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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/02/2019 TO 08/02/2019

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
2019/02/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	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
2019/02/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	2025	07/02/2019			Bond Future	133.5441	133.5441	133.5441	133.5441	0.000	0.0000	0.0000	0
2019/02/08	2025	02/05/2019			Bond Future	135.8839	135.8839	135.7332	135.7332	(0.111)	0.0000	0.0000	691
2019/02/08	2025	01/08/2019			Bond Future	138.4720	138.4720	138.2466	138.2466	(0.163)	0.0000	0.0000	0
2019/02/08	2029	07/02/2019			Bond Future	101.5491	101.5491	101.5491	101.5491	0.000	0.0000	0.0000	0
2019/02/08	2029	02/05/2019			Bond Future	102.2556	102.2556	100.9074	100.9074	(1.318)	0.0000	0.0000	3,020
2019/02/08	2029	01/08/2019			Bond Future	104.2384	104.2384	104.1266	104.1266	(0.107)	0.0000	0.0000	0
2019/02/08	2030	07/02/2019			Bond Future	9.1500	92.4028	9.1500	92.4028	0.000	0.0000	0.0000	0
2019/02/08	2030	02/05/2019	9.41	Call	Bond Future	2,472.7200	2.4727	2,434.3000	2.4343	(1.554)	0	0	0
2019/02/08	2030	02/05/2019	8.90	Put	Bond Future	2,660.3800	2.6604	2,682.3300	2.6823	0.825	0	0	0
2019/02/08	2030	02/05/2019			Bond Future	9.1822	94.1355	9.1893	94.0902	0.077	0.0000	0.0000	47,672
2019/02/08	2030	02/05/2019	9.39	Call	Bond Future	2,391.3300	2.3913	2,353.3500	2.3534	(1.588)	0	0	0
2019/02/08	2030	02/05/2019	9.39	Put	Bond Future	1,079.2200	1.0792	1,086.5500	1.0866	0.679	0	0	0
2019/02/08	2030	02/05/2019	10.20	Call	Bond Future	6,381.8400	6.3818	6,335.9700	6.3360	(0.719)	0	0	0
2019/02/08	2030	02/05/2019	10.20	Put	Bond Future	187.8800	0.1879	187.3200	0.1873	(0.298)	0	0	3,000
2019/02/08	2030	02/05/2019	9.41	Put	Bond Future	1,035.6400	1.0356	1,042.5300	1.0425	0.665	0	0	0
2019/02/08	2030	02/05/2019	8.90	Call	Bond Future	837.4700	0.8375	814.1100	0.8141	(2.789)	0	0	3,000
2019/02/08	2030	02/05/2019	9.40	Call	Bond Future	2,431.8700	2.4319	2,393.6700	2.3937	(1.571)	0	0	3,000
2019/02/08	2030	02/05/2019	9.40	Put	Bond Future	1,057.2500	1.0572	1,064.3600	1.0644	0.672	0	0	0
2019/02/08	2030	01/08/2019	9.15	Put	Bond Future	2,682.6700	2.6827	2,726.2500	2.7263	1.625	0	0	0
2019/02/08	2030	01/08/2019	9.91	Put	Bond Future	1,036.6300	1.0366	1,054.9100	1.0549	1.763	0	0	0
2019/02/08	2030	01/08/2019			Bond Future	9.2368	91.9331	9.2522	91.8374	0.166	0.0000	0.0000	0
2019/02/08	2030	01/08/2019	8.35	Put	Bond Future	6,206.6800	6.2067	6,284.1600	6.2842	1.248	0	0	0
2019/02/08	2030	01/08/2019	8.35	Call	Bond Future	425.5600	0.4256	407.2800	0.4073	(4.296)	0	0	2,025
2019/02/08	2030	01/08/2019	9.92	Call	Bond Future	5,170.1300	5.1701	5,092.4200	5.0924	(1.503)	0	0	0
2019/02/08	2030	01/08/2019	9.90	Put	Bond Future	1,049.7100	1.0497	1,068.2200	1.0682	1.763	0	0	0
2019/02/08	2030	01/08/2019	9.15	Call	Bond Future	2,136.9200	2.1369	2,084.7400	2.0847	(2.442)	0	0	2,025
2019/02/08	2030	01/08/2019	9.91	Call	Bond Future	5,124.1700	5.1242	5,046.6900	5.0467	(1.512)	0	0	0
2019/02/08	2030	01/08/2019	9.92	Put	Bond Future	1,023.7200	1.0237	1,041.7700	1.0418	1.763	0	0	0
2019/02/08	2030	01/08/2019	9.90	Call	Bond Future	5,078.3200	5.0783	5,001.0700	5.0011	(1.521)	0	0	0
2019/02/08	2032	07/02/2019			Bond Future	9.3700	94.6807	9.3700	94.6807	0.000	0.0000	0.0000	0
2019/02/08	2032	02/05/2019	9.62	Put	Bond Future	1,230.1800	1.2302	1,235.8800	1.2359	0.463	0	0	0
2019/02/08	2032	02/05/2019	9.61	Call	Bond Future	2,716.2800	2.7163	2,677.1200	2.6771	(1.442)	0	0	0
2019/02/08	2032	02/05/2019			Bond Future	9.3971	92.3463	9.4035	92.3012	0.069	0.0000	0.0000	40,947
2019/02/08	2032	02/05/2019	9.62	Call	Bond Future	2,760.7700	2.7608	2,721.4100	2.7214	(1.426)	0	0	0
2019/02/08	2032	02/05/2019	9.61	Put	Bond Future	1,253.5800	1.2536	1,259.4800	1.2595	0.471	0	0	0
2019/02/08	2032	02/05/2019	9.63	Call	Bond Future	2,805.7200	2.8057	2,766.1600	2.7662	(1.410)	0	0	0
2019/02/08	2032	02/05/2019	9.63	Put	Bond Future	1,207.3200	1.2073	1,212.8200	1.2128	0.456	0	0	0
2019/02/08	2032	01/08/2019	10.10	Call	Bond Future	5,473.1000	5.4731	5,396.4300	5.3964	(1.401)	0	0	0
2019/02/08	2032	01/08/2019	10.11	Put	Bond Future	1,156.8300	1.1568	1,174.5200	1.1745	1.529	0	0	0
2019/02/08	2032	01/08/2019			Bond Future	9.4501	94.1150	9.4639	94.0204	0.146	0.0000	0.0000	0
2019/02/08	2032	01/08/2019	10.10	Put	Bond Future	1,171.5400	1.1715	1,189.4600	1.1895	1.530	0	0	0

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2019/02/08	2032	01/08/2019	10.11	Call	Bond Future	5,522.3400	5.5223	5,445.4400	5.4454	(1.393)	0	0	0
