.0000	0.0000	78,221
2019/02/27	R035	02/05/2019	9.74	Call	Bond Future	2,280.5200	2.2805	2,413.3300	2.4133	5.824	0	0	0
2019/02/27	R035	02/05/2019	9.75	Call	Bond Future	2,324.8500	2.3249	2,459.2600	2.4593	5.781	0	0	0
2019/02/27	R035	02/05/2019	9.75	Put	Bond Future	1,501.6300	1.5016	1,383.8500	1.3838	(7.843)	0	0	0
2019/02/27	R035	02/05/2019	9.73	Call	Bond Future	2,236.6100	2.2366	2,367.8100	2.3678	5.866	0	0	0
2019/02/27	R035	02/05/2019	9.73	Put	Bond Future	1,564.9200	1.5649	1,443.9300	1.4439	(7.731)	0	0	0
2019/02/27	R035	01/08/2019	10.23	Call	Bond Future	5,264.7000	5.2647	5,441.3700	5.4414	3.356	0	0	0
2019/02/27	R035	01/08/2019	10.22	Put	Bond Future	1,401.4300	1.4014	1,321.0900	1.3211	(5.733)	0	0	0
2019/02/27	R035	01/08/2019			Bond Future	9.7003	97.2614	9.6665	97.5175	(0.348)	0.0000	0.0000	0
2019/02/27	R035	01/08/2019	10.24	Call	Bond Future	5,316.0500	5.3161	5,493.5700	5.4936	3.339	0	0	0
2019/02/27	R035	01/08/2019	10.24	Put	Bond Future	1,362.1400	1.3621	1,283.4900	1.2835	(5.774)	0	0	0
2019/02/27	R035	01/08/2019	10.23	Put	Bond Future	1,381.7700	1.3818	1,302.2700	1.3023	(5.753)	0	0	0
2019/02/27	R035	01/08/2019	10.22	Call	Bond Future	5,213.2900	5.2133	5,389.1200	5.3891	3.373	0	0	0
2019/02/27	R035	07/11/2019	9.88	Call	Bond Future	4,014.2900	4.0143	4,154.6400	4.1546	3.496	0	0	0
2019/02/27	R035	07/11/2019	9.89	Call	Bond Future	4,055.5100	4.0555	4,196.7100	4.1967	3.482	0	0	0
2019/02/27	R035	07/11/2019	9.87	Put	Bond Future	3,157.3300	3.1573	3,035.7400	3.0357	(3.851)	0	0	0
2019/02/27	R035	07/11/2019			Bond Future	9.7599	94.8075	9.7250	95.0686	(0.358)	0.0000	0.0000	0
2019/02/27	R035	07/11/2019	9.89	Put	Bond Future	3,092.8000	3.0928	2,972.9200	2.9729	(3.876)	0	0	0
2019/02/27	R035	07/11/2019	9.87	Call	Bond Future	3,972.9600	3.9730	4,112.4500	4.1125	3.511	0	0	0
2019/02/27	R035	07/11/2019	9.88	Put	Bond Future	3,125.0800	3.1251	3,004.3500	3.0044	(3.863)	0	0	0
2019/02/27	R186	02/05/2019	9.02	Call	Bond Future	2,520.7200	2.5207	2,565.6300	2.5656	1.782	0	0	0
2019/02/27	R186	02/05/2019	9.01	Put	Bond Future	566.6900	0.5667	538.6600	0.5387	(4.946)	0	0	0
2019/02/27	R186	02/05/2019	10.07	Call	Bond Future	7,777.4800	7.7775	7,847.5800	7.8476	0.901	0	0	0
2019/02/27	R186	02/05/2019	9.96	Put	Bond Future	35.2300	0.0352	31.9100	0.0319	(9.424)	0	0	90
2019/02/27	R186	02/05/2019	9.75	Call	Bond Future	6,101.2300	6.1012	6,168.0700	6.1681	1.096	0	0	0
2019/02/27	R186	02/05/2019	9.25	Put	Bond Future	288.1900	0.2882	270.6100	0.2706	(6.100)	0	0	0
2019/02/27	R186	02/05/2019	8.65	Put	Bond Future	1,358.7500	1.3588	1,311.8900	1.3119	(3.449)	0	0	0
2019/02/27	R186	02/05/2019			Bond Future	8.6792	113.9329	8.6668	114.0054	(0.143)	0.0000	0.0000	88,955
2019/02/27	R186	02/05/2019	9.03	Call	Bond Future	2,563.3100	2.5633	2,608.7100	2.6087	1.771	0	0	0
