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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/02/2019 TO 15/02/2019

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
2019/02/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	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
2019/02/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	2025	02/05/2019			Bond Future	135.4769	135.4769	135.2452	135.2452	(0.171)	0.0000	0.0000	691
2019/02/15	2025	01/08/2019			Bond Future	136.6244	136.6244	136.3880	136.3880	(0.173)	0.0000	0.0000	0
2019/02/15	2025	07/11/2019			Bond Future	139.5668	139.5668	139.3250	139.3250	(0.173)	0.0000	0.0000	0
2019/02/15	2029	02/05/2019			Bond Future	102.0920	102.0920	101.6250	101.6250	(0.457)	0.0000	0.0000	3,020
2019/02/15	2029	01/08/2019			Bond Future	104.0548	104.0548	103.5786	103.5786	(0.458)	0.0000	0.0000	0
2019/02/15	2029	07/11/2019			Bond Future	105.1879	105.1879	104.7012	104.7012	(0.463)	0.0000	0.0000	0
2019/02/15	2030	02/05/2019	9.41	Call	Bond Future	1,224.2500	1.2242	1,436.0300	1.4360	17.299	0	0	0
2019/02/15	2030	02/05/2019	8.90	Put	Bond Future	4,278.2100	4.2782	3,866.7900	3.8668	(9.617)	0	0	0
2019/02/15	2030	02/05/2019			Bond Future	9.5294	91.9574	9.4511	92.4421	(0.821)	0.0000	0.0000	47,530
2019/02/15	2030	02/05/2019	9.39	Call	Bond Future	1,169.2900	1.1693	1,374.9600	1.3750	17.589	0	0	0
2019/02/15	2030	02/05/2019	9.39	Put	Bond Future	2,035.3000	2.0353	1,756.2700	1.7563	(13.710)	0	0	0
2019/02/15	2030	02/05/2019	10.20	Call	Bond Future	4,432.5400	4.4325	4,834.0600	4.8341	9.058	0	0	0
2019/02/15	2030	02/05/2019	10.20	Put	Bond Future	416.7000	0.4167	333.5200	0.3335	(19.962)	0	0	3,000
2019/02/15	2030	02/05/2019	9.41	Put	Bond Future	1,965.2900	1.9653	1,692.3700	1.6924	(13.887)	0	0	0
2019/02/15	2030	02/05/2019	8.90	Call	Bond Future	277.1800	0.2772	350.4600	0.3505	26.438	0	0	3,000
2019/02/15	2030	02/05/2019	9.40	Call	Bond Future	1,196.5800	1.1966	1,405.3000	1.4053	17.443	0	0	3,000
2019/02/15	2030	02/05/2019	9.40	Put	Bond Future	2,000.0800	2.0001	1,724.1000	1.7241	(13.798)	0	0	0
2019/02/15	2030	01/08/2019	9.15	Put	Bond Future	3,917.4700	3.9175	3,584.9000	3.5849	(8.489)	0	0	0
2019/02/15	2030	01/08/2019	9.91	Put	Bond Future	1,599.4100	1.5994	1,419.0500	1.4191	(11.277)	0	0	0
2019/02/15	2030	01/08/2019			Bond Future	9.5998	89.6982	9.5186	90.1918	(0.846)	0.0000	0.0000	0
2019/02/15	2030	01/08/2019	8.35	Put	Bond Future	8,166.8100	8.1668	7,708.1500	7.7082	(5.616)	0	0	0
2019/02/15	2030	01/08/2019	8.35	Call	Bond Future	150.7200	0.1507	185.7300	0.1857	23.229	0	0	2,025
2019/02/15	2030	01/08/2019	9.92	Call	Bond Future	3,491.2600	3.4913	3,806.3000	3.8063	9.024	0	0	0
2019/02/15	2030	01/08/2019	9.90	Put	Bond Future	1,619.2200	1.6192	1,437.1200	1.4371	(11.246)	0	0	0
2019/02/15	2030	01/08/2019	9.15	Call	Bond Future	1,136.7500	1.1367	1,297.8500	1.2978	14.172	0	0	2,025
2019/02/15	2030	01/08/2019	9.91	Call	Bond Future	3,451.9800	3.4520	3,765.2900	3.7653	9.076	0	0	0
2019/02/15	2030	01/08/2019	9.92	Put	Bond Future	1,579.8200	1.5798	1,401.1900	1.4012	(11.307)	0	0	0
2019/02/15	2030	01/08/2019	9.90	Call	Bond Future	3,412.8600	3.4129	3,724.4300	3.7244	9.129	0	0	0
2019/02/15	2030	07/11/2019	9.49	Put	Bond Future	1,017.1200	1.0171	513.1700	0.5132	(49.547)	0	0	0
2019/02/15	2030	07/11/2019			Bond Future	9.6598	91.6086	9.5754	92.1125	(0.874)	0.0000	0.0000	0
2019/02/15	2030	07/11/2019	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	2030	07/11/2019	9.48	Put	Bond Future	1,077.5000	1.0775	573.5500	0.5735	(46.770)	0	0	0
2019/02/15	2030	07/11/2019	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	2030	07/11/2019	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	2030	07/11/2019	9.47	Put	Bond Future	1,137.9200	1.1379	633.9700	0.6340	(44.287)	0	0	0
2019/02/15	2032	02/05/2019	9.62	Put	Bond Future	2,209.4100	2.2094	1,930.1200	1.9301	(12.641)	0	0	0
2019/02/15	2032	02/05/2019	9.61	Call	Bond Future	1,314.3200	1.3143	1,522.0500	1.5221	15.805	0	0	0
2019/02/15	2032	02/05/2019			Bond Future	9.7484	89.9505	9.6755	90.4405	(0.748)	0.0000	0.0000	43,624
2019/02/15	2032	02/05/2019	9.62	Call	Bond Future	1,344.1900	1.3442	1,554.9400	1.5549	15.679	0	0	0
2019/02/15	2032	02/05/2019	9.61	Put	Bond Future	2,247.4300	2.2474	1,965.1200	1.9651	(12.561)	0	0	0
2019/02/15	2032	02/05/2019	9.63	Call	Bond Future	1,374.2900	1.3743	1,588.0600	1.5881	15.555	0	0	0

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2019/02/15	2032	02/05/2019	9.63	Put	Bond Future	2,171.7000	2.1717	1,895.4300	1.8954	(12.721)	0	0	0
2019/02/15	2032	01/08/2019	10.10	Call	Bond Future	3,668.0200	3.6680	3,978.8200	3.9788	8.473	0	0	0
2019/02/15	2032	01/08/2019	10.11	Put	Bond Future	1,800.8700	1.8009	1,614.3300	1.6143	(10.358)	0	0	0
2019/02/15	2032	01/08/2019			Bond Future	9.8159	91.6584	9.7404	92.1575	(0.769)	0.0000	0.0000	0
2019/02/15	2032	01/08/2019	10.10	Put	Bond Future	1,823.0800	1.8231	1,634.7800	1.6348	(10.329)	0	0	0
2019/02/15	2032	01/08/2019	10.11	Call	Bond Future	3,709.7600	3.7098	4,022.3200	4.0223	8.425	0	0	0
2019/02/15	2032	01/08/2019	10.09	Call	Bond Future	3,626.4600	3.6265	3,935.4900	3.9355	8.522	0	0	0
2019/02/15	2032	01/08/2019	10.09	Put	Bond Future	1,845.5400	1.8455	1,655.4700	1.6555	(10.299)	0	0	0
2019/02/15	2032	07/11/2019	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	2032	07/11/2019	9.70	Put	Bond Future	1,182.8300	1.1828	673.3200	0.6733	(43.076)	0	0	0
2019/02/15	2032	07/11/2019			Bond Future	9.8808	89.4466	9.8025	89.9561	(0.792)	0.0000	0.0000	0
2019/02/15	2032	07/11/2019	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	2032	07/11/2019	9.72	Put	Bond Future	1,050.9100	1.0509	541.4000	0.5414	(48.483)	0	0	0
2019/02/15	2032	07/11/2019	9.71	Put	Bond Future	1,116.8400	1.1168	607.3300	0.6073	(45.621)	0	0	0