2019/02/08	2032	01/08/2019	10.09	Call	Bond Future	5,423.7500	5.4238	5,347.3200	5.3473	(1.409)	0	0	0
2019/02/08	2032	01/08/2019	10.09	Put	Bond Future	1,186.2100	1.1862	1,204.3700	1.2044	1.531	0	0	0
2019/02/08	2033	07/02/2019			Bond Future	104.0888	104.0888	104.0888	104.0888	0.000	0.0000	0.0000	0
2019/02/08	2033	02/05/2019			Bond Future	104.7677	104.7677	104.7730	104.7730	0.005	0.0000	0.0000	6,090
2019/02/08	2033	01/08/2019			Bond Future	106.7990	106.7990	106.7492	106.7492	(0.047)	0.0000	0.0000	0
2019/02/08	2037	07/02/2019			Bond Future	9.6200	90.7855	9.6200	90.7855	0.000	0.0000	0.0000	0
2019/02/08	2037	02/05/2019	9.81	Put	Bond Future	1,505.8100	1.5058	1,510.9600	1.5110	0.342	0	0	0
2019/02/08	2037	02/05/2019			Bond Future	9.6482	92.5663	9.6538	92.5229	0.058	0.0000	0.0000	57,745
2019/02/08	2037	02/05/2019	9.80	Call	Bond Future	2,706.8700	2.7069	2,668.8300	2.6688	(1.405)	0	0	0
2019/02/08	2037	02/05/2019	9.80	Put	Bond Future	1,535.2300	1.5352	1,540.5900	1.5406	0.349	0	0	0
2019/02/08	2037	02/05/2019	9.81	Call	Bond Future	2,753.8200	2.7538	2,715.5700	2.7156	(1.389)	0	0	0
2019/02/08	2037	02/05/2019	9.79	Call	Bond Future	2,660.4500	2.6605	2,622.6300	2.6226	(1.422)	0	0	0
2019/02/08	2037	02/05/2019	9.79	Put	Bond Future	1,565.2800	1.5653	1,570.8600	1.5709	0.356	0	0	0
2019/02/08	2037	01/08/2019	10.31	Call	Bond Future	5,907.5800	5.9076	5,832.3100	5.8323	(1.274)	0	0	0
2019/02/08	2037	01/08/2019			Bond Future	9.7055	90.0835	9.7176	89.9906	0.124	0.0000	0.0000	0
2019/02/08	2037	01/08/2019	10.29	Call	Bond Future	5,800.6900	5.8007	5,725.8900	5.7259	(1.290)	0	0	0
2019/02/08	2037	01/08/2019	10.29	Put	Bond Future	1,466.7600	1.4668	1,484.8800	1.4849	1.235	0	0	0
2019/02/08	2037	01/08/2019	10.31	Put	Bond Future	1,431.0500	1.4310	1,448.7000	1.4487	1.233	0	0	0
2019/02/08	2037	01/08/2019	10.30	Call	Bond Future	5,854.0700	5.8541	5,779.0300	5.7790	(1.282)	0	0	0
2019/02/08	2037	01/08/2019	10.30	Put	Bond Future	1,448.8000	1.4488	1,466.6800	1.4667	1.234	0	0	0
2019/02/08	2038	07/02/2019			Bond Future	121.7382	121.7382	121.7382	121.7382	0.000	0.0000	0.0000	0
2019/02/08	2038	02/05/2019			Bond Future	123.9638	123.9638	123.8959	123.8959	(0.055)	0.0000	0.0000	10,004
2019/02/08	2038	01/08/2019			Bond Future	126.3150	126.3150	126.1803	126.1803	(0.107)	0.0000	0.0000	0
2019/02/08	2040	07/02/2019			Bond Future	9.6950	94.1080	9.6950	94.1080	0.000	0.0000	0.0000	0
2019/02/08	2040	02/05/2019	9.89	Call	Bond Future	2,978.8800	2.9789	2,964.9000	2.9649	(0.469)	0	0	0
2019/02/08	2040	02/05/2019	9.88	Put	Bond Future	1,666.9300	1.6669	1,654.5200	1.6545	(0.744)	0	0	0
2019/02/08	2040	02/05/2019	9.60	Call	Bond Future	1,693.9300	1.6939	1,680.4100	1.6804	(0.798)	0	0	1,150
2019/02/08	2040	02/05/2019			Bond Future	9.7280	95.9204	9.7282	95.9188	0.002	0.0000	0.0000	22,321
2019/02/08	2040	02/05/2019	9.90	Call	Bond Future	3,029.3500	3.0294	3,015.4100	3.0154	(0.460)	0	0	0
2019/02/08	2040	02/05/2019	9.90	Put	Bond Future	1,603.6500	1.6037	1,591.3000	1.5913	(0.770)	0	0	0
2019/02/08	2040	02/05/2019	10.20	Put	Bond Future	888.5700	0.8886	877.8400	0.8778	(1.208)	0	0	0
2019/02/08	2040	02/05/2019	10.20	Call	Bond Future	4,719.5300	4.7195	4,707.2100	4.7072	(0.261)	0	0	1,150
2019/02/08	2040	02/05/2019	9.60	Put	Bond Future	2,778.3400	2.7783	2,766.4100	2.7664	(0.429)	0	0	0
2019/02/08	2040	02/05/2019	9.89	Put	Bond Future	1,635.1300	1.6351	1,622.7400	1.6227	(0.758)	0	0	0
2019/02/08	2040	02/05/2019	9.88	Call	Bond Future	2,928.6100	2.9286	2,914.6100	2,9146	(0.478)	0	0	0
2019/02/08	2040	01/08/2019	10.36	Call	Bond Future	6,207.2200	6.2072	6,161.1900	6.1612	(0.742)	0	0	0
2019/02/08	2040	01/08/2019	10.37	Put	Bond Future	1,609.9900	1.6100	1,616.0600	1.6161	0.377	0	0	0
2019/02/08	2040	01/08/2019			Bond Future	9.7853	93.2516	9.7916	93.1994	0.064	0.0000	0.0000	0
2019/02/08	2040	01/08/2019	10.36	Put	Bond Future	1,629.5900	1.6296	1,635.7800	1.6358	0.380	0	0	0
2019/02/08	2040	01/08/2019	10.37	Call	Bond Future	6,264.0700	6.2641	6,217.9200	6.2179	(0.737)	0	0	0
2019/02/08	2040	01/08/2019	10.38	Call	Bond Future	6,321.0400	6.3210	6,274.7700	6.2748	(0.732)	0	0	0
2019/02/08	2040	01/08/2019	10.38	Put	Bond Future	1,590.6300	1.5906	1,596.5800	1.5966	0.374	0	0	0

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2019/02/08	2044	07/02/2019			Bond Future	9.7150	91.2806	9.7150	91.2806	0.000	0.0000	0.0000	0
2019/02/08	2044	02/05/2019	9.90	Call	Bond Future	3,008.0500	3.0081	2,995.1200	2.9951	(0.430)	0	0	0
2019/02/08	2044	02/05/2019			Bond Future	9.7456	93.0493	9.7455	93.0500	(0.001)	0.0000	0.0000	35,981
2019/02/08	2044	02/05/2019	9.90	Put	Bond Future	1,700.9800	1.7010	1,687.3600	1.6874	(0.801)	0	0	0