2019/02/27	R186	02/05/2019	9.03	Put	Bond Future	537.2200	0.5372	510.1600	0.5102	(5.037)	0	0	0
2019/02/27	R186	02/05/2019	8.65	Call	Bond Future	1,187.8200	1.1878	1,213.4200	1.2134	2.155	0	0	3,250
2019/02/27	R186	02/05/2019	9.02	Put	Bond Future	551.7200	0.5517	524.1700	0.5242	(4.993)	0	0	0
2019/02/27	R186	02/05/2019	9.01	Call	Bond Future	2,478.5700	2.4786	2,523.0000	2.5230	1.793	0	0	0
2019/02/27	R186	02/05/2019	9.30	Call	Bond Future	3,802.8600	3.8029	3,859.4700	3.8595	1.489	0	0	200
2019/02/27	R186	02/05/2019	10.07	Put	Bond Future	23.4000	0.0234	21.0400	0.0210	(10.085)	0	0	200

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2019/02/27	R186	02/05/2019	9.96	Call	Bond Future	7,202.5400	7.2025	7,271.6800	7.2717	0.960	0	0	0
2019/02/27	R186	02/05/2019	9.20	Put	Bond Future	333.7600	0.3338	314.2300	0.3142	(5.852)	0	0	0
2019/02/27	R186	02/05/2019	9.75	Put	Bond Future	66.4100	0.0664	60.7900	0.0608	(8.463)	0	0	7,000
2019/02/27	R186	02/05/2019	10.02	Put	Bond Future	28.7500	0.0288	25.9500	0.0260	(9.739)	0	0	3,250
2019/02/27	R186	02/05/2019	9.25	Call	Bond Future	3,560.2300	3.5602	3,615.1100	3.6151	1.541	0	0	3,250
2019/02/27	R186	02/05/2019	8.90	Call	Bond Future	2,036.0700	2.0361	2,074.9100	2.0749	1.908	0	0	0
2019/02/27	R186	02/05/2019	8.70	Put	Bond Future	1,217.3100	1.2173	1,173.0600	1.1731	(3.635)	0	0	0
2019/02/27	R186	02/05/2019	8.70	Call	Bond Future	1,338.7600	1.3388	1,366.9700	1.3670	2.107	0	0	200
2019/02/27	R186	02/05/2019	9.30	Put	Bond Future	250.2600	0.2503	234.4100	0.2344	(6.333)	0	0	0
2019/02/27	R186	02/05/2019	9.20	Call	Bond Future	3,324.2800	3.3243	3,377.2100	3.3772	1.592	0	0	90
2019/02/27	R186	02/05/2019	8.62	Put	Bond Future	1,448.9800	1.4490	1,400.5700	1.4006	(3.341)	0	0	0
2019/02/27	R186	02/05/2019	8.62	Call	Bond Future	1,102.1400	1.1021	1,126.1900	1.1262	2.182	0	0	90
2019/02/27	R186	02/05/2019	8.50	Put	Bond Future	1,851.3200	1.8513	1,797.0400	1.7970	(2.932)	0	0	0
2019/02/27	R186	02/05/2019	8.50	Call	Bond Future	797.1800	0.7972	815.3600	0.8154	2.281	0	0	7,000
2019/02/27	R186	02/05/2019	9.00	Put	Bond Future	581.9900	0.5820	553.4700	0.5535	(4.900)	0	0	7,500
2019/02/27	R186	02/05/2019	9.00	Call	Bond Future	2,436.7100	2.4367	2,480.6500	2.4806	1.803	0	0	7,000
2019/02/27	R186	02/05/2019	10.02	Call	Bond Future	7,516.6600	7.5167	7,586.3200	7.5863	0.927	0	0	0
2019/02/27	R186	02/05/2019	8.80	Put	Bond Future	966.0800	0.9661	927.1600	0.9272	(4.029)	0	0	0
2019/02/27	R186	02/05/2019	8.80	Call	Bond Future	1,669.2700	1.6693	1,702.8100	1.7028	2.009	0	0	7,500
2019/02/27	R186	02/05/2019	9.05	Call	Bond Future	2,649.0200	2.6490	2,695.3700	2.6954	1.750	0	0	0
2019/02/27	R186	02/05/2019	9.05	Put	Bond Future	508.8900	0.5089	482.7800	0.4828	(5.131)	0	0	3,250
2019/02/27	R186	02/05/2019	8.90	Put	Bond Future	755.1300	0.7551	721.5100	0.7215	(4.452)	0	0	4,250