2019/02/15	2032	07/11/2019	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	2033	02/05/2019			Bond Future	104.4361	104.4361	104.0545	104.0545	(0.365)	0.0000	0.0000	6,090
2019/02/15	2033	01/08/2019			Bond Future	106.4438	106.4438	106.0546	106.0546	(0.366)	0.0000	0.0000	0
2019/02/15	2033	07/11/2019			Bond Future	107.5520	107.5520	107.1543	107.1543	(0.370)	0.0000	0.0000	0
2019/02/15	2037	02/05/2019	9.81	Put	Bond Future	2,680.4900	2.6805	2,313.1400	2.3131	(13.705)	0	0	0
2019/02/15	2037	02/05/2019			Bond Future	9.9832	90.0112	9.9002	90.6339	(0.831)	0.0000	0.0000	58,355
2019/02/15	2037	02/05/2019	9.80	Call	Bond Future	1,341.8300	1.3418	1,593.3400	1.5933	18.744	0	0	0
2019/02/15	2037	02/05/2019	9.80	Put	Bond Future	2,725.3200	2.7253	2,354.1600	2.3542	(13.619)	0	0	0
2019/02/15	2037	02/05/2019	9.81	Call	Bond Future	1,373.3700	1.3734	1,628.6900	1.6287	18.591	0	0	0
2019/02/15	2037	02/05/2019	9.79	Call	Bond Future	1,310.8800	1.3109	1,558.5900	1.5586	18.896	0	0	0
2019/02/15	2037	02/05/2019	9.79	Put	Bond Future	2,770.8400	2.7708	2,395.8800	2.3959	(13.532)	0	0	0
2019/02/15	2037	01/08/2019	10.31	Call	Bond Future	3,994.9000	3.9949	4,386.6200	4.3866	9.806	0	0	0
2019/02/15	2037	01/08/2019			Bond Future	10.0534	87.4647	9.9677	88.0990	(0.853)	0.0000	0.0000	0
2019/02/15	2037	01/08/2019	10.29	Call	Bond Future	3,904.7400	3.9047	4,291.9500	4.2919	9.916	0	0	0
2019/02/15	2037	01/08/2019	10.29	Put	Bond Future	2,189.6500	2.1897	1,942.5700	1.9426	(11.284)	0	0	0
2019/02/15	2037	01/08/2019	10.31	Put	Bond Future	2,137.2100	2.1372	1,894.6400	1.8946	(11.350)	0	0	0
2019/02/15	2037	01/08/2019	10.30	Call	Bond Future	3,949.7200	3.9497	4,339.1900	4.3392	9.861	0	0	0
2019/02/15	2037	01/08/2019	10.30	Put	Bond Future	2,163.2900	2.1633	1,918.4700	1.9185	(11.317)	0	0	0
2019/02/15	2037	07/11/2019	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	2037	07/11/2019			Bond Future	10.1153	89.3277	10.0267	89.9752	(0.876)	0.0000	0.0000	0
2019/02/15	2037	07/11/2019	9.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	2037	07/11/2019	9.95	Put	Bond Future	1,214.4200	1.2144	566.8700	0.5669	(53.322)	0	0	0
2019/02/15	2037	07/11/2019	9.97	Put	Bond Future	1,066.1300	1.0661	418.5800	0.4186	(60.738)	0	0	0
2019/02/15	2037	07/11/2019	9.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	2037	07/11/2019	9.96	Put	Bond Future	1,140.2300	1.1402	492.6800	0.4927	(56.791)	0	0	0
2019/02/15	2038	02/05/2019			Bond Future	123.1341	123.1341	123.1283	123.1283	(0.005)	0.0000	0.0000	10,004
2019/02/15	2038	01/08/2019			Bond Future	123.8620	123.8620	123.8561	123.8561	(0.005)	0.0000	0.0000	0
2019/02/15	2038	07/11/2019			Bond Future	126.5297	126.5297	126.5234	126.5234	(0.005)	0.0000	0.0000	0
2019/02/15	2040	02/05/2019	9.89	Call	Bond Future	1,446.6300	1.4466	1,703.1200	1.7031	17.730	0	0	0
2019/02/15	2040	02/05/2019	9.88	Put	Bond Future	2,854.2900	2.8543	2,480.1400	2.4801	(13.108)	0	0	0

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2019/02/15	2040	02/05/2019	9.60	Call	Bond Future	643.8900	0.6439	791.1200	0.7911	22.866	0	0	1,150
2019/02/15	2040	02/05/2019			Bond Future	10.0577	93.2172	9.9799	93.8439	(0.774)	0.0000	0.0000	25,497
2019/02/15	2040	02/05/2019	9.90	Call	Bond Future	1,480.9700	1.4810	1,741.3700	1.7414	17.583	0	0	0
2019/02/15	2040	02/05/2019	9.90	Put	Bond Future	2,758.4700	2.7585	2,392.1500	2.3922	(13.280)	0	0	0
2019/02/15	2040	02/05/2019	10.20	Put	Bond Future	1,589.8900	1.5899	1,337.6000	1.3376	(15.868)	0	0	0
2019/02/15	2040	02/05/2019	10.20	Call	Bond Future	2,717.6500	2.7176	3,092.0800	3.0921	13.778	0	0	1,150
2019/02/15	2040	02/05/2019	9.60	Put	Bond Future	4,431.5000	4.4315	3,952.0100	3.9520	(10.820)	0	0	0
2019/02/15	2040	02/05/2019	9.89	Put	Bond Future	2,806.0800	2.8061	2,435.8500	2.4359	(13.194)	0	0	0
2019/02/15	2040	02/05/2019	9.88	Call	Bond Future	1,412.7700	1.4128	1,665.3400	1.6653	17.878	0	0	0
2019/02/15	2040	01/08/2019	10.36	Call	Bond Future	4,196.4300	4.1964	4,583.7700	4.5838	9.230	0	0	0
2019/02/15	2040	01/08/2019	10.37	Put	Bond Future	2,360.5000	2.3605	2,111.7400	2.1117	(10.538)	0	0	0
2019/02/15	2040	01/08/2019			Bond Future	10.1275	90.4813	10.0472	91.1196	(0.793)	0.0000	0.0000	0
2019/02/15	2040	01/08/2019	10.36	Put	Bond Future	2,389.1400	2.3891	2,138.1000	2.1381	(10.508)	0	0	0
2019/02/15	2040	01/08/2019	10.37	Call	Bond Future	4,244.2400	4.2442	4,633.8600	4.6339	9.180	0	0	0
2019/02/15	2040	01/08/2019	10.38	Call	Bond Future	4,292.4900	4.2925	4,684.3600	4.6844	9.129	0	0	0
2019/02/15	2040	01/08/2019	10.38	Put	Bond Future	2,332.4200	2.3324	2,085.9100	2.0859	(10.569)	0	0	0
2019/02/15	2040	07/11/2019	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	2040	07/11/2019	10.04	Put	Bond Future	1,178.7000	1.1787	526.9600	0.5270	(55.293)	0	0	0
2019/02/15	2040	07/11/2019			Bond Future	10.1894	92.4085	10.1064	93.0603	(0.814)	0.0000	0.0000	0
2019/02/15	2040	07/11/2019	10.03	Put	Bond Future	1,258.5000	1.2585	606.7600	0.6068	(51.787)	0	0	0
2019/02/15	2040	07/11/2019	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	2040	07/11/2019	10.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	2040	07/11/2019	10.05	Put	Bond Future	1,099.0200	1.0990	447.2800	0.4473	(59.302)	0	0	0
2019/02/15	2044	02/05/2019	9.90	Call	Bond Future	1,432.7800	1.4328	1,707.4000	1.7074	19.167	0	0	0
2019/02/15	2044	02/05/2019			Bond Future	10.0804	90.2548	9.9975	90.9331	(0.822)	0.0000	0.0000	36,296
2019/02/15	2044	02/05/2019	9.90	Put	Bond Future	2,920.2100	2.9202	2,516.6000	2.5166	(13.821)	0	0	0
2019/02/15	2044	02/05/2019	9.91	Call	Bond Future	1,467.1400	1.4671	1,746.0000	1.7460	19.007	0	0	0
2019/02/15	2044	02/05/2019	9.92	Put	Bond Future	2,822.2400	2.8222	2,427.1100	2.4271	(14.001)	0	0	0
2019/02/15	2044	02/05/2019	9.91	Put	Bond Future	2,871.0000	2.8710	2,471.6300	2.4716	(13.910)	0	0	0