2019/02/08	2044	02/05/2019	9.91	Call	Bond Future	3,059.3100	3.0593	3,046.4200	3.0464	(0.421)	0	0	0
2019/02/08	2044	02/05/2019	9.92	Put	Bond Future	1,636.8800	1.6369	1,623.3300	1.6233	(0.828)	0	0	0
2019/02/08	2044	02/05/2019	9.91	Put	Bond Future	1,668.6700	1.6687	1,655.0900	1.6551	(0.814)	0	0	0
2019/02/08	2044	02/05/2019	9.92	Call	Bond Future	3,110.9500	3.1110	3,098.0900	3.0981	(0.413)	0	0	0
2019/02/08	2044	01/08/2019	9.86	Put	Bond Future	3,138.4900	3.1385	3,151.0200	3.1510	0.399	0	0	0
2019/02/08	2044	01/08/2019	10.53	Call	Bond Future	7,238.2500	7.2383	7,193.2900	7.1933	(0.621)	0	0	0
2019/02/08	2044	01/08/2019	10.40	Put	Bond Future	1,626.3800	1.6264	1,631.0100	1.6310	0.285	0	0	0
2019/02/08	2044	01/08/2019			Bond Future	9.8005	90.4507	9.8062	90.4023	0.058	0.0000	0.0000	0
2019/02/08	2044	01/08/2019	10.39	Call	Bond Future	6,420.0300	6.4200	6,376.3900	6.3764	(0.680)	0	0	0
2019/02/08	2044	01/08/2019	10.39	Put	Bond Future	1,646.0200	1.6460	1,650.7500	1.6507	0.287	0	0	0
2019/02/08	2044	01/08/2019	9.86	Call	Bond Future	3,640.6800	3.6407	3,604.8400	3.6048	(0.984)	0	0	100
2019/02/08	2044	01/08/2019	10.53	Put	Bond Future	1,392.9200	1.3929	1,396.3300	1.3963	0.245	0	0	100
2019/02/08	2044	01/08/2019	10.40	Call	Bond Future	6,477.6700	6.4777	6,433.9300	6.4339	(0.675)	0	0	0
2019/02/08	2044	01/08/2019	9.36	Put	Bond Future	5,573.7700	5.5738	5,597.5800	5.5976	0.427	0	0	0
2019/02/08	2044	01/08/2019	9.36	Call	Bond Future	1,707.9600	1.7080	1,683.4000	1.6834	(1.438)	0	0	100
2019/02/08	2044	01/08/2019	10.38	Call	Bond Future	6,362.5000	6.3625	6,318.9700	6.3190	(0.684)	0	0	0
2019/02/08	2044	01/08/2019	10.38	Put	Bond Future	1,665.9000	1.6659	1,670.7400	1.6707	0.291	0	0	0
2019/02/08	2046	07/02/2019			Bond Future	116.2698	116.2698	116.2698	116.2698	0.000	0.0000	0.0000	0
2019/02/08	2046	02/05/2019			Bond Future	116.6214	116.6214	103.5209	103.5209	(11.233)	0.0000	0.0000	12,517
2019/02/08	2046	01/08/2019			Bond Future	118.8827	118.8827	118.7556	118.7556	(0.107)	0.0000	0.0000	0
2019/02/08	2050	07/02/2019			Bond Future	120.4341	120.4341	120.4341	120.4341	0.000	0.0000	0.0000	0
2019/02/08	2050	02/05/2019			Bond Future	122.5443	122.5443	122.4770	122.4770	(0.055)	0.0000	0.0000	10,644
2019/02/08	2050	01/08/2019			Bond Future	123.1023	123.1023	122.9696	122.9696	(0.108)	0.0000	0.0000	0
2019/02/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	AL37	02/05/2019			Index Future	629.0420	629.0420	628.8370	628.8370	(0.033)	0.0000	0.0000	0
2019/02/08	AL37	01/08/2019			Index Future	641.0870	641.0870	640.5460	640.5460	(0.084)	0.0000	0.0000	0
2019/02/08	AL7T	02/05/2019			Index Future	728.7470	728.7470	728.6640	728.6640	(0.011)	0.0000	0.0000	0
2019/02/08	AL7T	01/08/2019			Index Future	742.7010	742.7010	742.2310	742.2310	(0.063)	0.0000	0.0000	0
2019/02/08	ALBI	02/05/2019			Index Future	661.4550	661.4550	661.3240	661.3240	(0.020)	0.0000	0.0000	885
2019/02/08	ALBI	01/08/2019			Index Future	674.1210	674.1210	673.6380	673.6380	(0.072)	0.0000	0.0000	0
2019/02/08	C002	31/03/2032			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
2019/02/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C226	25/01/2023			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
2019/02/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/08	ES33	07/02/2019			Bond Future	10.8000	79.1268	10.8000	79.1268	0.000	0.0000	0.0000	0
2019/02/08	ES33	02/05/2019			Bond Future	10.8613	76.8919	10.8671	76.8579	0.053	0.0000	0.0000	350
2019/02/08	ES33	01/08/2019			Bond Future	10.9582	78.3646	10.9712	78.2893	0.119	0.0000	0.0000	0
2019/02/08	ES42	07/02/2019			Bond Future	11.0450	81.4021	11.0450	81.4021	0.000	0.0000	0.0000	0
2019/02/08	ES42	02/05/2019			Bond Future	11.1164	78.6967	11.1166	78.6959	0.001	0.0000	0.0000	4,919
2019/02/08	ES42	01/08/2019			Bond Future	11.2119	80.2044	11.2183	80.1621	0.057	0.0000	0.0000	0
2019/02/08	GOVI	02/05/2019	647.87	Call	GOVI	72,520.0000	7.2520	71,360.0000	7.1360	(1.600)	0	0	0
2019/02/08	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/08	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/08	GOVI	02/05/2019			GOVI	655.1220	655.1220	655.0060	655.0060	(0.018)	0.0000	0.0000	442
2019/02/08	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/08	GOVI	02/05/2019	647.88	Call	GOVI	72,420.0000	7.2420	71,260.0000	7.1260	(1.602)	0	0	0
2019/02/08	GOVI	02/05/2019	647.86	Call	GOVI	72,620.0000	7.2620	71,460.0000	7.1460	(1.597)	0	0	0
2019/02/08	GOVI	01/08/2019	638.68	Call	GOVI	289,870.0000	28.9870	285,230.0000	28.5230	(1.601)	0	0	0
2019/02/08	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/08	GOVI	01/08/2019			GOVI	667.6670	667.6670	667.2030	667.2030	(0.069)	0.0000	0.0000	0