2019/02/27	R186	01/08/2019	10.08	Put	Bond Future	269.1700	0.2692	259.1600	0.2592	(3.719)	0	0	6,000
2019/02/27	R186	01/08/2019	9.54	Call	Bond Future	5,090.0800	5.0901	5,144.2800	5.1443	1.065	0	0	0
2019/02/27	R186	01/08/2019			Bond Future	8.7279	110.7886	8.7151	110.8615	(0.147)	0.0000	0.0000	0
2019/02/27	R186	01/08/2019	8.30	Put	Bond Future	3,352.6600	3.3527	3,296.9900	3.2970	(1.660)	0	0	0
2019/02/27	R186	01/08/2019	8.30	Call	Bond Future	886.6000	0.8866	903.9000	0.9039	1.951	0	0	6,000
2019/02/27	R186	01/08/2019	9.05	Put	Bond Future	1,238.0200	1.2380	1,206.5400	1.2065	(2.543)	0	0	0
2019/02/27	R186	01/08/2019	9.05	Call	Bond Future	3,048.1700	3.0482	3,089.6600	3.0897	1.361	0	0	6,000
2019/02/27	R186	01/08/2019	9.52	Call	Bond Future	4,999.8200	4.9998	5,053.6100	5.0536	1.076	0	0	0
2019/02/27	R186	01/08/2019	9.52	Put	Bond Future	617.3500	0.6173	598.1700	0.5982	(3.107)	0	0	0
2019/02/27	R186	01/08/2019	10.08	Call	Bond Future	7,613.1900	7.6132	7,676.1500	7.6762	0.827	0	0	0
2019/02/27	R186	01/08/2019	9.54	Put	Bond Future	599.9300	0.5999	581.1600	0.5812	(3.129)	0	0	0
2019/02/27	R186	01/08/2019	9.53	Call	Bond Future	5,044.9100	5.0449	5,098.9000	5.0989	1.070	0	0	0
2019/02/27	R186	01/08/2019	9.53	Put	Bond Future	608.5800	0.6086	589.6000	0.5896	(3.119)	0	0	0
2019/02/27	R186	07/11/2019	8.94	Call	Bond Future	2,962.5000	2.9625	3,000.0400	3.0000	1.267	0	0	0
2019/02/27	R186	07/11/2019			Bond Future	8.7686	113.1276	8.7552	113.2014	(0.153)	0.0000	0.0000	0
2019/02/27	R186	07/11/2019	8.94	Put	Bond Future	2,023.8800	2.0239	1,987.6000	1.9876	(1.793)	0	0	0
2019/02/27	R186	07/11/2019	8.95	Call	Bond Future	2,995.8300	2.9958	3,033.6300	3.0336	1.262	0	0	0
2019/02/27	R186	07/11/2019	8.96	Put	Bond Future	1,981.8800	1.9819	1,946.1000	1.9461	(1.805)	0	0	0
2019/02/27	R186	07/11/2019	8.95	Put	Bond Future	2,002.7800	2.0028	1,966.7600	1.9668	(1.799)	0	0	0
2019/02/27	R186	07/11/2019	8.96	Call	Bond Future	3,029.3400	3.0293	3,067.3800	3.0674	1.256	0	0	0
2019/02/27	R197	02/05/2019			Bond Future	303.3024	303.3024	303.3308	303.3308	0.009	0.0000	0.0000	2,350
2019/02/27	R197	01/08/2019			Bond Future	301.5580	301.5580	301.5847	301.5847	0.009	0.0000	0.0000	0
2019/02/27	R197	07/11/2019			Bond Future	307.9984	307.9984	308.0241	308.0241	0.008	0.0000	0.0000	0
2019/02/27	R202	02/05/2019			Bond Future	234.2545	234.2545	235.0756	235.0756	0.350	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
2019/02/27	R202	01/08/2019			Bond Future	234.7297	234.7297	235.5649	235.5649	0.356	0.0000	0.0000	0
2019/02/27	R202	07/11/2019			Bond Future	239.7424	239.7424	240.5943	240.5943	0.355	0.0000	0.0000	0
2019/02/27	R207	02/05/2019	7.63	Call	Bond Future	978.2900	0.9783	979.7100	0.9797	0.145	0	0	0
2019/02/27	R207	02/05/2019			Bond Future	6.1627	102.9543	6.1606	102.9558	(0.034)	0.0000	0.0000	6,038
2019/02/27	R207	02/05/2019	7.61	Call	Bond Future	965.0600	0.9651	966.4800	0.9665	0.147	0	0	0