2019/02/15	2044	02/05/2019	9.92	Call	Bond Future	1,501.8100	1.5018	1,784.9100	1.7849	18.851	0	0	0
2019/02/15	2044	01/08/2019	9.86	Put	Bond Future	4,489.6100	4.4896	4,077.9100	4.0779	(9.170)	0	0	0
2019/02/15	2044	01/08/2019	10.53	Call	Bond Future	5,019.9000	5.0199	5,475.6700	5.4757	9.079	0	0	0
2019/02/15	2044	01/08/2019	10.40	Put	Bond Future	2,380.1800	2.3802	2,114.9400	2.1149	(11.144)	0	0	0
2019/02/15	2044	01/08/2019			Bond Future	10.1475	87.5877	10.0620	88.2786	(0.842)	0.0000	0.0000	0
2019/02/15	2044	01/08/2019	10.39	Call	Bond Future	4,319.9900	4.3200	4,743.2200	4.7432	9.797	0	0	0
2019/02/15	2044	01/08/2019	10.39	Put	Bond Future	2,408.9000	2.4089	2,141.2300	2.1412	(11.112)	0	0	0
2019/02/15	2044	01/08/2019	9.86	Call	Bond Future	2,128.8800	2.1289	2,408.0800	2.4081	13.115	0	0	100
2019/02/15	2044	01/08/2019	10.53	Put	Bond Future	2,037.4900	2.0375	1,802.3600	1.8024	(11.540)	0	0	100
2019/02/15	2044	01/08/2019	10.40	Call	Bond Future	4,368.5500	4.3686	4,794.2100	4.7942	9.744	0	0	0
2019/02/15	2044	01/08/2019	9.36	Put	Bond Future	7,521.0400	7.5210	6,971.3800	6.9714	(7.308)	0	0	0
2019/02/15	2044	01/08/2019	9.36	Call	Bond Future	792.3100	0.7923	933.5500	0.9336	17.826	0	0	100
2019/02/15	2044	01/08/2019	10.38	Call	Bond Future	4,271.4000	4.2714	4,692.2000	4.6922	9.852	0	0	0
2019/02/15	2044	01/08/2019	10.38	Put	Bond Future	2,437.7200	2.4377	2,167.6200	2.1676	(11.080)	0	0	0
2019/02/15	2044	07/11/2019	10.07	Put	Bond Future	1,098.8300	1.0988	393.4100	0.3934	(64.197)	0	0	0
2019/02/15	2044	07/11/2019			Bond Future	10.2069	89.4534	10.1187	90.1588	(0.864)	0.0000	0.0000	0
2019/02/15	2044	07/11/2019	10.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	2044	07/11/2019	10.06	Put	Bond Future	1,180.0200	1.1800	474.6000	0.4746	(59.780)	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
2019/02/15	2044	07/11/2019	10.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	2044	07/11/2019	10.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	2044	07/11/2019	10.05	Put	Bond Future	1,261.3300	1.2613	555.9100	0.5559	(55.927)	0	0	0
2019/02/15	2046	02/05/2019			Bond Future	115.4483	115.4483	115.8806	115.8806	0.375	0.0000	0.0000	12,517
2019/02/15	2046	01/08/2019			Bond Future	117.6679	117.6679	118.1083	118.1083	0.374	0.0000	0.0000	0
2019/02/15	2046	07/11/2019			Bond Future	118.4614	118.4614	118.9112	118.9112	0.380	0.0000	0.0000	0
2019/02/15	2050	02/05/2019			Bond Future	121.1894	121.1894	121.1842	121.1842	(0.004)	0.0000	0.0000	10,644
2019/02/15	2050	01/08/2019			Bond Future	121.7015	121.7015	121.6958	121.6958	(0.005)	0.0000	0.0000	0
2019/02/15	2050	07/11/2019			Bond Future	124.3224	124.3224	124.3164	124.3164	(0.005)	0.0000	0.0000	0
2019/02/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	AL37	02/05/2019			Index Future	624.7650	624.7650	625.8570	625.8570	0.175	0.0000	0.0000	0
2019/02/15	AL37	01/08/2019			Index Future	636.6250	636.6250	637.7370	637.7370	0.175	0.0000	0.0000	0
2019/02/15	AL37	07/11/2019			Index Future	650.1740	650.1740	651.3080	651.3080	0.174	0.0000	0.0000	0
2019/02/15	AL7T	02/05/2019			Index Future	715.9680	715.9680	718.9850	718.9850	0.421	0.0000	0.0000	0
2019/02/15	AL7T	01/08/2019			Index Future	729.5600	729.5600	732.6330	732.6330	0.421	0.0000	0.0000	0
2019/02/15	AL7T	07/11/2019			Index Future	745.0870	745.0870	748.2230	748.2230	0.421	0.0000	0.0000	0
2019/02/15	ALBI	02/05/2019			Index Future	646.5850	646.5850	650.1450	650.1450	0.551	0.0000	0.0000	903
2019/02/15	ALBI	01/08/2019			Index Future	658.8590	658.8590	662.4860	662.4860	0.550	0.0000	0.0000	0
2019/02/15	ALBI	07/11/2019			Index Future	672.8810	672.8810	676.5840	676.5840	0.550	0.0000	0.0000	0
2019/02/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	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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2019/02/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/15	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
2019/02/15	ES33	02/05/2019			Bond Future	11.1937	74.9702	11.1099	75.4478	(0.749)	0.0000	0.0000	350
2019/02/15	ES33	01/08/2019			Bond Future	11.3048	76.3935	11.2180	76.8801	(0.768)	0.0000	0.0000	0
2019/02/15	ES33	07/11/2019			Bond Future	11.4207	74.2232	11.3305	74.7199	(0.789)	0.0000	0.0000	0
2019/02/15	ES42	02/05/2019			Bond Future	11.4443	76.5413	11.3656	77.0490	(0.687)	0.0000	0.0000	4,919
2019/02/15	ES42	01/08/2019			Bond Future	11.5533	77.9949	11.4719	78.5121	(0.705)	0.0000	0.0000	0
2019/02/15	ES42	07/11/2019			Bond Future	11.6673	75.3891	11.5827	75.9172	(0.725)	0.0000	0.0000	0
2019/02/15	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	GOVI	02/05/2019	647.88	Put	GOVI	81,080.0000	8.1080	44,110.0000	4.4110	(45.597)	0	0	0
2019/02/15	GOVI	02/05/2019	647.86	Put	GOVI	80,880.0000	8.0880	43,910.0000	4.3910	(45.710)	0	0	0
2019/02/15	GOVI	02/05/2019			GOVI	639.7720	639.7720	643.4690	643.4690	0.578	0.0000	0.0000	441
2019/02/15	GOVI	02/05/2019	647.87	Put	GOVI	80,980.0000	8.0980	44,010.0000	4.4010	(45.653)	0	0	0
2019/02/15	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	GOVI	01/08/2019	638.68	Call	GOVI	132,370.0000	13.2370	170,030.0000	17.0030	28.451	0	0	0
2019/02/15	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	GOVI	01/08/2019			GOVI	651.9170	651.9170	655.6830	655.6830	0.578	0.0000	0.0000	0
2019/02/15	GOVI	01/08/2019	638.69	Call	GOVI	132,270.0000	13.2270	169,930.0000	16.9930	28.472	0	0	0
2019/02/15	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	GOVI	01/08/2019	638.67	Call	GOVI	132,470.0000	13.2470	170,130.0000	17.0130	28.429	0	0	0
2019/02/15	GOVI	07/11/2019	672.90	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	GOVI	07/11/2019			GOVI	665.7920	665.7920	669.6360	669.6360	0.577	0.0000	0.0000	0
2019/02/15	GOVI	07/11/2019	672.90	Put	GOVI	71,080.0000	7.1080	32,640.0000	3.2640	(54.080)	0	0	0