2019/02/08	GOVI	01/08/2019	638.69	Call	GOVI	289,770.0000	28.9770	285,130.0000	28.5130	(1.601)	0	0	0
2019/02/08	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/08	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/08	GOVI	01/08/2019	638.67	Call	GOVI	289,970.0000	28.9970	285,330.0000	28.5330	(1.600)	0	0	0
2019/02/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/08	IGOV	02/05/2019			Index Future	261.0500	261.0500	260.8680	260.8680	(0.070)	0.0000	0.0000	737
2019/02/08	IGOV	01/08/2019			Index Future	266.1110	266.1110	265.7880	265.7880	(0.121)	0.0000	0.0000	0
2019/02/08	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/08	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/08	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	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
2019/02/08	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/08	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/08	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/02/08	IS02	20/12/2019			Interest Rate Swap	102.8100	102.8100	102.8000	102.8000	(0.010)	0.0000	0.0000	0
2019/02/08	IS02	23/03/2020			Interest Rate Swap	98.8100	98.8100	98.8000	98.8000	(0.010)	0.0000	0.0000	0
2019/02/08	IS02	22/06/2020			Interest Rate Swap	102.3600	102.3600	102.3500	102.3500	(0.010)	0.0000	0.0000	0
2019/02/08	IS02	21/09/2020			Interest Rate Swap	99.3300	99.3300	99.3100	99.3100	(0.020)	0.0000	0.0000	0
2019/02/08	IS05	17/12/2020			Interest Rate Swap	96.0900	96.0900	96.0800	96.0800	(0.010)	0.0000	0.0000	0
2019/02/08	IS05	16/03/2021			Interest Rate Swap	95.2300	95.2300	95.2200	95.2200	(0.011)	0.0000	0.0000	0
2019/02/08	IS05	15/06/2021			Interest Rate Swap	94.3400	94.3400	94.3200	94.3200	(0.021)	0.0000	0.0000	0
2019/02/08	IS05	21/09/2021			Interest Rate Swap	94.4300	94.4300	94.3900	94.3900	(0.042)	0.0000	0.0000	0
2019/02/08	IS05	21/12/2021			Interest Rate Swap	96.5500	96.5500	96.5000	96.5000	(0.052)	0.0000	0.0000	51
2019/02/08	IS05	15/03/2022			Interest Rate Swap	96.6200	96.6200	96.5600	96.5600	(0.062)	0.0000	0.0000	0
2019/02/08	IS05	21/06/2022			Interest Rate Swap	97.7400	97.7400	97.6800	97.6800	(0.061)	0.0000	0.0000	0
2019/02/08	IS05	20/09/2022			Interest Rate Swap	101.6000	101.6000	101.5400	101.5400	(0.059)	0.0000	0.0000	0
2019/02/08	IS05	20/12/2022			Interest Rate Swap	102.7900	102.7900	102.7300	102.7300	(0.058)	0.0000	0.0000	0
2019/02/08	IS05	22/03/2023			Interest Rate Swap	96.0800	96.0800	96.0200	96.0200	(0.062)	0.0000	0.0000	0
2019/02/08	IS05	20/06/2023			Interest Rate Swap	102.0900	102.0900	102.0300	102.0300	(0.059)	0.0000	0.0000	0
2019/02/08	IS05	19/09/2023			Interest Rate Swap	97.5200	97.5200	97.4600	97.4600	(0.062)	0.0000	0.0000	0
2019/02/08	IS10	17/12/2025			Interest Rate Swap	93.8900	93.8900	93.8200	93.8200	(0.075)	0.0000	0.0000	0
2019/02/08	IS10	16/03/2026			Interest Rate Swap	90.8500	90.8500	90.7800	90.7800	(0.077)	0.0000	0.0000	0
2019/02/08	IS10	15/06/2026			Interest Rate Swap	89.5600	89.5600	89.4900	89.4900	(0.078)	0.0000	0.0000	0
2019/02/08	IS10	21/09/2026			Interest Rate Swap	91.7200	91.7200	91.6500	91.6500	(0.076)	0.0000	0.0000	0
2019/02/08	IS10	21/12/2026			Interest Rate Swap	95.5300	95.5300	95.4500	95.4500	(0.084)	0.0000	0.0000	0
2019/02/08	IS10	15/03/2027			Interest Rate Swap	94.0800	94.0800	94.0000	94.0000	(0.085)	0.0000	0.0000	0
2019/02/08	IS10	21/06/2027			Interest Rate Swap	96.1700	96.1700	96.0800	96.0800	(0.094)	0.0000	0.0000	0
2019/02/08	IS10	20/09/2027			Interest Rate Swap	101.6600	101.6600	101.5500	101.5500	(0.108)	0.0000	0.0000	0
2019/02/08	IS10	20/12/2027			Interest Rate Swap	102.0300	102.0300	101.9000	101.9000	(0.127)	0.0000	0.0000	0
2019/02/08	IS10	22/03/2028			Interest Rate Swap	95.5000	95.5000	95.3600	95.3600	(0.147)	0.0000	0.0000	0
2019/02/08	IS10	20/06/2028			Interest Rate Swap	102.7200	102.7200	102.5800	102.5800	(0.136)	0.0000	0.0000	0
2019/02/08	IS10	19/09/2028			Interest Rate Swap	96.2300	96.2300	96.0900	96.0900	(0.145)	0.0000	0.0000	0
2019/02/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/08	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/08	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/08	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/08	R023	07/02/2019			Bond Future	7.8400	103.2196	7.8400	103.2196	0.000	0.0000	0.0000	0
2019/02/08	R023	02/05/2019	8.45	Call	Bond Future	2,092.5500	2.0925	2,059.8800	2.0599	(1.561)	0	0	0
2019/02/08	R023	02/05/2019	8.44	Put	Bond Future	136.6700	0.1367	139.2600	0.1393	1.895	0	0	0
2019/02/08	R023	02/05/2019			Bond Future	7.8379	101.1296	7.8488	101.0944	0.139	0.0000	0.0000	69,199