2019/02/27	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/27	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/27	R207	02/05/2019	7.62	Call	Bond Future	971.6800	0.9717	973.1000	0.9731	0.146	0	0	0
2019/02/27	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/27	R207	01/08/2019	7.34	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/02/27	R207	01/08/2019	7.33	Call	Bond Future	900.6100	0.9006	901.2700	0.9013	0.073	0	0	0
2019/02/27	R207	01/08/2019			Bond Future	5.2609	101.2606	5.2594	101.2612	(0.029)	0.0000	0.0000	0
2019/02/27	R207	01/08/2019	7.34	Call	Bond Future	904.9300	0.9049	905.5900	0.9056	0.073	0	0	0
2019/02/27	R207	01/08/2019	7.33	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/02/27	R207	01/08/2019	7.35	Call	Bond Future	909.2400	0.9092	909.9000	0.9099	0.073	0	0	0
2019/02/27	R207	01/08/2019	7.35	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/02/27	R207	07/11/2019	2.08	Put	Bond Future	1.4300	0.0014	1.4100	0.0014	(1.399)	0	0	0
2019/02/27	R207	07/11/2019			Bond Future	1.2504	103.3983	1.2498	103.3984	(0.049)	0.0000	0.0000	0
2019/02/27	R207	07/11/2019	2.07	Call	Bond Future	149.5700	0.1496	149.6700	0.1497	0.067	0	0	0
2019/02/27	R207	07/11/2019	2.07	Put	Bond Future	1.5100	0.0015	1.4900	0.0015	(1.325)	0	0	0
2019/02/27	R207	07/11/2019	2.08	Call	Bond Future	151.2900	0.1513	151.3900	0.1514	0.066	0	0	0
2019/02/27	R207	07/11/2019	2.06	Call	Bond Future	147.8400	0.1478	147.9400	0.1479	0.068	0	0	0
2019/02/27	R207	07/11/2019	2.06	Put	Bond Future	1.5900	0.0016	1.5700	0.0016	(1.258)	0	0	0
2019/02/27	R208	02/05/2019	8.03	Put	Bond Future	2.2800	0.0023	2.0200	0.0020	(11.404)	0	0	0
2019/02/27	R208	02/05/2019	8.02	Call	Bond Future	1,965.4600	1.9655	1,981.2800	1.9813	0.805	0	0	0
2019/02/27	R208	02/05/2019			Bond Future	6.8841	100.4383	6.8749	100.4544	(0.134)	0.0000	0.0000	13,646
2019/02/27	R208	02/05/2019	8.03	Call	Bond Future	1,982.3700	1.9824	1,998.2100	1.9982	0.799	0	0	0
2019/02/27	R208	02/05/2019	8.02	Put	Bond Future	2.4300	0.0024	2.1500	0.0022	(11.523)	0	0	0
2019/02/27	R208	02/05/2019	8.04	Call	Bond Future	1,999.2800	1.9993	2,015.1300	2.0151	0.793	0	0	0
2019/02/27	R208	02/05/2019	8.04	Put	Bond Future	2.1400	0.0021	1.8900	0.0019	(11.682)	0	0	0
2019/02/27	R208	01/08/2019	8.16	Call	Bond Future	2,148.5700	2.1486	2,163.2600	2.1633	0.684	0	0	0
2019/02/27	R208	01/08/2019	8.17	Put	Bond Future	19.2300	0.0192	18.3100	0.0183	(4.784)	0	0	0
2019/02/27	R208	01/08/2019			Bond Future	6.7567	102.3386	6.7465	102.3542	(0.150)	0.0000	0.0000	0
2019/02/27	R208	01/08/2019	8.16	Put	Bond Future	19.8300	0.0198	18.8800	0.0189	(4.791)	0	0	0
2019/02/27	R208	01/08/2019	8.17	Call	Bond Future	2,162.9200	2.1629	2,177.6400	2.1776	0.681	0	0	0
2019/02/27	R208	01/08/2019	8.15	Call	Bond Future	2,134.2400	2.1342	2,148.9100	2.1489	0.687	0	0	0