2019/02/15	GOVI	07/11/2019	672.91	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	GOVI	07/11/2019	672.92	Put	GOVI	71,280.0000	7.1280	32,840.0000	3.2840	(53.928)	0	0	0
2019/02/15	GOVI	07/11/2019	672.91	Put	GOVI	71,180.0000	7.1180	32,740.0000	3.2740	(54.004)	0	0	0
2019/02/15	GOVI	07/11/2019	672.92	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/15	IGOV	02/05/2019			Index Future	259.8130	259.8130	259.5370	259.5370	(0.106)	0.0000	0.0000	737
2019/02/15	IGOV	01/08/2019			Index Future	264.8080	264.8080	264.5260	264.5260	(0.106)	0.0000	0.0000	0
2019/02/15	IGOV	07/11/2019			Index Future	270.5100	270.5100	270.2210	270.2210	(0.107)	0.0000	0.0000	0
2019/02/15	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/15	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/15	IS01	19/09/2019			Interest Rate Swap	99.8900	99.8900	99.8800	99.8800	(0.010)	0.0000	0.0000	0
2019/02/15	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/15	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/15	IS02	20/09/2019			Interest Rate Swap	101.8800	101.8800	101.8800	101.8800	0.000	0.0000	0.0000	0
2019/02/15	IS02	20/12/2019			Interest Rate Swap	102.8400	102.8400	102.8300	102.8300	(0.010)	0.0000	0.0000	0
2019/02/15	IS02	23/03/2020			Interest Rate Swap	98.8700	98.8700	98.8600	98.8600	(0.010)	0.0000	0.0000	0
2019/02/15	IS02	22/06/2020			Interest Rate Swap	102.4600	102.4600	102.4400	102.4400	(0.020)	0.0000	0.0000	0

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2019/02/15	IS02	21/09/2020			Interest Rate Swap	99.4700	99.4700	99.4400	99.4400	(0.030)	0.0000	0.0000	0
2019/02/15	IS05	17/12/2020			Interest Rate Swap	96.2800	96.2800	96.2500	96.2500	(0.031)	0.0000	0.0000	0
2019/02/15	IS05	16/03/2021			Interest Rate Swap	95.4700	95.4700	95.4400	95.4400	(0.031)	0.0000	0.0000	0
2019/02/15	IS05	15/06/2021			Interest Rate Swap	94.6200	94.6200	94.5800	94.5800	(0.042)	0.0000	0.0000	0
2019/02/15	IS05	21/09/2021			Interest Rate Swap	94.7500	94.7500	94.6900	94.6900	(0.063)	0.0000	0.0000	0
2019/02/15	IS05	21/12/2021			Interest Rate Swap	96.9200	96.9200	96.8400	96.8400	(0.083)	0.0000	0.0000	51
2019/02/15	IS05	15/03/2022			Interest Rate Swap	97.0300	97.0300	96.9300	96.9300	(0.103)	0.0000	0.0000	0
2019/02/15	IS05	21/06/2022			Interest Rate Swap	98.2000	98.2000	98.0700	98.0700	(0.132)	0.0000	0.0000	0
2019/02/15	IS05	20/09/2022			Interest Rate Swap	102.1100	102.1100	101.9600	101.9600	(0.147)	0.0000	0.0000	0
2019/02/15	IS05	20/12/2022			Interest Rate Swap	103.3500	103.3500	103.1700	103.1700	(0.174)	0.0000	0.0000	0
2019/02/15	IS05	22/03/2023			Interest Rate Swap	96.7000	96.7000	96.5100	96.5100	(0.196)	0.0000	0.0000	0
2019/02/15	IS05	20/06/2023			Interest Rate Swap	102.7400	102.7400	102.5400	102.5400	(0.195)	0.0000	0.0000	0
2019/02/15	IS05	19/09/2023			Interest Rate Swap	98.2200	98.2200	98.0200	98.0200	(0.204)	0.0000	0.0000	0
2019/02/15	IS10	17/12/2025			Interest Rate Swap	94.9000	94.9000	94.6300	94.6300	(0.285)	0.0000	0.0000	0
2019/02/15	IS10	16/03/2026			Interest Rate Swap	91.9100	91.9100	91.6300	91.6300	(0.305)	0.0000	0.0000	0
2019/02/15	IS10	15/06/2026			Interest Rate Swap	90.6600	90.6600	90.3700	90.3700	(0.320)	0.0000	0.0000	0
2019/02/15	IS10	21/09/2026			Interest Rate Swap	92.8400	92.8400	92.5400	92.5400	(0.323)	0.0000	0.0000	0
2019/02/15	IS10	21/12/2026			Interest Rate Swap	96.6700	96.6700	96.3600	96.3600	(0.321)	0.0000	0.0000	0
2019/02/15	IS10	15/03/2027			Interest Rate Swap	95.2600	95.2600	94.9400	94.9400	(0.336)	0.0000	0.0000	0
2019/02/15	IS10	21/06/2027			Interest Rate Swap	97.3700	97.3700	97.0500	97.0500	(0.329)	0.0000	0.0000	0
2019/02/15	IS10	20/09/2027			Interest Rate Swap	102.8700	102.8700	102.5400	102.5400	(0.321)	0.0000	0.0000	0
2019/02/15	IS10	20/12/2027			Interest Rate Swap	103.2600	103.2600	102.9300	102.9300	(0.320)	0.0000	0.0000	0
2019/02/15	IS10	22/03/2028			Interest Rate Swap	96.7900	96.7900	96.4400	96.4400	(0.362)	0.0000	0.0000	0
2019/02/15	IS10	20/06/2028			Interest Rate Swap	104.0100	104.0100	103.6600	103.6600	(0.337)	0.0000	0.0000	0
2019/02/15	IS10	19/09/2028			Interest Rate Swap	97.5800	97.5800	97.2200	97.2200	(0.369)	0.0000	0.0000	0
2019/02/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/15	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/15	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/15	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/15	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/02/15	R023	02/05/2019	8.45	Call	Bond Future	1,485.6300	1.4856	1,620.1600	1.6202	9.055	0	0	0
2019/02/15	R023	02/05/2019	8.44	Put	Bond Future	217.2700	0.2173	178.1700	0.1782	(17.996)	0	0	0
2019/02/15	R023	02/05/2019			Bond Future	8.0503	100.4444	7.9966	100.6172	(0.667)	0.0000	0.0000	69,216
2019/02/15	R023	02/05/2019	8.46	Call	Bond Future	1,511.7400	1.5117	1,647.1100	1.6471	8.955	0	0	0
2019/02/15	R023	02/05/2019	8.46	Put	Bond Future	206.1000	0.2061	168.7000	0.1687	(18.147)	0	0	0
2019/02/15	R023	02/05/2019	8.45	Put	Bond Future	211.6100	0.2116	173.3700	0.1734	(18.071)	0	0	0
2019/02/15	R023	02/05/2019	8.44	Call	Bond Future	1,459.6700	1.4597	1,593.3400	1.5933	9.158	0	0	0
2019/02/15	R023	01/08/2019	8.95	Call	Bond Future	2,902.3000	2.9023	3,045.5900	3.0456	4.937	0	0	0
2019/02/15	R023	01/08/2019			Bond Future	8.0743	102.3512	8.0163	102.5271	(0.718)	0.0000	0.0000	0
2019/02/15	R023	01/08/2019	8.93	Call	Bond Future	2,850.7600	2.8508	2,993.3100	2.9933	5.000	0	0	0
2019/02/15	R023	01/08/2019	8.93	Put	Bond Future	299.3200	0.2993	266.0100	0.2660	(11.129)	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
2019/02/15	R023	01/08/2019	8.95	Put	Bond Future	292.2000	0.2922	259.6300	0.2596	(11.146)	0	0	0
2019/02/15	R023	01/08/2019	8.94	Call	Bond Future	2,876.5100	2.8765	3,019.4300	3.0194	4.969	0	0	0