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
2019/02/08	R023	02/05/2019	8.46	Call	Bond Future	2,120.8300	2.1208	2,088.0800	2.0881	(1.544)	0	0	0
2019/02/08	R023	02/05/2019	8.46	Put	Bond Future	130.0200	0.1300	132.4500	0.1324	1.869	0	0	0
2019/02/08	R023	02/05/2019	8.45	Put	Bond Future	133.3600	0.1334	135.8700	0.1359	1.882	0	0	0
2019/02/08	R023	02/05/2019	8.44	Call	Bond Future	2,064.2400	2.0642	2,031.6500	2.0316	(1.579)	0	0	0
2019/02/08	R023	01/08/2019	8.95	Call	Bond Future	3,530.1800	3.5302	3,451.0000	3.4510	(2.243)	0	0	0
2019/02/08	R023	01/08/2019			Bond Future	7.8393	103.0663	7.8686	102.9770	0.373	0.0000	0.0000	0
2019/02/08	R023	01/08/2019	8.93	Call	Bond Future	3,479.7500	3.4798	3,400.9100	3.4009	(2.266)	0	0	0
2019/02/08	R023	01/08/2019	8.93	Put	Bond Future	213.2500	0.2132	223.7000	0.2237	4.900	0	0	0
2019/02/08	R023	01/08/2019	8.95	Put	Bond Future	205.0200	0.2050	215.1300	0.2151	4.931	0	0	0
2019/02/08	R023	01/08/2019	8.94	Call	Bond Future	3,504.9400	3.5049	3,425.9200	3.4259	(2.255)	0	0	0
2019/02/08	R023	01/08/2019	8.94	Put	Bond Future	209.1100	0.2091	219.3800	0.2194	4.911	0	0	0
2019/02/08	R035	07/02/2019			Bond Future	9.5450	98.5900	9.5450	98.5900	0.000	0.0000	0.0000	0
2019/02/08	R035	02/05/2019	9.74	Put	Bond Future	1,499.4700	1.4995	1,489.6300	1.4896	(0.656)	0	0	0
2019/02/08	R035	02/05/2019			Bond Future	9.5708	96.0031	9.5715	95.9974	0.008	0.0000	0.0000	74,673
2019/02/08	R035	02/05/2019	9.74	Call	Bond Future	2,794.4800	2.7945	2,778.9900	2.7790	(0.554)	0	0	0
2019/02/08	R035	02/05/2019	9.75	Call	Bond Future	2,841.4600	2.8415	2,825.9700	2.8260	(0.545)	0	0	0
2019/02/08	R035	02/05/2019	9.75	Put	Bond Future	1,470.7300	1.4707	1,460.8900	1.4609	(0.669)	0	0	0
2019/02/08	R035	02/05/2019	9.73	Call	Bond Future	2,747.6900	2.7477	2,732.1900	2.7322	(0.564)	0	0	0
2019/02/08	R035	02/05/2019	9.73	Put	Bond Future	1,528.4900	1.5285	1,518.6400	1.5186	(0.644)	0	0	0
2019/02/08	R035	01/08/2019	10.23	Call	Bond Future	5,926.7700	5.9268	5,878.0300	5.8780	(0.822)	0	0	0
2019/02/08	R035	01/08/2019	10.22	Put	Bond Future	1,481.2900	1.4813	1,489.1400	1.4891	0.530	0	0	0
2019/02/08	R035	01/08/2019			Bond Future	9.6239	97.8416	9.6313	97.7851	0.077	0.0000	0.0000	0
2019/02/08	R035	01/08/2019	10.24	Call	Bond Future	5,980.0800	5.9801	5,931.2100	5.9312	(0.817)	0	0	0
2019/02/08	R035	01/08/2019	10.24	Put	Bond Future	1,445.9700	1.4460	1,453.5500	1.4535	0.524	0	0	0
2019/02/08	R035	01/08/2019	10.23	Put	Bond Future	1,463.6400	1.4636	1,471.3500	1.4713	0.527	0	0	0
2019/02/08	R035	01/08/2019	10.22	Call	Bond Future	5,873.3500	5.8734	5,824.7500	5.8248	(0.827)	0	0	0
2019/02/08	R186	07/02/2019			Bond Future	8.6700	111.7759	8.6700	111.7759	0.000	0.0000	0.0000	0
2019/02/08	R186	02/05/2019	9.02	Call	Bond Future	2,566.5300	2.5665	2,562.1500	2.5621	(0.171)	0	0	0
2019/02/08	R186	02/05/2019	9.01	Put	Bond Future	721.1500	0.7211	712.1300	0.7121	(1.251)	0	0	0
2019/02/08	R186	02/05/2019	10.07	Call	Bond Future	7,688.3500	7.6884	7,691.3000	7.6913	0.038	0	0	0
2019/02/08	R186	02/05/2019	9.96	Put	Bond Future	62.2300	0.0622	60.0800	0.0601	(3.455)	0	0	90
2019/02/08	R186	02/05/2019	9.75	Call	Bond Future	6,051.7700	6.0518	6,052.8200	6.0528	0.017	0	0	0
2019/02/08	R186	02/05/2019	9.25	Put	Bond Future	414.7500	0.4148	407.6500	0.4077	(1.712)	0	0	0
2019/02/08	R186	02/05/2019	8.65	Put	Bond Future	1,550.5300	1.5505	1,539.7600	1.5398	(0.695)	0	0	0
2019/02/08	R186	02/05/2019			Bond Future	8.6977	113.8251	8.6969	113.8297	(0.009)	0.0000	0.0000	83,173
2019/02/08	R186	02/05/2019	9.03	Call	Bond Future	2,607.9700	2.6080	2,603.6600	2.6037	(0.165)	0	0	0
2019/02/08	R186	02/05/2019	9.03	Put	Bond Future	689.7300	0.6897	680.8600	0.6809	(1.286)	0	0	0
2019/02/08	R186	02/05/2019	8.65	Call	Bond Future	1,271.7500	1.2717	1,265.5400	1.2655	(0.488)	0	0	3,250
2019/02/08	R186	02/05/2019	9.02	Put	Bond Future	705.3800	0.7054	696.4400	0.6964	(1.267)	0	0	0
2019/02/08	R186	02/05/2019	9.01	Call	Bond Future	2,525.1800	2.5252	2,520.7200	2.5207	(0.177)	0	0	0
2019/02/08	R186	02/05/2019	9.30	Call	Bond Future	3,813.7900	3.8138	3,811.6500	3.8117	(0.056)	0	0	200
2019/02/08	R186	02/05/2019	10.07	Put	Bond Future	42.1200	0.0421	40.5100	0.0405	(3.822)	0	0	200
2019/02/08	R186	02/05/2019	9.96	Call	Bond Future	7,121.6900	7.1217	7,124.1000	7.1241	0.034	0	0	0
2019/02/08	R186	02/05/2019	9.20	Put	Bond Future	466.8600	0.4669	459.3500	0.4594	(1.609)	0	0	0
2019/02/08	R186	02/05/2019	9.75	Put	Bond Future	124.8000	0.1248	121.2900	0.1213	(2.813)	0	0	7,000
2019/02/08	R186	02/05/2019	10.02	Put	Bond Future	50.4100	0.0504	48.5600	0.0486	(3.670)	0	0	3,250

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