2019/02/27	R208	01/08/2019	8.15	Put	Bond Future	20.4500	0.0204	19.4800	0.0195	(4.743)	0	0	0
2019/02/27	R208	07/11/2019	6.82	Put	Bond Future	206.7800	0.2068	201.0500	0.2011	(2.771)	0	0	0
2019/02/27	R208	07/11/2019	6.83	Call	Bond Future	617.2000	0.6172	626.9100	0.6269	1.573	0	0	0
2019/02/27	R208	07/11/2019			Bond Future	6.5125	101.0925	6.5007	101.1079	(0.181)	0.0000	0.0000	0
2019/02/27	R208	07/11/2019	6.84	Call	Bond Future	626.8200	0.6268	636.6000	0.6366	1.560	0	0	0
2019/02/27	R208	07/11/2019	6.84	Put	Bond Future	200.3100	0.2003	194.7100	0.1947	(2.796)	0	0	0
2019/02/27	R208	07/11/2019	6.82	Call	Bond Future	607.3200	0.6073	616.9700	0.6170	1.589	0	0	0
2019/02/27	R208	07/11/2019	6.83	Put	Bond Future	203.6700	0.2037	198.0000	0.1980	(2.784)	0	0	0
2019/02/27	R209	02/05/2019	9.70	Put	Bond Future	1,296.4500	1.2965	1,182.1600	1.1822	(8.816)	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
2019/02/27	R209	02/05/2019			Bond Future	9.5985	72.8889	9.5607	73.1369	(0.394)	0.0000	0.0000	102,074
2019/02/27	R209	02/05/2019	9.69	Call	Bond Future	1,919.1300	1.9191	2,051.3000	2.0513	6.887	0	0	0
2019/02/27	R209	02/05/2019	9.69	Put	Bond Future	1,323.7800	1.3238	1,207.9100	1.2079	(8.753)	0	0	0
2019/02/27	R209	02/05/2019	10.50	Call	Bond Future	5,774.5800	5.7746	5,994.5300	5.9945	3.809	0	0	0
2019/02/27	R209	02/05/2019	10.71	Call	Bond Future	6,897.2400	6.8972	7,126.9700	7.1270	3.331	0	0	0
2019/02/27	R209	02/05/2019	9.70	Call	Bond Future	1,956.4400	1.9564	2,090.1900	2.0902	6.836	0	0	0
2019/02/27	R209	02/05/2019	10.50	Put	Bond Future	208.7800	0.2088	180.6900	0.1807	(13.454)	0	0	11,560
2019/02/27	R209	02/05/2019	9.35	Put	Bond Future	2,523.2900	2.5233	2,352.6700	2.3527	(6.762)	0	0	0
2019/02/27	R209	02/05/2019	9.35	Call	Bond Future	869.0400	0.8690	946.4600	0.9465	8.909	0	0	760
2019/02/27	R209	02/05/2019	10.71	Put	Bond Future	126.2900	0.1263	107.9800	0.1080	(14.498)	0	0	760
2019/02/27	R209	02/05/2019	9.68	Call	Bond Future	1,882.1800	1.8822	2,012.7600	2.0128	6.938	0	0	0
2019/02/27	R209	02/05/2019	9.68	Put	Bond Future	1,351.5600	1.3516	1,234.1000	1.2341	(8.691)	0	0	0
2019/02/27	R209	02/05/2019	9.95	Put	Bond Future	749.4500	0.7494	671.5500	0.6716	(10.394)	0	0	0
2019/02/27	R209	02/05/2019	9.95	Call	Bond Future	2,998.1500	2.9981	3,168.2900	3.1683	5.675	0	0	760
2019/02/27	R209	01/08/2019	10.15	Put	Bond Future	1,309.9400	1.3099	1,229.1100	1.2291	(6.171)	0	0	0
2019/02/27	R209	01/08/2019	9.30	Call	Bond Future	1,442.2800	1.4423	1,529.3000	1.5293	6.034	0	0	7,560
2019/02/27	R209	01/08/2019	10.17	Call	Bond Future	4,529.9100	4.5299	4,702.8200	4.7028	3.817	0	0	0
2019/02/27	R209	01/08/2019			Bond Future	9.6508	74.2680	9.6120	74.5201	(0.402)	0.0000	0.0000	0
2019/02/27	R209	01/08/2019	10.15	Call	Bond Future	4,441.9000	4.4419	4,613.2100	4.6132	3.857	0	0	0