2019/02/15	R023	01/08/2019	8.94	Put	Bond Future	295.7400	0.2957	262.8000	0.2628	(11.138)	0	0	0
2019/02/15	R023	07/11/2019	7.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R023	07/11/2019			Bond Future	8.0840	100.5941	8.0207	100.7735	(0.783)	0.0000	0.0000	0
2019/02/15	R023	07/11/2019	7.98	Put	Bond Future	294.8600	0.2949	115.5000	0.1155	(60.829)	0	0	0
2019/02/15	R023	07/11/2019	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R023	07/11/2019	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R023	07/11/2019	8.00	Put	Bond Future	238.0600	0.2381	58.7000	0.0587	(75.342)	0	0	0
2019/02/15	R023	07/11/2019	7.99	Put	Bond Future	266.4600	0.2665	87.1000	0.0871	(67.312)	0	0	0
2019/02/15	R035	02/05/2019	9.74	Put	Bond Future	2,575.8500	2.5758	2,214.0000	2.2140	(14.048)	0	0	0
2019/02/15	R035	02/05/2019			Bond Future	9.9002	93.5059	9.8172	94.1260	(0.839)	0.0000	0.0000	76,874
2019/02/15	R035	02/05/2019	9.74	Call	Bond Future	1,373.6900	1.3737	1,631.9000	1.6319	18.797	0	0	0
2019/02/15	R035	02/05/2019	9.75	Call	Bond Future	1,405.7200	1.4057	1,667.7900	1.6678	18.643	0	0	0
2019/02/15	R035	02/05/2019	9.75	Put	Bond Future	2,532.1600	2.5322	2,174.1700	2.1742	(14.138)	0	0	0
2019/02/15	R035	02/05/2019	9.73	Call	Bond Future	1,342.0900	1.3421	1,596.4400	1.5964	18.952	0	0	0
2019/02/15	R035	02/05/2019	9.73	Put	Bond Future	2,620.0600	2.6201	2,254.3500	2.2544	(13.958)	0	0	0
2019/02/15	R035	01/08/2019	10.23	Call	Bond Future	4,052.9200	4.0529	4,442.7900	4.4428	9.619	0	0	0
2019/02/15	R035	01/08/2019	10.22	Put	Bond Future	2,176.1700	2.1762	1,932.1900	1.9322	(11.211)	0	0	0
2019/02/15	R035	01/08/2019			Bond Future	9.9663	95.2809	9.8805	95.9126	(0.860)	0.0000	0.0000	0
2019/02/15	R035	01/08/2019	10.24	Call	Bond Future	4,098.2000	4.0982	4,490.2800	4.4903	9.567	0	0	0
2019/02/15	R035	01/08/2019	10.24	Put	Bond Future	2,124.7500	2.1247	1,885.1800	1.8852	(11.275)	0	0	0
2019/02/15	R035	01/08/2019	10.23	Put	Bond Future	2,150.4500	2.1504	1,908.6700	1.9087	(11.243)	0	0	0
2019/02/15	R035	01/08/2019	10.22	Call	Bond Future	4,007.5700	4.0076	4,395.2400	4.3952	9.673	0	0	0
2019/02/15	R035	07/11/2019	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R035	07/11/2019	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R035	07/11/2019	9.87	Put	Bond Future	1,189.7400	1.1897	544.9000	0.5449	(54.200)	0	0	0
2019/02/15	R035	07/11/2019			Bond Future	10.0331	92.8022	9.9443	93.4470	(0.885)	0.0000	0.0000	0
2019/02/15	R035	07/11/2019	9.89	Put	Bond Future	1,042.6600	1.0427	397.8200	0.3978	(61.846)	0	0	0
2019/02/15	R035	07/11/2019	9.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R035	07/11/2019	9.88	Put	Bond Future	1,116.1600	1.1162	471.3200	0.4713	(57.773)	0	0	0
2019/02/15	R186	02/05/2019	9.02	Call	Bond Future	1,439.3300	1.4393	1,661.0100	1.6610	15.402	0	0	0
2019/02/15	R186	02/05/2019	9.01	Put	Bond Future	1,331.7600	1.3318	1,128.4300	1.1284	(15.268)	0	0	0
2019/02/15	R186	02/05/2019	10.07	Call	Bond Future	6,014.4100	6.0144	6,412.7000	6.4127	6.622	0	0	0
2019/02/15	R186	02/05/2019	9.96	Put	Bond Future	137.4600	0.1375	104.8100	0.1048	(23.752)	0	0	90
2019/02/15	R186	02/05/2019	9.75	Call	Bond Future	4,460.6500	4.4606	4,827.2300	4.8272	8.218	0	0	0
2019/02/15	R186	02/05/2019	9.25	Put	Bond Future	810.4500	0.8105	669.1400	0.6691	(17.436)	0	0	0
2019/02/15	R186	02/05/2019	8.65	Put	Bond Future	2,567.2400	2.5672	2,264.1700	2.2642	(11.805)	0	0	0
2019/02/15	R186	02/05/2019			Bond Future	8.9966	112.0977	8.9230	112.5199	(0.819)	0.0000	0.0000	69,836
2019/02/15	R186	02/05/2019	9.03	Call	Bond Future	1,470.8500	1.4709	1,695.3000	1.6953	15.260	0	0	0
2019/02/15	R186	02/05/2019	9.03	Put	Bond Future	1,280.0300	1.2800	1,082.2400	1.0822	(15.452)	0	0	0
2019/02/15	R186	02/05/2019	8.65	Call	Bond Future	561.0400	0.5610	680.2100	0.6802	21.241	0	0	3,250
2019/02/15	R186	02/05/2019	9.02	Put	Bond Future	1,305.6000	1.3056	1,105.0400	1.1050	(15.362)	0	0	0
2019/02/15	R186	02/05/2019	9.01	Call	Bond Future	1,408.3700	1.4084	1,627.2800	1.6273	15.544	0	0	0
2019/02/15	R186	02/05/2019	9.30	Call	Bond Future	2,444.9700	2.4450	2,737.2600	2.7373	11.955	0	0	200
2019/02/15	R186	02/05/2019	10.07	Put	Bond Future	95.6000	0.0956	71.6500	0.0717	(25.052)	0	0	200

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2019/02/15	R186	02/05/2019	9.96	Call	Bond Future	5,469.5000	5.4695	5,859.0900	5.8591	7.123	0	0	0
2019/02/15	R186	02/05/2019	9.20	Put	Bond Future	902.2900	0.9023	748.9900	0.7490	(16.990)	0	0	0
2019/02/15	R186	02/05/2019	9.75	Put	Bond Future	261.1000	0.2611	205.4400	0.2054	(21.318)	0	0	7,000
2019/02/15	R186	02/05/2019	10.02	Put	Bond Future	113.0200	0.1130	85.3700	0.0854	(24.465)	0	0	3,250
2019/02/15	R186	02/05/2019	9.25	Call	Bond Future	2,247.2200	2.2472	2,528.1500	2.5281	12.501	0	0	3,250
2019/02/15	R186	02/05/2019	8.90	Call	Bond Future	1,097.3000	1.0973	1,285.1700	1.2852	17.121	0	0	0
2019/02/15	R186	02/05/2019	8.70	Put	Bond Future	2,363.1800	2.3632	2,073.1600	2.0732	(12.272)	0	0	0
2019/02/15	R186	02/05/2019	8.70	Call	Bond Future	649.3600	0.6494	781.5800	0.7816	20.362	0	0	200
2019/02/15	R186	02/05/2019	9.30	Put	Bond Future	727.6400	0.7276	597.6900	0.5977	(17.859)	0	0	0
2019/02/15	R186	02/05/2019	9.20	Call	Bond Future	2,057.5400	2.0575	2,326.4800	2.3265	13.071	0	0	90
2019/02/15	R186	02/05/2019	8.62	Put	Bond Future	2,694.3400	2.6943	2,383.6900	2.3837	(11.530)	0	0	0
2019/02/15	R186	02/05/2019	8.62	Call	Bond Future	512.2300	0.5122	623.8200	0.6238	21.785	0	0	90
2019/02/15	R186	02/05/2019	8.50	Put	Bond Future	3,236.1500	3.2362	2,897.4200	2.8974	(10.467)	0	0	0
2019/02/15	R186	02/05/2019	8.50	Call	Bond Future	346.7400	0.3467	430.2500	0.4302	24.084	0	0	7,000
2019/02/15	R186	02/05/2019	9.00	Put	Bond Future	1,358.1100	1.3581	1,152.0000	1.1520	(15.176)	0	0	7,500
