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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/02/2019 TO 18/02/2019

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
2019/02/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	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
2019/02/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	2025	02/05/2019			Bond Future	135.2452	135.2452	135.2382	135.2382	(0.005)	0.0000	0.0000	691
2019/02/18	2025	01/08/2019			Bond Future	136.3880	136.3880	136.3806	136.3806	(0.005)	0.0000	0.0000	0
2019/02/18	2025	07/11/2019			Bond Future	139.3250	139.3250	139.3172	139.3172	(0.006)	0.0000	0.0000	0
2019/02/18	2029	02/05/2019			Bond Future	101.6250	101.6250	101.7582	101.7582	0.131	0.0000	0.0000	3,020
2019/02/18	2029	01/08/2019			Bond Future	103.5786	103.5786	103.7142	103.7142	0.131	0.0000	0.0000	0
2019/02/18	2029	07/11/2019			Bond Future	104.7012	104.7012	104.8395	104.8395	0.132	0.0000	0.0000	0
2019/02/18	2030	02/05/2019	9.41	Call	Bond Future	1,436.0300	1.4360	1,438.5900	1.4386	0.178	0	0	0
2019/02/18	2030	02/05/2019	8.90	Put	Bond Future	3,866.7900	3.8668	3,790.7500	3.7907	(1.966)	0	0	0
2019/02/18	2030	02/05/2019			Bond Future	9.4511	92.4421	9.4400	92.5114	(0.118)	0.0000	0.0000	47,530
2019/02/18	2030	02/05/2019	9.39	Call	Bond Future	1,374.9600	1.3750	1,376.7500	1.3768	0.130	0	0	0
2019/02/18	2030	02/05/2019	9.39	Put	Bond Future	1,756.2700	1.7563	1,688.8000	1.6888	(3.842)	0	0	0
2019/02/18	2030	02/05/2019	10.20	Call	Bond Future	4,834.0600	4.8341	4,874.0100	4.8740	0.826	0	0	0
2019/02/18	2030	02/05/2019	10.20	Put	Bond Future	333.5200	0.3335	304.2100	0.3042	(8.788)	0	0	3,000
2019/02/18	2030	02/05/2019	9.41	Put	Bond Future	1,692.3700	1.6924	1,625.6700	1.6257	(3.941)	0	0	0
2019/02/18	2030	02/05/2019	8.90	Call	Bond Future	350.4600	0.3505	343.6800	0.3437	(1.935)	0	0	3,000
2019/02/18	2030	02/05/2019	9.40	Call	Bond Future	1,405.3000	1.4053	1,407.4800	1.4075	0.155	0	0	3,000
2019/02/18	2030	02/05/2019	9.40	Put	Bond Future	1,724.1000	1.7241	1,657.0200	1.6570	(3.891)	0	0	0
2019/02/18	2030	01/08/2019	9.15	Put	Bond Future	3,584.9000	3.5849	3,520.7700	3.5208	(1.789)	0	0	0
2019/02/18	2030	01/08/2019	9.91	Put	Bond Future	1,419.0500	1.4191	1,375.4100	1.3754	(3.075)	0	0	0
2019/02/18	2030	01/08/2019			Bond Future	9.5186	90.1918	9.5071	90.2622	(0.121)	0.0000	0.0000	0
2019/02/18	2030	01/08/2019	8.35	Put	Bond Future	7,708.1500	7.7082	7,636.5700	7.6366	(0.929)	0	0	0
2019/02/18	2030	01/08/2019	8.35	Call	Bond Future	185.7300	0.1857	184.5400	0.1845	(0.641)	0	0	2,025
2019/02/18	2030	01/08/2019	9.92	Call	Bond Future	3,806.3000	3.8063	3,833.3500	3.8333	0.711	0	0	0
2019/02/18	2030	01/08/2019	9.90	Put	Bond Future	1,437.1200	1.4371	1,393.1900	1.3932	(3.057)	0	0	0
2019/02/18	2030	01/08/2019	9.15	Call	Bond Future	1,297.8500	1.2978	1,304.1100	1.3041	0.482	0	0	2,025
2019/02/18	2030	01/08/2019	9.91	Call	Bond Future	3,765.2900	3.7653	3,792.0400	3.7920	0.710	0	0	0