2019/02/08	R186	02/05/2019	9.25	Call	Bond Future	3,578.9400	3.5789	3,576.4000	3.5764	(0.071)	0	0	3,250
2019/02/08	R186	02/05/2019	8.90	Call	Bond Future	2,096.4100	2.0964	2,091.1900	2.0912	(0.249)	0	0	0
2019/02/08	R186	02/05/2019	8.70	Put	Bond Future	1,404.6900	1.4047	1,394.0200	1.3940	(0.760)	0	0	0
2019/02/08	R186	02/05/2019	8.70	Call	Bond Future	1,418.2900	1.4183	1,412.1800	1.4122	(0.431)	0	0	200
2019/02/08	R186	02/05/2019	9.30	Put	Bond Future	369.0400	0.3690	362.3400	0.3623	(1.816)	0	0	0
2019/02/08	R186	02/05/2019	9.20	Call	Bond Future	3,349.5300	3.3495	3,346.5800	3.3466	(0.088)	0	0	90
2019/02/08	R186	02/05/2019	8.62	Put	Bond Future	1,642.9400	1.6429	1,632.1500	1.6322	(0.657)	0	0	0
2019/02/08	R186	02/05/2019	8.62	Call	Bond Future	1,188.2500	1.1883	1,182.0200	1.1820	(0.524)	0	0	90
2019/02/08	R186	02/05/2019	8.50	Put	Bond Future	2,049.9300	2.0499	2,039.2200	2.0392	(0.522)	0	0	0
2019/02/08	R186	02/05/2019	8.50	Call	Bond Future	887.9400	0.8879	881.7900	0.8818	(0.693)	0	0	7,000
2019/02/08	R186	02/05/2019	9.00	Put	Bond Future	737.4000	0.7374	728.3200	0.7283	(1.231)	0	0	0
2019/02/08	R186	02/05/2019	9.00	Call	Bond Future	2,484.2700	2.4843	2,479.7500	2.4797	(0.182)	0	0	7,000
2019/02/08	R186	02/05/2019	10.02	Call	Bond Future	7,430.4700	7.4305	7,433.1800	7.4332	0.036	0	0	0
2019/02/08	R186	02/05/2019	8.80	Put	Bond Future	1,144.3100	1.1443	1,134.0000	1.1340	(0.901)	0	0	0
2019/02/08	R186	02/05/2019	8.80	Call	Bond Future	1,739.6500	1.7397	1,733.9000	1.7339	(0.331)	0	0	7,500
2019/02/08	R186	02/05/2019	9.05	Call	Bond Future	2,691.7700	2.6918	2,687.6100	2.6876	(0.155)	0	0	0
2019/02/08	R186	02/05/2019	9.05	Put	Bond Future	659.4900	0.6595	650.7700	0.6508	(1.322)	0	0	3,250
2019/02/08	R186	02/05/2019	8.90	Put	Bond Future	923.3200	0.9233	913.5400	0.9135	(1.059)	0	0	4,250
2019/02/08	R186	01/08/2019	10.08	Put	Bond Future	314.7400	0.3147	317.2500	0.3173	0.797	0	0	6,000
2019/02/08	R186	01/08/2019	9.54	Call	Bond Future	5,150.3400	5.1503	5,103.0100	5.1030	(0.919)	0	0	0
2019/02/08	R186	01/08/2019			Bond Future	8.7427	110.7044	8.7523	110.6503	0.109	0.0000	0.0000	0
2019/02/08	R186	01/08/2019	8.30	Put	Bond Future	3,527.7800	3.5278	3,560.0200	3.5600	0.914	0	0	0
2019/02/08	R186	01/08/2019	8.30	Call	Bond Future	977.5700	0.9776	955.7400	0.9557	(2.233)	0	0	6,000
2019/02/08	R186	01/08/2019	9.05	Put	Bond Future	1,396.7100	1.3967	1,410.7000	1.4107	1.002	0	0	0
2019/02/08	R186	01/08/2019	9.05	Call	Bond Future	3,122.7100	3.1227	3,082.6300	3.0826	(1.284)	0	0	6,000
2019/02/08	R186	01/08/2019	9.52	Call	Bond Future	5,061.5100	5.0615	5,014.4000	5.0144	(0.931)	0	0	0
2019/02/08	R186	01/08/2019	9.52	Put	Bond Future	763.1900	0.7632	770.1500	0.7702	0.912	0	0	0
2019/02/08	R186	01/08/2019	10.08	Call	Bond Future	7,574.6100	7.5746	7,523.0500	7.5230	(0.681)	0	0	0
2019/02/08	R186	01/08/2019	9.54	Put	Bond Future	744.3400	0.7443	751.0800	0.7511	0.906	0	0	0
2019/02/08	R186	01/08/2019	9.53	Call	Bond Future	5,105.8800	5.1059	5,058.6700	5.0587	(0.925)	0	0	0
2019/02/08	R186	01/08/2019	9.53	Put	Bond Future	753.7000	0.7537	760.5600	0.7606	0.910	0	0	0
2019/02/08	R197	07/02/2019			Bond Future	300.0825	300.0825	300.0825	300.0825	0.000	0.0000	0.0000	0
2019/02/08	R197	02/05/2019			Bond Future	305.4696	305.4696	305.0407	305.0407	(0.140)	0.0000	0.0000	2,350
2019/02/08	R197	01/08/2019			Bond Future	303.8357	303.8357	303.2401	303.2401	(0.196)	0.0000	0.0000	0
2019/02/08	R202	07/02/2019			Bond Future	234.3914	234.3914	234.3914	234.3914	0.000	0.0000	0.0000	0
2019/02/08	R202	02/05/2019			Bond Future	238.4981	238.4981	238.5045	238.5045	0.003	0.0000	0.0000	8,786
2019/02/08	R202	01/08/2019			Bond Future	239.1088	239.1088	238.9906	238.9906	(0.049)	0.0000	0.0000	0
2019/02/08	R207	07/02/2019			Bond Future	6.5300	101.1879	6.5300	101.1879	0.000	0.0000	0.0000	0
2019/02/08	R207	02/05/2019	7.63	Call	Bond Future	938.0300	0.9380	881.4000	0.8814	(6.037)	0	0	0
2019/02/08	R207	02/05/2019			Bond Future	6.2226	102.9141	6.3070	102.8575	1.355	0.0000	0.0000	6,924
2019/02/08	R207	02/05/2019	7.61	Call	Bond Future	924.8000	0.9248	868.1700	0.8682	(6.123)	0	0	0
2019/02/08	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/08	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/08	R207	02/05/2019	7.62	Call	Bond Future	931.4200	0.9314	874.7900	0.8748	(6.080)	0	0	0
2019/02/08	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2019/02/08	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2019/02/08	R207	01/08/2019	7.33	Call	Bond Future	883.1900	0.8832	771.5900	0.7716	(12.636)	0	0	0
2019/02/08	R207	01/08/2019			Bond Future	5.3006	101.2432	5.5551	101.1316	4.802	0.0000	0.0000	0