2019/02/15	R186	02/05/2019	9.00	Call	Bond Future	1,377.5600	1.3776	1,593.6900	1.5937	15.689	0	0	7,000
2019/02/15	R186	02/05/2019	10.02	Call	Bond Future	5,765.6600	5.7657	6,160.2500	6.1602	6.844	0	0	0
2019/02/15	R186	02/05/2019	8.80	Put	Bond Future	1,986.2600	1.9863	1,723.6000	1.7236	(13.224)	0	0	0
2019/02/15	R186	02/05/2019	8.80	Call	Bond Future	854.1800	0.8542	1,013.7600	1.0138	18.682	0	0	7,500
2019/02/15	R186	02/05/2019	9.05	Call	Bond Future	1,534.9400	1.5349	1,764.8700	1.7649	14.980	0	0	0
2019/02/15	R186	02/05/2019	9.05	Put	Bond Future	1,230.0800	1.2301	1,037.7700	1.0378	(15.634)	0	0	3,250
2019/02/15	R186	02/05/2019	8.90	Put	Bond Future	1,651.6300	1.6516	1,417.2600	1.4173	(14.190)	0	0	4,250
2019/02/15	R186	01/08/2019	10.08	Put	Bond Future	527.9200	0.5279	457.0000	0.4570	(13.434)	0	0	6,000
2019/02/15	R186	01/08/2019	9.54	Call	Bond Future	3,713.9800	3.7140	4,013.6000	4.0136	8.067	0	0	0
2019/02/15	R186	01/08/2019			Bond Future	9.0595	108.9257	8.9823	109.3558	(0.852)	0.0000	0.0000	0
2019/02/15	R186	01/08/2019	8.30	Put	Bond Future	4,779.1900	4.7792	4,429.5300	4.4295	(7.316)	0	0	0
2019/02/15	R186	01/08/2019	8.30	Call	Bond Future	450.2900	0.4503	530.6600	0.5307	17.848	0	0	6,000
2019/02/15	R186	01/08/2019	9.05	Put	Bond Future	2,049.7900	2.0498	1,838.2000	1.8382	(10.323)	0	0	0
2019/02/15	R186	01/08/2019	9.05	Call	Bond Future	1,997.1000	1.9971	2,215.5400	2.2155	10.938	0	0	6,000
2019/02/15	R186	01/08/2019	9.52	Call	Bond Future	3,634.5600	3.6346	3,931.4000	3.9314	8.167	0	0	0
2019/02/15	R186	01/08/2019	9.52	Put	Bond Future	1,114.9300	1.1149	981.7400	0.9817	(11.946)	0	0	0
2019/02/15	R186	01/08/2019	10.08	Call	Bond Future	6,009.1000	6.0091	6,368.2100	6.3682	5.976	0	0	0
2019/02/15	R186	01/08/2019	9.54	Put	Bond Future	1,086.6700	1.0867	956.2600	0.9563	(12.001)	0	0	0
2019/02/15	R186	01/08/2019	9.53	Call	Bond Future	3,674.2000	3.6742	3,972.4300	3.9724	8.117	0	0	0
2019/02/15	R186	01/08/2019	9.53	Put	Bond Future	1,100.7100	1.1007	968.9100	0.9689	(11.974)	0	0	0
2019/02/15	R186	07/11/2019	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R186	07/11/2019			Bond Future	9.1143	111.2453	9.0329	111.6843	(0.892)	0.0000	0.0000	0
2019/02/15	R186	07/11/2019	8.94	Put	Bond Future	943.6100	0.9436	504.6500	0.5047	(46.519)	0	0	0
2019/02/15	R186	07/11/2019	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R186	07/11/2019	8.96	Put	Bond Future	834.7700	0.8348	395.8100	0.3958	(52.585)	0	0	0
2019/02/15	R186	07/11/2019	8.95	Put	Bond Future	889.1800	0.8892	450.2200	0.4502	(49.367)	0	0	0
2019/02/15	R186	07/11/2019	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R197	02/05/2019			Bond Future	304.5780	304.5780	304.8174	304.8174	0.079	0.0000	0.0000	2,350
2019/02/15	R197	01/08/2019			Bond Future	302.8774	302.8774	303.1207	303.1207	0.080	0.0000	0.0000	0
2019/02/15	R197	07/11/2019			Bond Future	309.4008	309.4008	309.6487	309.6487	0.080	0.0000	0.0000	0
2019/02/15	R202	02/05/2019			Bond Future	237.3598	237.3598	236.5309	236.5309	(0.349)	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
2019/02/15	R202	01/08/2019			Bond Future	237.9096	237.9096	237.0645	237.0645	(0.355)	0.0000	0.0000	0
2019/02/15	R202	07/11/2019			Bond Future	243.0333	243.0333	242.1694	242.1694	(0.355)	0.0000	0.0000	0
2019/02/15	R207	02/05/2019	7.63	Call	Bond Future	763.3300	0.7633	823.1700	0.8232	7.839	0	0	0
2019/02/15	R207	02/05/2019			Bond Future	6.4830	102.7394	6.3938	102.7992	(1.377)	0.0000	0.0000	6,918
2019/02/15	R207	02/05/2019	7.61	Call	Bond Future	750.1000	0.7501	809.9400	0.8099	7.978	0	0	0
2019/02/15	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R207	02/05/2019	7.62	Call	Bond Future	756.7200	0.7567	816.5600	0.8166	7.908	0	0	0
2019/02/15	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R207	01/08/2019	7.34	Put	Bond Future	0.1800	0.0002	0.0700	0.0001	(61.111)	0	0	0
2019/02/15	R207	01/08/2019	7.33	Call	Bond Future	688.4700	0.6885	749.1200	0.7491	8.809	0	0	0
2019/02/15	R207	01/08/2019			Bond Future	5.7454	101.0483	5.6066	101.1090	(2.417)	0.0000	0.0000	0
2019/02/15	R207	01/08/2019	7.34	Call	Bond Future	692.7800	0.6928	753.4300	0.7534	8.755	0	0	0
2019/02/15	R207	01/08/2019	7.33	Put	Bond Future	0.1900	0.0002	0.0800	0.0001	(57.895)	0	0	0
2019/02/15	R207	01/08/2019	7.35	Call	Bond Future	697.0800	0.6971	757.7400	0.7577	8.702	0	0	0
2019/02/15	R207	01/08/2019	7.35	Put	Bond Future	0.1700	0.0002	0.0700	0.0001	(58.824)	0	0	0
2019/02/15	R207	07/11/2019	2.08	Put	Bond Future	48.4500	0.0484	0.0000	0.0000	(100.000)	0	0	0
2019/02/15	R207	07/11/2019			Bond Future	2.3487	103.2000	2.0059	103.2618	(14.599)	0.0000	0.0000	0
2019/02/15	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	11.5800	0.0116	100.000	0	0	0
2019/02/15	R207	07/11/2019	2.07	Put	Bond Future	50.2500	0.0503	0.0000	0.0000	(100.000)	0	0	0
2019/02/15	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	13.3800	0.0134	100.000	0	0	0
2019/02/15	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	9.7700	0.0098	100.000	0	0	0
2019/02/15	R207	07/11/2019	2.06	Put	Bond Future	52.0600	0.0521	0.0000	0.0000	(100.000)	0	0	0
2019/02/15	R208	02/05/2019	8.03	Put	Bond Future	19.4200	0.0194	13.0700	0.0131	(32.698)	0	0	0
2019/02/15	R208	02/05/2019	8.02	Call	Bond Future	1,494.5300	1.4945	1,623.6900	1.6237	8.642	0	0	0
2019/02/15	R208	02/05/2019			Bond Future	7.1642	99.9495	7.0862	100.0853	(1.089)	0.0000	0.0000	13,813
2019/02/15	R208	02/05/2019	8.03	Call	Bond Future	1,510.6900	1.5107	1,640.1200	1.6401	8.568	0	0	0
2019/02/15	R208	02/05/2019	8.02	Put	Bond Future	20.3200	0.0203	13.7000	0.0137	(32.579)	0	0	0
2019/02/15	R208	02/05/2019	8.04	Call	Bond Future	1,526.8900	1.5269	1,656.5500	1.6566	8.492	0	0	0
2019/02/15	R208	02/05/2019	8.04	Put	Bond Future	18.5700	0.0186	12.4500	0.0125	(32.956)	0	0	0