2019/02/27	R209	01/08/2019	10.17	Put	Bond Future	1,276.6600	1.2767	1,197.4300	1.1974	(6.206)	0	0	0
2019/02/27	R209	01/08/2019	9.30	Put	Bond Future	3,768.6100	3.7686	3,603.4900	3.6035	(4.381)	0	0	0
2019/02/27	R209	01/08/2019	9.80	Put	Bond Future	2,062.0400	2.0620	1,949.4700	1.9495	(5.459)	0	0	0
2019/02/27	R209	01/08/2019	10.16	Put	Bond Future	1,293.2000	1.2932	1,213.1700	1.2132	(6.189)	0	0	0
2019/02/27	R209	01/08/2019	10.46	Call	Bond Future	5,860.8400	5.8608	6,053.9600	6.0540	3.295	0	0	0
2019/02/27	R209	01/08/2019	10.46	Put	Bond Future	883.6600	0.8837	824.6400	0.8246	(6.679)	0	0	7,560
2019/02/27	R209	01/08/2019	9.80	Call	Bond Future	3,019.6000	3.0196	3,159.1700	3.1592	4.622	0	0	7,560
2019/02/27	R209	01/08/2019	10.16	Call	Bond Future	4,485.8400	4.4858	4,657.9500	4.6580	3.837	0	0	0
2019/02/27	R209	07/11/2019	9.82	Call	Bond Future	3,454.4600	3.4545	3,594.1900	3.5942	4.045	0	0	0
2019/02/27	R209	07/11/2019			Bond Future	9.7012	72.6818	9.6612	72.9389	(0.412)	0.0000	0.0000	0
2019/02/27	R209	07/11/2019	9.80	Call	Bond Future	3,383.1300	3.3831	3,521.1900	3.5212	4.081	0	0	0
2019/02/27	R209	07/11/2019	9.80	Put	Bond Future	2,753.7400	2.7537	2,634.6900	2.6347	(4.323)	0	0	0
2019/02/27	R209	07/11/2019	9.82	Put	Bond Future	2,698.6100	2.6986	2,581.2300	2.5812	(4.350)	0	0	0
2019/02/27	R209	07/11/2019	9.81	Call	Bond Future	3,418.7100	3.4187	3,557.6100	3.5576	4.063	0	0	0
2019/02/27	R209	07/11/2019	9.81	Put	Bond Future	2,726.0500	2.7261	2,607.8400	2.6078	(4.336)	0	0	0
2019/02/27	R210	02/05/2019			Bond Future	186.6590	186.6590	186.5621	186.5621	(0.052)	0.0000	0.0000	2,448
2019/02/27	R210	01/08/2019			Bond Future	190.2356	190.2356	190.1354	190.1354	(0.053)	0.0000	0.0000	0
2019/02/27	R210	07/11/2019			Bond Future	191.6599	191.6599	191.5566	191.5566	(0.054)	0.0000	0.0000	0
2019/02/27	R212	02/05/2019			Bond Future	157.9975	157.9975	157.9134	157.9134	(0.053)	0.0000	0.0000	4,973
2019/02/27	R212	01/08/2019			Bond Future	158.8047	158.8047	158.7179	158.7179	(0.055)	0.0000	0.0000	0
2019/02/27	R212	07/11/2019			Bond Future	162.1963	162.1963	162.1067	162.1067	(0.055)	0.0000	0.0000	0
2019/02/27	R213	02/05/2019	9.49	Call	Bond Future	2,019.3100	2.0193	2,094.7000	2.0947	3.733	0	0	0
2019/02/27	R213	02/05/2019	9.48	Put	Bond Future	1,105.0700	1.1051	1,038.6000	1.0386	(6.015)	0	0	0
2019/02/27	R213	02/05/2019			Bond Future	9.3390	84.7482	9.3165	84.8892	(0.241)	0.0000	0.0000	27,738
2019/02/27	R213	02/05/2019	9.50	Call	Bond Future	2,057.2100	2.0572	2,133.5200	2.1335	3.709	0	0	0
2019/02/27	R213	02/05/2019	9.50	Put	Bond Future	1,057.3500	1.0573	992.7200	0.9927	(6.112)	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
2019/02/27	R213	02/05/2019	9.49	Put	Bond Future	1,081.0700	1.0811	1,015.5200	1.0155	(6.063)	0	0	0
2019/02/27	R213	02/05/2019	9.48	Call	Bond Future	1,981.6200	1.9816	2,056.0900	2.0561	3.758	0	0	0