2019/02/18	2030	01/08/2019	9.92	Put	Bond Future	1,401.1900	1.4012	1,357.8500	1.3578	(3.093)	0	0	0
2019/02/18	2030	01/08/2019	9.90	Call	Bond Future	3,724.4300	3.7244	3,750.8900	3.7509	0.710	0	0	0
2019/02/18	2030	07/11/2019	9.49	Put	Bond Future	513.1700	0.5132	441.4400	0.4414	(13.978)	0	0	0
2019/02/18	2030	07/11/2019			Bond Future	9.5754	92.1125	9.5634	92.1842	(0.125)	0.0000	0.0000	0
2019/02/18	2030	07/11/2019	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	2030	07/11/2019	9.48	Put	Bond Future	573.5500	0.5735	501.8200	0.5018	(12.506)	0	0	0
2019/02/18	2030	07/11/2019	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	2030	07/11/2019	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	2030	07/11/2019	9.47	Put	Bond Future	633.9700	0.6340	562.2400	0.5622	(11.314)	0	0	0
2019/02/18	2032	02/05/2019	9.62	Put	Bond Future	1,930.1200	1.9301	1,838.4800	1.8385	(4.748)	0	0	0
2019/02/18	2032	02/05/2019	9.61	Call	Bond Future	1,522.0500	1.5221	1,539.6300	1.5396	1.155	0	0	0
2019/02/18	2032	02/05/2019			Bond Future	9.6755	90.4405	9.6592	90.5503	(0.168)	0.0000	0.0000	43,624
2019/02/18	2032	02/05/2019	9.62	Call	Bond Future	1,554.9400	1.5549	1,573.1400	1.5731	1.170	0	0	0
2019/02/18	2032	02/05/2019	9.61	Put	Bond Future	1,965.1200	1.9651	1,872.8600	1.8729	(4.695)	0	0	0
2019/02/18	2032	02/05/2019	9.63	Call	Bond Future	1,588.0600	1.5881	1,606.8800	1.6069	1.185	0	0	0

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2019/02/18	2032	02/05/2019	9.63	Put	Bond Future	1,895.4300	1.8954	1,804.4100	1.8044	(4.802)	0	0	0
2019/02/18	2032	01/08/2019	10.10	Call	Bond Future	3,978.8200	3.9788	4,029.7700	4.0298	1.281	0	0	0
2019/02/18	2032	01/08/2019	10.11	Put	Bond Future	1,614.3300	1.6143	1,553.9200	1.5539	(3.742)	0	0	0
2019/02/18	2032	01/08/2019			Bond Future	9.7404	92.1575	9.7236	92.2693	(0.173)	0.0000	0.0000	0
2019/02/18	2032	01/08/2019	10.10	Put	Bond Future	1,634.7800	1.6348	1,573.9300	1.5739	(3.722)	0	0	0
2019/02/18	2032	01/08/2019	10.11	Call	Bond Future	4,022.3200	4.0223	4,073.7100	4.0737	1.278	0	0	0
2019/02/18	2032	01/08/2019	10.09	Call	Bond Future	3,935.4900	3.9355	3,986.0000	3.9860	1.283	0	0	0
2019/02/18	2032	01/08/2019	10.09	Put	Bond Future	1,655.4700	1.6555	1,594.1800	1.5942	(3.702)	0	0	0
2019/02/18	2032	07/11/2019	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	2032	07/11/2019	9.70	Put	Bond Future	673.3200	0.6733	559.3900	0.5594	(16.921)	0	0	0
2019/02/18	2032	07/11/2019			Bond Future	9.8025	89.9561	9.7851	90.0701	(0.178)	0.0000	0.0000	0
2019/02/18	2032	07/11/2019	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	2032	07/11/2019	9.72	Put	Bond Future	541.4000	0.5414	427.4700	0.4275	(21.044)	0	0	0
2019/02/18	2032	07/11/2019	9.71	Put	Bond Future	607.3300	0.6073	493.4000	0.4934	(18.759)	0	0	0
2019/02/18	2032	07/11/2019	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	2033	02/05/2019			Bond Future	104.0545	104.0545	104.0494	104.0494	(0.005)	0.0000	0.0000	6,090
2019/02/18	2033	01/08/2019			Bond Future	106.0546	106.0546	106.0494	106.0494	(0.005)	0.0000	0.0000	0