2019/02/08	R207	01/08/2019	7.34	Call	Bond Future	887.5100	0.8875	775.9100	0.7759	(12.575)	0	0	0
2019/02/08	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2019/02/08	R207	01/08/2019	7.35	Call	Bond Future	891.8200	0.8918	780.2200	0.7802	(12.514)	0	0	0
2019/02/08	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2019/02/08	R208	07/02/2019			Bond Future	7.0700	101.8698	7.0700	101.8698	0.000	0.0000	0.0000	0
2019/02/08	R208	02/05/2019	8.03	Put	Bond Future	9.0300	0.0090	9.6200	0.0096	6.534	0	0	0
2019/02/08	R208	02/05/2019	8.02	Call	Bond Future	1,781.8500	1.7819	1,747.2800	1.7473	(1.940)	0	0	0
2019/02/08	R208	02/05/2019			Bond Future	6.9931	100.2476	7.0133	100.2124	0.288	0.0000	0.0000	13,834
2019/02/08	R208	02/05/2019	8.03	Call	Bond Future	1,798.4500	1.7984	1,763.8500	1.7638	(1.924)	0	0	0
2019/02/08	R208	02/05/2019	8.02	Put	Bond Future	9.4900	0.0095	10.1100	0.0101	6.533	0	0	0
2019/02/08	R208	02/05/2019	8.04	Call	Bond Future	1,815.0600	1.8151	1,780.4400	1.7804	(1.907)	0	0	0
2019/02/08	R208	02/05/2019	8.04	Put	Bond Future	8.5900	0.0086	9.1600	0.0092	6.636	0	0	0
2019/02/08	R208	01/08/2019	8.16	Call	Bond Future	1,988.0800	1.9881	1,904.2100	1.9042	(4.219)	0	0	0
2019/02/08	R208	01/08/2019	8.17	Put	Bond Future	29.4500	0.0294	34.2600	0.0343	16.333	0	0	0
2019/02/08	R208	01/08/2019			Bond Future	6.8679	102.1676	6.9258	102.0788	0.843	0.0000	0.0000	0
2019/02/08	R208	01/08/2019	8.16	Put	Bond Future	30.3000	0.0303	35.2400	0.0352	16.304	0	0	0
2019/02/08	R208	01/08/2019	8.17	Call	Bond Future	2,002.1800	2.0022	1,918.1800	1.9182	(4.195)	0	0	0
2019/02/08	R208	01/08/2019	8.15	Call	Bond Future	1,974.0100	1.9740	1,890.2600	1.8903	(4.243)	0	0	0
2019/02/08	R208	01/08/2019	8.15	Put	Bond Future	31.1800	0.0312	36.2400	0.0362	16.228	0	0	0
2019/02/08	R209	07/02/2019			Bond Future	9.5000	75.0713	9.5000	75.0713	0.000	0.0000	0.0000	0
2019/02/08	R209	02/05/2019	9.70	Put	Bond Future	1,252.7800	1.2528	1,256.1000	1.2561	0.265	0	0	0
2019/02/08	R209	02/05/2019			Bond Future	9.5157	73.4344	9.5210	73.3988	0.056	0.0000	0.0000	107,291
2019/02/08	R209	02/05/2019	9.69	Call	Bond Future	2,418.0400	2.4180	2,385.9800	2.3860	(1.326)	0	0	0
2019/02/08	R209	02/05/2019	9.69	Put	Bond Future	1,277.1900	1.2772	1,280.6700	1.2807	0.272	0	0	0
2019/02/08	R209	02/05/2019	10.50	Call	Bond Future	6,368.3300	6.3683	6,330.9300	6.3309	(0.587)	0	0	0
2019/02/08	R209	02/05/2019	10.71	Call	Bond Future	7,462.1000	7.4621	7,424.9800	7.4250	(0.497)	0	0	0
2019/02/08	R209	02/05/2019	9.70	Call	Bond Future	2,458.2700	2.4583	2,426.0500	2.4260	(1.311)	0	0	0
2019/02/08	R209	02/05/2019	10.50	Put	Bond Future	257.0300	0.2570	255.1700	0.2552	(0.724)	0	0	11,560
2019/02/08	R209	02/05/2019	9.35	Put	Bond Future	2,356.3300	2.3563	2,367.2300	2.3672	0.463	0	0	0
2019/02/08	R209	02/05/2019	9.35	Call	Bond Future	1,247.5800	1.2476	1,222.9400	1.2229	(1.975)	0	0	760
2019/02/08	R209	02/05/2019	10.71	Put	Bond Future	145.6500	0.1456	144.0700	0.1441	(1.085)	0	0	760
2019/02/08	R209	02/05/2019	9.68	Call	Bond Future	2,378.1100	2.3781	2,346.2100	2.3462	(1.341)	0	0	0
2019/02/08	R209	02/05/2019	9.68	Put	Bond Future	1,301.9900	1.3020	1,305.6300	1.3056	0.280	0	0	0
2019/02/08	R209	02/05/2019	9.95	Put	Bond Future	771.1600	0.7712	771.3400	0.7713	0.023	0	0	0
2019/02/08	R209	02/05/2019	9.95	Call	Bond Future	3,565.3600	3.5654	3,530.0000	3.5300	(0.992)	0	0	760
2019/02/08	R209	01/08/2019	10.15	Put	Bond Future	1,295.8600	1.2959	1,310.1100	1.3101	1.100	0	0	0
2019/02/08	R209	01/08/2019	10.17	Call	Bond Future	5,091.5300	5.0915	5,030.4700	5.0305	(1.199)	0	0	0
2019/02/08	R209	01/08/2019			Bond Future	9.5629	74.8409	9.5743	74.7660	0.120	0.0000	0.0000	0
2019/02/08	R209	01/08/2019	10.15	Call	Bond Future	5,000.7300	5.0007	4,940.0400	4.9400	(1.214)	0	0	0
2019/02/08	R209	01/08/2019	10.17	Put	Bond Future	1,265.3700	1.2654	1,279.2500	1.2792	1.097	0	0	0
2019/02/08	R209	01/08/2019	10.16	Put	Bond Future	1,280.4400	1.2804	1,294.5100	1.2945	1.099	0	0	0
2019/02/08	R209	01/08/2019	10.16	Call	Bond Future	5,045.9900	5.0460	4,985.1200	4.9851	(1.206)	0	0	0

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2019/02/08	R210	07/02/2019			Bond Future	187.8887	187.8887	187.8887	187.8887	0.000	0.0000	0.0000	0
2019/02/08	R210	02/05/2019			Bond Future	188.6254	188.6254	188.5206	188.5206	(0.056)	0.0000	0.0000	2,448
2019/02/08	R210	01/08/2019			Bond Future	192.2831	192.2831	192.0766	192.0766	(0.107)	0.0000	0.0000	0
2019/02/08	R212	07/02/2019			Bond Future	156.2004	156.2004	156.2004	156.2004	0.000	0.0000	0.0000	0
2019/02/08	R212	02/05/2019			Bond Future	158.9372	158.9372	158.8035	158.8035	(0.084)	0.0000	0.0000	4,973