2019/02/15	R208	01/08/2019	8.16	Call	Bond Future	1,690.3000	1.6903	1,816.5200	1.8165	7.467	0	0	0
2019/02/15	R208	01/08/2019	8.17	Put	Bond Future	51.6300	0.0516	39.9600	0.0400	(22.603)	0	0	0
2019/02/15	R208	01/08/2019			Bond Future	7.0771	101.8472	6.9868	101.9853	(1.276)	0.0000	0.0000	0
2019/02/15	R208	01/08/2019	8.16	Put	Bond Future	53.0000	0.0530	41.0800	0.0411	(22.491)	0	0	0
2019/02/15	R208	01/08/2019	8.17	Call	Bond Future	1,703.8800	1.7039	1,830.3500	1.8303	7.422	0	0	0
2019/02/15	R208	01/08/2019	8.15	Call	Bond Future	1,676.7600	1.6768	1,802.7100	1.8027	7.512	0	0	0
2019/02/15	R208	01/08/2019	8.15	Put	Bond Future	54.4100	0.0544	42.2200	0.0422	(22.404)	0	0	0
2019/02/15	R208	07/11/2019	6.82	Put	Bond Future	82.9400	0.0829	0.0000	0.0000	(100.000)	0	0	0
2019/02/15	R208	07/11/2019	6.83	Call	Bond Future	0.0000	0.0000	70.9000	0.0709	100.000	0	0	0
2019/02/15	R208	07/11/2019			Bond Future	6.8839	100.6091	6.7754	100.7499	(1.575)	0.0000	0.0000	0
2019/02/15	R208	07/11/2019	6.84	Call	Bond Future	0.0000	0.0000	83.8800	0.0839	100.000	0	0	0
2019/02/15	R208	07/11/2019	6.84	Put	Bond Future	56.9700	0.0570	0.0000	0.0000	(100.000)	0	0	0
2019/02/15	R208	07/11/2019	6.82	Call	Bond Future	0.0000	0.0000	57.9100	0.0579	100.000	0	0	0
2019/02/15	R208	07/11/2019	6.83	Put	Bond Future	69.9500	0.0700	0.0000	0.0000	(100.000)	0	0	0
2019/02/15	R209	02/05/2019	9.70	Put	Bond Future	2,162.8900	2.1629	1,859.0300	1.8590	(14.049)	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
2019/02/15	R209	02/05/2019			Bond Future	9.8505	71.2659	9.7678	71.7930	(0.840)	0.0000	0.0000	102,783
2019/02/15	R209	02/05/2019	9.69	Call	Bond Future	1,172.7100	1.1727	1,392.7000	1.3927	18.759	0	0	0
2019/02/15	R209	02/05/2019	9.69	Put	Bond Future	2,200.3300	2.2003	1,893.2000	1.8932	(13.958)	0	0	0
2019/02/15	R209	02/05/2019	10.50	Call	Bond Future	4,404.1400	4.4041	4,837.0600	4.8371	9.830	0	0	0
2019/02/15	R209	02/05/2019	10.71	Call	Bond Future	5,447.4200	5.4474	5,909.5700	5.9096	8.484	0	0	0
2019/02/15	R209	02/05/2019	9.70	Call	Bond Future	1,199.9100	1.1999	1,423.1700	1.4232	18.606	0	0	0
2019/02/15	R209	02/05/2019	10.50	Put	Bond Future	461.3100	0.4613	367.1100	0.3671	(20.420)	0	0	11,560
2019/02/15	R209	02/05/2019	9.35	Put	Bond Future	3,734.9400	3.7349	3,322.5200	3.3225	(11.042)	0	0	0
2019/02/15	R209	02/05/2019	9.35	Call	Bond Future	457.7200	0.4577	572.4200	0.5724	25.059	0	0	760
2019/02/15	R209	02/05/2019	10.71	Put	Bond Future	299.4400	0.2994	234.4700	0.2345	(21.697)	0	0	760
2019/02/15	R209	02/05/2019	9.68	Call	Bond Future	1,145.8800	1.1459	1,362.5900	1.3626	18.912	0	0	0
2019/02/15	R209	02/05/2019	9.68	Put	Bond Future	2,238.2300	2.2382	1,927.8200	1.9278	(13.869)	0	0	0
2019/02/15	R209	02/05/2019	9.95	Put	Bond Future	1,371.7700	1.3718	1,148.0800	1.1481	(16.307)	0	0	0
2019/02/15	R209	02/05/2019	9.95	Call	Bond Future	1,997.5000	1.9975	2,300.9300	2.3009	15.190	0	0	760
2019/02/15	R209	01/08/2019	10.15	Put	Bond Future	1,903.2000	1.9032	1,693.8500	1.6938	(11.000)	0	0	0
2019/02/15	R209	01/08/2019	9.30	Call	Bond Future	937.0100	0.9370	1,083.8800	1.0839	15.674	0	0	7,560
2019/02/15	R209	01/08/2019	10.17	Call	Bond Future	3,463.3500	3.4633	3,794.6900	3.7947	9.567	0	0	0
2019/02/15	R209	01/08/2019			Bond Future	9.9096	72.6191	9.8243	73.1560	(0.860)	0.0000	0.0000	0
2019/02/15	R209	01/08/2019	10.15	Call	Bond Future	3,386.2200	3.3862	3,713.8200	3.7138	9.675	0	0	0
2019/02/15	R209	01/08/2019	10.17	Put	Bond Future	1,859.0400	1.8590	1,653.4300	1.6534	(11.060)	0	0	0
2019/02/15	R209	01/08/2019	9.30	Put	Bond Future	4,912.2800	4.9123	4,522.2000	4.5222	(7.941)	0	0	0
2019/02/15	R209	01/08/2019	9.80	Put	Bond Future	2,867.7000	2.8677	2,586.5800	2.5866	(9.803)	0	0	0
2019/02/15	R209	01/08/2019	10.16	Put	Bond Future	1,881.0100	1.8810	1,673.5300	1.6735	(11.030)	0	0	0
2019/02/15	R209	01/08/2019	10.46	Call	Bond Future	4,653.4300	4.6534	5,033.5200	5.0335	8.168	0	0	0
2019/02/15	R209	01/08/2019	10.46	Put	Bond Future	1,325.1900	1.3252	1,168.3300	1.1683	(11.837)	0	0	7,560
2019/02/15	R209	01/08/2019	9.80	Call	Bond Future	2,176.3200	2.1763	2,432.1500	2.4322	11.755	0	0	7,560
2019/02/15	R209	01/08/2019	10.16	Call	Bond Future	3,424.7100	3.4247	3,754.1800	3.7542	9.620	0	0	0
2019/02/15	R209	07/11/2019	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R209	07/11/2019			Bond Future	9.9662	71.0112	9.8783	71.5594	(0.883)	0.0000	0.0000	0
2019/02/15	R209	07/11/2019	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R209	07/11/2019	9.80	Put	Bond Future	1,041.2500	1.0413	493.0200	0.4930	(52.651)	0	0	0
2019/02/15	R209	07/11/2019	9.82	Put	Bond Future	914.7900	0.9148	366.5600	0.3666	(59.930)	0	0	0
2019/02/15	R209	07/11/2019	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R209	07/11/2019	9.81	Put	Bond Future	977.9800	0.9780	429.7500	0.4298	(56.057)	0	0	0
2019/02/15	R210	02/05/2019			Bond Future	187.9683	187.9683	187.3555	187.3555	(0.326)	0.0000	0.0000	2,448
2019/02/15	R210	01/08/2019			Bond Future	191.5821	191.5821	190.9572	190.9572	(0.326)	0.0000	0.0000	0
2019/02/15	R210	07/11/2019			Bond Future	193.0694	193.0694	192.4306	192.4306	(0.331)	0.0000	0.0000	0
2019/02/15	R212	02/05/2019			Bond Future	158.5394	158.5394	158.3527	158.3527	(0.118)	0.0000	0.0000	4,973
2019/02/15	R212	01/08/2019			Bond Future	159.3673	159.3673	159.1767	159.1767	(0.120)	0.0000	0.0000	0
2019/02/15	R212	07/11/2019			Bond Future	162.7996	162.7996	162.6046	162.6046	(0.120)	0.0000	0.0000	0
2019/02/15	R213	02/05/2019	9.49	Call	Bond Future	1,119.2600	1.1193	1,303.9000	1.3039	16.497	0	0	0
2019/02/15	R213	02/05/2019	9.48	Put	Bond Future	2,062.2500	2.0622	1,800.1600	1.8002	(12.709)	0	0	0
2019/02/15	R213	02/05/2019			Bond Future	9.6383	82.9027	9.5654	83.3467	(0.756)	0.0000	0.0000	27,886
2019/02/15	R213	02/05/2019	9.50	Call	Bond Future	1,145.4400	1.1454	1,332.8900	1.3329	16.365	0	0	0