2019/02/18	2033	07/11/2019			Bond Future	107.1543	107.1543	107.1487	107.1487	(0.005)	0.0000	0.0000	0
2019/02/18	2037	02/05/2019	9.81	Put	Bond Future	2,313.1400	2.3131	2,229.2600	2.2293	(3.626)	0	0	0
2019/02/18	2037	02/05/2019			Bond Future	9.9002	90.6339	9.8891	90.7174	(0.112)	0.0000	0.0000	58,354
2019/02/18	2037	02/05/2019	9.80	Call	Bond Future	1,593.3400	1.5933	1,592.6200	1.5926	(0.045)	0	0	0
2019/02/18	2037	02/05/2019	9.80	Put	Bond Future	2,354.1600	2.3542	2,269.8800	2.2699	(3.580)	0	0	0
2019/02/18	2037	02/05/2019	9.81	Call	Bond Future	1,628.6900	1.6287	1,628.3700	1.6284	(0.020)	0	0	0
2019/02/18	2037	02/05/2019	9.79	Call	Bond Future	1,558.5900	1.5586	1,557.4600	1.5575	(0.073)	0	0	0
2019/02/18	2037	02/05/2019	9.79	Put	Bond Future	2,395.8800	2.3959	2,311.1900	2.3112	(3.535)	0	0	0
2019/02/18	2037	01/08/2019	10.31	Call	Bond Future	4,386.6200	4.3866	4,416.4800	4.4165	0.681	0	0	0
2019/02/18	2037	01/08/2019			Bond Future	9.9677	88.0990	9.9563	88.1839	(0.114)	0.0000	0.0000	0
2019/02/18	2037	01/08/2019	10.29	Call	Bond Future	4,291.9500	4.2919	4,321.1100	4.3211	0.679	0	0	0
2019/02/18	2037	01/08/2019	10.29	Put	Bond Future	1,942.5700	1.9426	1,886.7600	1.8868	(2.873)	0	0	0
2019/02/18	2037	01/08/2019	10.31	Put	Bond Future	1,894.6400	1.8946	1,839.5300	1.8395	(2.909)	0	0	0
2019/02/18	2037	01/08/2019	10.30	Call	Bond Future	4,339.1900	4.3392	4,368.7000	4.3687	0.680	0	0	0
2019/02/18	2037	01/08/2019	10.30	Put	Bond Future	1,918.4700	1.9185	1,863.0100	1.8630	(2.891)	0	0	0
2019/02/18	2037	07/11/2019	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	2037	07/11/2019			Bond Future	10.0267	89.9752	10.0150	90.0619	(0.117)	0.0000	0.0000	0
2019/02/18	2037	07/11/2019	9.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	2037	07/11/2019	9.95	Put	Bond Future	566.8700	0.5669	480.2000	0.4802	(15.289)	0	0	0
2019/02/18	2037	07/11/2019	9.97	Put	Bond Future	418.5800	0.4186	331.9100	0.3319	(20.706)	0	0	0
2019/02/18	2037	07/11/2019	9.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	2037	07/11/2019	9.96	Put	Bond Future	492.6800	0.4927	406.0100	0.4060	(17.592)	0	0	0
2019/02/18	2038	02/05/2019			Bond Future	123.1283	123.1283	123.1227	123.1227	(0.005)	0.0000	0.0000	10,004
2019/02/18	2038	01/08/2019			Bond Future	123.8561	123.8561	123.8501	123.8501	(0.005)	0.0000	0.0000	0
2019/02/18	2038	07/11/2019			Bond Future	126.5234	126.5234	126.5168	126.5168	(0.005)	0.0000	0.0000	0
2019/02/18	2040	02/05/2019	9.89	Call	Bond Future	1,703.1200	1.7031	1,703.6300	1.7036	0.030	0	0	0
2019/02/18	2040	02/05/2019	9.88	Put	Bond Future	2,480.1400	2.4801	2,390.5000	2.3905	(3.614)	0	0	0

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2019/02/18	2040	02/05/2019	9.60	Call	Bond Future	791.1200	0.7911	783.1400	0.7831	(1.009)	0	0	1,150
2019/02/18	2040	02/05/2019			Bond Future	9.9799	93.8439	9.9688	93.9336	(0.111)	0.0000	0.0000	25,496
2019/02/18	2040	02/05/2019	9.90	Call	Bond Future	1,741.3700	1.7414	1,742.3500	1.7424	0.056	0	0	0