2019/02/08	R212	01/08/2019			Bond Future	161.9479	161.9479	161.7276	161.7276	(0.136)	0.0000	0.0000	0
2019/02/08	R213	07/02/2019			Bond Future	9.2700	86.9182	9.2700	86.9182	0.000	0.0000	0.0000	0
2019/02/08	R213	02/05/2019	9.49	Call	Bond Future	2,354.9900	2.3550	2,320.0000	2.3200	(1.486)	0	0	0
2019/02/08	R213	02/05/2019	9.48	Put	Bond Future	1,148.1600	1.1482	1,154.1700	1.1542	0.523	0	0	0
2019/02/08	R213	02/05/2019			Bond Future	9.2926	85.0394	9.2990	84.9986	0.070	0.0000	0.0000	31,396
2019/02/08	R213	02/05/2019	9.50	Call	Bond Future	2,394.2100	2.3942	2,359.0200	2.3590	(1.470)	0	0	0
2019/02/08	R213	02/05/2019	9.50	Put	Bond Future	1,103.1500	1.1031	1,108.7700	1.1088	0.509	0	0	0
2019/02/08	R213	02/05/2019	9.49	Put	Bond Future	1,125.5500	1.1256	1,131.3700	1.1314	0.517	0	0	0
2019/02/08	R213	02/05/2019	9.48	Call	Bond Future	2,315.9100	2.3159	2,281.1100	2.2811	(1.503)	0	0	0
2019/02/08	R213	01/08/2019	9.99	Put	Bond Future	1,123.2100	1.1232	1,139.9200	1.1399	1.488	0	0	0
2019/02/08	R213	01/08/2019	9.98	Call	Bond Future	4,971.4100	4.9714	4,901.7700	4.9018	(1.401)	0	0	0
2019/02/08	R213	01/08/2019			Bond Future	9.3414	86.6680	9.3553	86.5815	0.150	0.0000	0.0000	0
2019/02/08	R213	01/08/2019	9.99	Call	Bond Future	5,016.1500	5.0162	4,946.3000	4.9463	(1.393)	0	0	0
2019/02/08	R213	01/08/2019	9.98	Put	Bond Future	1,136.6200	1.1366	1,153.5400	1.1535	1.489	0	0	0
2019/02/08	R213	01/08/2019	10.00	Call	Bond Future	5,060.9900	5.0610	4,990.9300	4.9909	(1.384)	0	0	0
2019/02/08	R213	01/08/2019	10.00	Put	Bond Future	1,109.9600	1.1100	1,126.4600	1.1265	1.487	0	0	0
2019/02/08	R214	07/02/2019			Bond Future	9.6750	74.2283	9.6750	74.2283	0.000	0.0000	0.0000	0
2019/02/08	R214	02/05/2019	9.87	Call	Bond Future	2,517.7500	2.5178	2,507.7700	2.5078	(0.396)	0	0	0
2019/02/08	R214	02/05/2019	9.85	Call	Bond Future	2,435.3900	2.4354	2,425.3400	2.4253	(0.413)	0	0	0
2019/02/08	R214	02/05/2019			Bond Future	9.7002	72.3701	9.7000	72.3716	(0.002)	0.0000	0.0000	28,570
2019/02/08	R214	02/05/2019	9.85	Put	Bond Future	1,413.0500	1.4131	1,401.4800	1.4015	(0.819)	0	0	0
2019/02/08	R214	02/05/2019	9.87	Put	Bond Future	1,360.6800	1.3607	1,349.1800	1.3492	(0.845)	0	0	0
2019/02/08	R214	02/05/2019	9.86	Call	Bond Future	2,476.4900	2.4765	2,466.4700	2.4665	(0.405)	0	0	0
2019/02/08	R214	02/05/2019	9.86	Put	Bond Future	1,386.7300	1.3867	1,375.1900	1.3752	(0.832)	0	0	0
2019/02/08	R214	01/08/2019	10.34	Put	Bond Future	1,356.5100	1.3565	1,359.6500	1.3597	0.231	0	0	0
2019/02/08	R214	01/08/2019			Bond Future	9.7481	73.7560	9.7535	73.7192	0.055	0.0000	0.0000	0
2019/02/08	R214	01/08/2019	10.33	Call	Bond Future	5,183.0000	5.1830	5,149.4100	5.1494	(0.648)	0	0	0
2019/02/08	R214	01/08/2019	10.33	Put	Bond Future	1,372.6600	1.3727	1,375.8700	1.3759	0.234	0	0	0
2019/02/08	R214	01/08/2019	10.34	Call	Bond Future	5,229.4500	5.2295	5,195.7900	5.1958	(0.644)	0	0	0
2019/02/08	R214	01/08/2019	10.32	Call	Bond Future	5,136.4700	5.1365	5,102.9600	5.1030	(0.652)	0	0	0
2019/02/08	R214	01/08/2019	10.32	Put	Bond Future	1,388.8200	1.3888	1,392.1100	1.3921	0.237	0	0	0
2019/02/08	R248	07/02/2019			Bond Future	9.6900	94.9003	9.6900	94.9003	0.000	0.0000	0.0000	0
2019/02/08	R248	02/05/2019	9.90	Put	Bond Future	1,621.8300	1.6218	1,607.4700	1.6075	(0.885)	0	0	0
2019/02/08	R248	02/05/2019			Bond Future	9.7102	92.3478	9.7099	92.3500	(0.003)	0.0000	0.0000	109,119
2019/02/08	R248	02/05/2019	9.90	Call	Bond Future	3,275.9500	3.2760	3,263.8000	3.2638	(0.371)	0	0	0
2019/02/08	R248	02/05/2019	9.91	Call	Bond Future	3,330.0900	3.3301	3,318.0000	3.3180	(0.363)	0	0	0
2019/02/08	R248	02/05/2019	9.89	Put	Bond Future	1,653.8900	1.6539	1,639.4700	1.6395	(0.872)	0	0	0
2019/02/08	R248	02/05/2019	9.91	Put	Bond Future	1,590.2900	1.5903	1,575.9900	1.5760	(0.899)	0	0	0
2019/02/08	R248	02/05/2019	9.89	Call	Bond Future	3,222.1800	3.2222	3,209.9700	3.2100	(0.379)	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
2019/02/08	R248	01/08/2019	10.35	Call	Bond Future	6,612.9500	6.6129	6,570.3000	6.5703	(0.645)	0	0	0
2019/02/08	R248	01/08/2019	10.34	Put	Bond Future	1,690.7700	1.6908	1,694.8500	1.6949	0.241	0	0	0
2019/02/08	R248	01/08/2019			Bond Future	9.7581	94.1163	9.7635	94.0697	0.055	0.0000	0.0000	0
2019/02/08	R248	01/08/2019	10.36	Call	Bond Future	6,672.4100	6.6724	6,629.6600	6.6297	(0.641)	0	0	0
2019/02/08	R248	01/08/2019	10.36	Put	Bond Future	1,650.6200	1.6506	1,654.5100	1.6545	0.236	0	0	0
2019/02/08	R248	01/08/2019	10.35	Put	Bond Future	1,670.5700	1.6706	1,674.5600	1.6746	0.239	0	0	0
2019/02/08	R248	01/08/2019	10.34	Call	Bond Future	6,553.6200	6.5536	6,511.0600	6.5111	(0.649)	0	0	0

Total **891862**