2019/02/27	R213	01/08/2019	9.99	Put	Bond Future	987.6200	0.9876	944.6400	0.9446	(4.352)	0	0	0
2019/02/27	R213	01/08/2019	9.98	Call	Bond Future	4,520.2600	4.5203	4,619.8100	4.6198	2.202	0	0	0
2019/02/27	R213	01/08/2019			Bond Future	9.3926	86.3514	9.3694	86.4944	(0.247)	0.0000	0.0000	0
2019/02/27	R213	01/08/2019	9.99	Call	Bond Future	4,563.9900	4.5640	4,664.0200	4.6640	2.192	0	0	0
2019/02/27	R213	01/08/2019	9.98	Put	Bond Future	1,002.0400	1.0020	958.5800	0.9586	(4.337)	0	0	0
2019/02/27	R213	01/08/2019	10.00	Call	Bond Future	4,607.8600	4.6079	4,708.3500	4.7083	2.181	0	0	0
2019/02/27	R213	01/08/2019	10.00	Put	Bond Future	973.4000	0.9734	930.8800	0.9309	(4.368)	0	0	0
2019/02/27	R213	07/11/2019	9.59	Put	Bond Future	2,443.0800	2.4431	2,374.7500	2.3747	(2.797)	0	0	0
2019/02/27	R213	07/11/2019	9.58	Call	Bond Future	3,270.4200	3.2704	3,347.1300	3.3471	2.346	0	0	0
2019/02/27	R213	07/11/2019			Bond Future	9.4468	84.6194	9.4229	84.7649	(0.254)	0.0000	0.0000	0
2019/02/27	R213	07/11/2019	9.59	Call	Bond Future	3,305.4500	3.3055	3,382.6300	3.3826	2.335	0	0	0
2019/02/27	R213	07/11/2019	9.58	Put	Bond Future	2,467.9100	2.4679	2,399.1100	2.3991	(2.788)	0	0	0
2019/02/27	R213	07/11/2019	9.60	Call	Bond Future	3,340.6300	3.3406	3,418.2900	3.4183	2.325	0	0	0
2019/02/27	R213	07/11/2019	9.60	Put	Bond Future	2,418.4700	2.4185	2,350.6200	2.3506	(2.805)	0	0	0
2019/02/27	R214	02/05/2019	9.87	Call	Bond Future	2,039.8200	2.0398	2,157.0900	2.1571	5.749	0	0	0
2019/02/27	R214	02/05/2019	9.85	Call	Bond Future	1,962.6600	1.9627	2,077.1100	2.0771	5.831	0	0	0
2019/02/27	R214	02/05/2019			Bond Future	9.7721	71.8763	9.7396	72.0989	(0.333)	0.0000	0.0000	24,163
2019/02/27	R214	02/05/2019	9.85	Put	Bond Future	1,434.0600	1.4341	1,325.9000	1.3259	(7.542)	0	0	0
2019/02/27	R214	02/05/2019	9.87	Put	Bond Future	1,376.4900	1.3765	1,271.1500	1.2711	(7.653)	0	0	0
2019/02/27	R214	02/05/2019	9.86	Call	Bond Future	2,001.0600	2.0011	2,116.9300	2.1169	5.790	0	0	0
2019/02/27	R214	02/05/2019	9.86	Put	Bond Future	1,405.0400	1.4050	1,298.3000	1.2983	(7.597)	0	0	0
2019/02/27	R214	01/08/2019	10.34	Put	Bond Future	1,347.9700	1.3480	1,275.2200	1.2752	(5.397)	0	0	0
2019/02/27	R214	01/08/2019			Bond Future	9.8246	73.2360	9.7912	73.4624	(0.340)	0.0000	0.0000	0
2019/02/27	R214	01/08/2019	10.33	Call	Bond Future	4,655.7400	4.6557	4,808.6000	4.8086	3.283	0	0	0
2019/02/27	R214	01/08/2019	10.33	Put	Bond Future	1,365.4100	1.3654	1,291.9400	1.2919	(5.381)	0	0	0
2019/02/27	R214	01/08/2019	10.34	Call	Bond Future	4,700.9000	4.7009	4,854.4800	4.8545	3.267	0	0	0
2019/02/27	R214	01/08/2019	10.32	Call	Bond Future	4,610.5300	4.6105	4,762.6800	4.7627	3.300	0	0	0
2019/02/27	R214	01/08/2019	10.32	Put	Bond Future	1,382.8900	1.3829	1,308.7100	1.3087	(5.364)	0	0	0