2019/02/18	2040	02/05/2019	9.90	Put	Bond Future	2,392.1500	2.3922	2,303.4300	2.3034	(3.709)	0	0	0
2019/02/18	2040	02/05/2019	10.20	Put	Bond Future	1,337.6000	1.3376	1,266.3800	1.2664	(5.324)	0	0	0
2019/02/18	2040	02/05/2019	10.20	Call	Bond Future	3,092.0800	3.0921	3,110.5600	3.1106	0.598	0	0	1,150
2019/02/18	2040	02/05/2019	9.60	Put	Bond Future	3,952.0100	3.9520	3,854.3300	3.8543	(2.472)	0	0	0
2019/02/18	2040	02/05/2019	9.89	Put	Bond Future	2,435.8500	2.4359	2,346.6600	2.3467	(3.662)	0	0	0
2019/02/18	2040	02/05/2019	9.88	Call	Bond Future	1,665.3400	1.6653	1,665.4000	1.6654	0.004	0	0	0
2019/02/18	2040	01/08/2019	10.36	Call	Bond Future	4,583.7700	4.5838	4,614.3900	4.6144	0.668	0	0	0
2019/02/18	2040	01/08/2019	10.37	Put	Bond Future	2,111.7400	2.1117	2,051.5500	2.0516	(2.850)	0	0	0
2019/02/18	2040	01/08/2019			Bond Future	10.0472	91.1196	10.0358	91.2108	(0.113)	0.0000	0.0000	0
2019/02/18	2040	01/08/2019	10.36	Put	Bond Future	2,138.1000	2.1381	2,077.5400	2.0775	(2.832)	0	0	0
2019/02/18	2040	01/08/2019	10.37	Call	Bond Future	4,633.8600	4.6339	4,664.8500	4.6649	0.669	0	0	0
2019/02/18	2040	01/08/2019	10.38	Call	Bond Future	4,684.3600	4.6844	4,715.7200	4.7157	0.669	0	0	0
2019/02/18	2040	01/08/2019	10.38	Put	Bond Future	2,085.9100	2.0859	2,026.0900	2.0261	(2.868)	0	0	0
2019/02/18	2040	07/11/2019	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	2040	07/11/2019	10.04	Put	Bond Future	526.9600	0.5270	433.9700	0.4340	(17.647)	0	0	0
2019/02/18	2040	07/11/2019			Bond Future	10.1064	93.0603	10.0946	93.1533	(0.116)	0.0000	0.0000	0
2019/02/18	2040	07/11/2019	10.03	Put	Bond Future	606.7600	0.6068	513.7700	0.5138	(15.326)	0	0	0
2019/02/18	2040	07/11/2019	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	2040	07/11/2019	10.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	2040	07/11/2019	10.05	Put	Bond Future	447.2800	0.4473	354.2900	0.3543	(20.790)	0	0	0
2019/02/18	2044	02/05/2019	9.90	Call	Bond Future	1,707.4000	1.7074	1,707.3900	1.7074	(0.001)	0	0	0
2019/02/18	2044	02/05/2019			Bond Future	9.9975	90.9331	9.9865	91.0240	(0.110)	0.0000	0.0000	36,442
2019/02/18	2044	02/05/2019	9.90	Put	Bond Future	2,516.6000	2.5166	2,425.6700	2.4257	(3.613)	0	0	0
2019/02/18	2044	02/05/2019	9.91	Call	Bond Future	1,746.0000	1.7460	1,746.4600	1.7465	0.026	0	0	0
2019/02/18	2044	02/05/2019	9.92	Put	Bond Future	2,427.1100	2.4271	2,337.1200	2.3371	(3.708)	0	0	0
2019/02/18	2044	02/05/2019	9.91	Put	Bond Future	2,471.6300	2.4716	2,381.1700	2.3812	(3.660)	0	0	0
2019/02/18	2044	02/05/2019	9.92	Call	Bond Future	1,784.9100	1.7849	1,785.8400	1.7858	0.052	0	0	0
2019/02/18	2044	01/08/2019	9.86	Put	Bond Future	4,077.9100	4.0779	3,997.7800	3.9978	(1.965)	0	0	0
2019/02/18	2044	01/08/2019	10.53	Call	Bond Future	5,475.6700	5.4757	5,512.3900	5.5124	0.671	0	0	0
2019/02/18	2044	01/08/2019	10.40	Put	Bond Future	2,114.9400	2.1149	2,054.3900	2.0544	(2.863)	0	0	0
2019/02/18	2044	01/08/2019			Bond Future	10.0620	88.2786	10.0507	88.3711	(0.113)	0.0000	0.0000	0