2019/02/15	R213	02/05/2019	9.50	Put	Bond Future	1,991.0900	1.9911	1,734.6100	1.7346	(12.881)	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
2019/02/15	R213	02/05/2019	9.49	Put	Bond Future	2,026.5300	2.0265	1,767.2400	1.7672	(12.795)	0	0	0
2019/02/15	R213	02/05/2019	9.48	Call	Bond Future	1,093.2900	1.0933	1,275.1300	1.2751	16.632	0	0	0
2019/02/15	R213	01/08/2019	9.99	Put	Bond Future	1,687.6300	1.6876	1,516.6400	1.5166	(10.132)	0	0	0
2019/02/15	R213	01/08/2019	9.98	Call	Bond Future	3,351.0900	3.3511	3,630.7500	3.6307	8.345	0	0	0
2019/02/15	R213	01/08/2019			Bond Future	9.7014	84.4765	9.6260	84.9288	(0.777)	0.0000	0.0000	0
2019/02/15	R213	01/08/2019	9.99	Call	Bond Future	3,389.0800	3.3891	3,670.3200	3.6703	8.298	0	0	0
2019/02/15	R213	01/08/2019	9.98	Put	Bond Future	1,707.7900	1.7078	1,535.2200	1.5352	(10.105)	0	0	0
2019/02/15	R213	01/08/2019	10.00	Call	Bond Future	3,427.4600	3.4275	3,710.2500	3.7102	8.251	0	0	0
2019/02/15	R213	01/08/2019	10.00	Put	Bond Future	1,667.9200	1.6679	1,498.4800	1.4985	(10.159)	0	0	0
2019/02/15	R213	07/11/2019	9.59	Put	Bond Future	1,037.1500	1.0372	575.5000	0.5755	(44.511)	0	0	0
2019/02/15	R213	07/11/2019	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R213	07/11/2019			Bond Future	9.7648	82.7199	9.6866	83.1815	(0.801)	0.0000	0.0000	0
2019/02/15	R213	07/11/2019	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R213	07/11/2019	9.58	Put	Bond Future	1,097.0100	1.0970	635.3600	0.6354	(42.083)	0	0	0
2019/02/15	R213	07/11/2019	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R213	07/11/2019	9.60	Put	Bond Future	977.3600	0.9774	515.7100	0.5157	(47.234)	0	0	0
2019/02/15	R214	02/05/2019	9.87	Call	Bond Future	1,243.0900	1.2431	1,456.5300	1.4565	17.170	0	0	0
2019/02/15	R214	02/05/2019	9.85	Call	Bond Future	1,187.1600	1.1872	1,394.3100	1.3943	17.449	0	0	0
2019/02/15	R214	02/05/2019			Bond Future	10.0290	70.1564	9.9514	70.6686	(0.773)	0.0000	0.0000	24,306
2019/02/15	R214	02/05/2019	9.85	Put	Bond Future	2,378.4400	2.3784	2,073.4200	2.0734	(12.824)	0	0	0
2019/02/15	R214	02/05/2019	9.87	Put	Bond Future	2,299.6400	2.2996	2,000.9100	2.0009	(12.990)	0	0	0
2019/02/15	R214	02/05/2019	9.86	Call	Bond Future	1,214.9400	1.2149	1,425.2300	1.4252	17.309	0	0	0
2019/02/15	R214	02/05/2019	9.86	Put	Bond Future	2,338.8000	2.3388	2,036.9200	2.0369	(12.907)	0	0	0
2019/02/15	R214	01/08/2019	10.34	Put	Bond Future	1,966.3600	1.9664	1,763.9900	1.7640	(10.292)	0	0	0
2019/02/15	R214	01/08/2019			Bond Future	10.0882	71.4882	10.0084	72.0100	(0.791)	0.0000	0.0000	0
2019/02/15	R214	01/08/2019	10.33	Call	Bond Future	3,532.0500	3.5320	3,849.6400	3.8496	8.992	0	0	0
2019/02/15	R214	01/08/2019	10.33	Put	Bond Future	1,989.5200	1.9895	1,785.3400	1.7853	(10.263)	0	0	0
2019/02/15	R214	01/08/2019	10.34	Call	Bond Future	3,571.4900	3.5715	3,890.8900	3.8909	8.943	0	0	0
2019/02/15	R214	01/08/2019	10.32	Call	Bond Future	3,492.5800	3.4926	3,808.3600	3.8084	9.041	0	0	0
2019/02/15	R214	01/08/2019	10.32	Put	Bond Future	2,012.7400	2.0127	1,806.7500	1.8068	(10.234)	0	0	0
2019/02/15	R214	07/11/2019	10.02	Put	Bond Future	831.3400	0.8313	298.6300	0.2986	(64.078)	0	0	0
2019/02/15	R214	07/11/2019			Bond Future	10.1480	69.7090	10.0657	70.2418	(0.811)	0.0000	0.0000	0
2019/02/15	R214	07/11/2019	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R214	07/11/2019	10.01	Put	Bond Future	896.9600	0.8970	364.2500	0.3642	(59.391)	0	0	0
2019/02/15	R214	07/11/2019	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R214	07/11/2019	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R214	07/11/2019	10.00	Put	Bond Future	962.6700	0.9627	429.9600	0.4300	(55.337)	0	0	0
2019/02/15	R248	02/05/2019	9.90	Put	Bond Future	2,808.7800	2.8088	2,386.4400	2.3864	(15.036)	0	0	0
2019/02/15	R248	02/05/2019			Bond Future	10.0443	89.4710	9.9564	90.2120	(0.875)	0.0000	0.0000	110,109
2019/02/15	R248	02/05/2019	9.90	Call	Bond Future	1,586.1200	1.5861	1,904.8100	1.9048	20.092	0	0	0
2019/02/15	R248	02/05/2019	9.91	Call	Bond Future	1,623.1000	1.6231	1,946.4700	1.9465	19.923	0	0	0
2019/02/15	R248	02/05/2019	9.89	Put	Bond Future	2,858.1200	2.8581	2,431.0800	2.4311	(14.941)	0	0	0
2019/02/15	R248	02/05/2019	9.91	Put	Bond Future	2,760.0800	2.7601	2,342.4200	2.3424	(15.132)	0	0	0
2019/02/15	R248	02/05/2019	9.89	Call	Bond Future	1,549.6300	1.5496	1,863.6200	1.8636	20.262	0	0	0
2019/02/15	R248	01/08/2019	10.35	Call	Bond Future	4,440.0200	4.4400	4,905.1700	4.9052	10.476	0	0	0
2019/02/15	R248	01/08/2019	10.34	Put	Bond Future	2,474.1300	2.4741	2,181.6800	2.1817	(11.820)	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
2019/02/15	R248	01/08/2019			Bond Future	10.1040	91.1694	10.0135	91.9244	(0.896)	0.0000	0.0000	0
2019/02/15	R248	01/08/2019	10.36	Call	Bond Future	4,490.1500	4.4901	4,957.9600	4.9580	10.419	0	0	0
2019/02/15	R248	01/08/2019	10.36	Put	Bond Future	2,415.2400	2.4152	2,128.1200	2.1281	(11.888)	0	0	0
2019/02/15	R248	01/08/2019	10.35	Put	Bond Future	2,444.5200	2.4445	2,154.7400	2.1547	(11.854)	0	0	0
2019/02/15	R248	01/08/2019	10.34	Call	Bond Future	4,390.1000	4.3901	4,852.5800	4.8526	10.535	0	0	0
2019/02/15	R248	07/11/2019	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R248	07/11/2019	10.01	Put	Bond Future	1,278.2800	1.2783	507.4700	0.5075	(60.301)	0	0	0
2019/02/15	R248	07/11/2019			Bond Future	10.1642	88.6666	10.0707	89.4374	(0.919)	0.0000	0.0000	0
2019/02/15	R248	07/11/2019	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/15	R248	07/11/2019	10.03	Put	Bond Future	1,110.5900	1.1106	339.7800	0.3398	(69.405)	0	0	0
2019/02/15	R248	07/11/2019	10.02	Put	Bond Future	1,194.3600	1.1944	423.5500	0.4235	(64.537)	0	0	0
2019/02/15	R248	07/11/2019	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
<b>Total</b>													<b>906437</b>