2019/02/27	R214	07/11/2019	10.02	Put	Bond Future	2,844.5900	2.8446	2,739.8500	2.7399	(3.682)	0	0	0
2019/02/27	R214	07/11/2019			Bond Future	9.8781	71.4811	9.8437	71.7118	(0.348)	0.0000	0.0000	0
2019/02/27	R214	07/11/2019	10.01	Call	Bond Future	3,748.1200	3.7481	3,873.3000	3.8733	3.340	0	0	0
2019/02/27	R214	07/11/2019	10.01	Put	Bond Future	2,872.9900	2.8730	2,767.5300	2.7675	(3.671)	0	0	0
2019/02/27	R214	07/11/2019	10.02	Call	Bond Future	3,785.3400	3.7853	3,911.2400	3.9112	3.326	0	0	0
2019/02/27	R214	07/11/2019	10.00	Call	Bond Future	3,711.3000	3.7113	3,835.7500	3.8357	3.353	0	0	0
2019/02/27	R214	07/11/2019	10.00	Put	Bond Future	2,901.8800	2.9019	2,795.6900	2.7957	(3.659)	0	0	0
2019/02/27	R248	02/05/2019	9.90	Put	Bond Future	1,632.9600	1.6330	1,502.5600	1.5026	(7.985)	0	0	0
2019/02/27	R248	02/05/2019			Bond Future	9.7821	91.7147	9.7496	92.0001	(0.333)	0.0000	0.0000	109,879
2019/02/27	R248	02/05/2019	9.90	Call	Bond Future	2,653.9800	2.6540	2,809.0200	2.8090	5.842	0	0	0
2019/02/27	R248	02/05/2019	9.91	Call	Bond Future	2,705.1000	2.7051	2,861.9700	2.8620	5.799	0	0	0
2019/02/27	R248	02/05/2019	9.89	Put	Bond Future	1,668.1200	1.6681	1,535.8900	1.5359	(7.927)	0	0	0
2019/02/27	R248	02/05/2019	9.91	Put	Bond Future	1,598.4000	1.5984	1,469.8300	1.4698	(8.044)	0	0	0
2019/02/27	R248	02/05/2019	9.89	Call	Bond Future	2,603.3100	2.6033	2,756.5200	2.7565	5.885	0	0	0
2019/02/27	R248	01/08/2019	10.35	Call	Bond Future	5,918.4200	5.9184	6,116.8300	6.1168	3.352	0	0	0
2019/02/27	R248	01/08/2019	10.34	Put	Bond Future	1,664.6100	1.6646	1,571.9800	1.5720	(5.565)	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
2019/02/27	R248	01/08/2019			Bond Future	9.8346	93.4497	9.8012	93.7398	(0.340)	0.0000	0.0000	100
2019/02/27	R248	01/08/2019	10.36	Call	Bond Future	5,976.1400	5.9761	6,175.4700	6.1755	3.335	0	0	0
2019/02/27	R248	01/08/2019	10.36	Put	Bond Future	1,620.9500	1.6209	1,530.1700	1.5302	(5.600)	0	0	0
2019/02/27	R248	01/08/2019	10.35	Put	Bond Future	1,642.6400	1.6426	1,550.9400	1.5509	(5.582)	0	0	0
2019/02/27	R248	01/08/2019	10.34	Call	Bond Future	5,860.8600	5.8609	6,058.3400	6.0583	3.369	0	0	0
2019/02/27	R248	07/11/2019	10.02	Call	Bond Future	4,674.3800	4.6744	4,835.3500	4.8354	3.444	0	0	0
2019/02/27	R248	07/11/2019	10.01	Put	Bond Future	3,593.4600	3.5935	3,457.7900	3.4578	(3.775)	0	0	0
2019/02/27	R248	07/11/2019			Bond Future	9.8881	90.9789	9.8537	91.2746	(0.348)	0.0000	0.0000	0
2019/02/27	R248	07/11/2019	10.03	Call	Bond Future	4,721.7200	4.7217	4,883.6400	4.8836	3.429	0	0	0
2019/02/27	R248	07/11/2019	10.03	Put	Bond Future	3,519.9700	3.5200	3,386.2100	3.3862	(3.800)	0	0	0
2019/02/27	R248	07/11/2019	10.02	Put	Bond Future	3,556.4000	3.5564	3,421.6900	3.4217	(3.788)	0	0	0
2019/02/27	R248	07/11/2019	10.01	Call	Bond Future	4,627.5200	4.6275	4,787.5300	4.7875	3.458	0	0	0
Total													918839