2019/02/18	2044	01/08/2019	10.39	Call	Bond Future	4,743.2200	4.7432	4,774.7300	4.7747	0.664	0	0	0
2019/02/18	2044	01/08/2019	10.39	Put	Bond Future	2,141.2300	2.1412	2,080.3100	2.0803	(2.845)	0	0	0
2019/02/18	2044	01/08/2019	9.86	Call	Bond Future	2,408.0800	2.4081	2,420.3800	2.4204	0.511	0	0	100
2019/02/18	2044	01/08/2019	10.53	Put	Bond Future	1,802.3600	1.8024	1,746.6500	1.7466	(3.091)	0	0	100
2019/02/18	2044	01/08/2019	10.40	Call	Bond Future	4,794.2100	4.7942	4,826.0900	4.8261	0.665	0	0	0
2019/02/18	2044	01/08/2019	9.36	Put	Bond Future	6,971.3800	6.9714	6,879.8600	6.8799	(1.313)	0	0	0
2019/02/18	2044	01/08/2019	9.36	Call	Bond Future	933.5500	0.9336	934.4600	0.9345	0.097	0	0	100
2019/02/18	2044	01/08/2019	10.38	Call	Bond Future	4,692.2000	4.6922	4,723.3300	4.7233	0.663	0	0	0
2019/02/18	2044	01/08/2019	10.38	Put	Bond Future	2,167.6200	2.1676	2,106.3200	2.1063	(2.828)	0	0	0
2019/02/18	2044	07/11/2019	10.07	Put	Bond Future	393.4100	0.3934	299.2100	0.2992	(23.944)	0	0	0
2019/02/18	2044	07/11/2019			Bond Future	10.1187	90.1588	10.1070	90.2530	(0.116)	0.0000	0.0000	0
2019/02/18	2044	07/11/2019	10.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	2044	07/11/2019	10.06	Put	Bond Future	474.6000	0.4746	380.4000	0.3804	(19.848)	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
2019/02/18	2044	07/11/2019	10.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	2044	07/11/2019	10.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	2044	07/11/2019	10.05	Put	Bond Future	555.9100	0.5559	461.7100	0.4617	(16.945)	0	0	0
2019/02/18	2046	02/05/2019			Bond Future	115.8806	115.8806	115.6563	115.6563	(0.194)	0.0000	0.0000	12,517
2019/02/18	2046	01/08/2019			Bond Future	118.1083	118.1083	117.8794	117.8794	(0.194)	0.0000	0.0000	0
2019/02/18	2046	07/11/2019			Bond Future	118.9112	118.9112	118.6768	118.6768	(0.197)	0.0000	0.0000	0
2019/02/18	2050	02/05/2019			Bond Future	121.1842	121.1842	121.6823	121.6823	0.411	0.0000	0.0000	10,644
2019/02/18	2050	01/08/2019			Bond Future	121.6958	121.6958	122.2033	122.2033	0.417	0.0000	0.0000	0
2019/02/18	2050	07/11/2019			Bond Future	124.3164	124.3164	124.8346	124.8346	0.417	0.0000	0.0000	0
2019/02/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	AL37	02/05/2019			Index Future	625.8570	625.8570	626.0220	626.0220	0.026	0.0000	0.0000	0
2019/02/18	AL37	01/08/2019			Index Future	637.7370	637.7370	637.9000	637.9000	0.026	0.0000	0.0000	0
2019/02/18	AL37	07/11/2019			Index Future	651.3080	651.3080	651.4710	651.4710	0.025	0.0000	0.0000	0
2019/02/18	AL7T	02/05/2019			Index Future	718.9850	718.9850	719.5030	719.5030	0.072	0.0000	0.0000	0
2019/02/18	AL7T	01/08/2019			Index Future	732.6330	732.6330	733.1560	733.1560	0.071	0.0000	0.0000	0
2019/02/18	AL7T	07/11/2019			Index Future	748.2230	748.2230	748.7530	748.7530	0.071	0.0000	0.0000	0
2019/02/18	ALBI	02/05/2019			Index Future	650.1450	650.1450	650.6790	650.6790	0.082	0.0000	0.0000	903
2019/02/18	ALBI	01/08/2019			Index Future	662.4860	662.4860	663.0260	663.0260	0.082	0.0000	0.0000	0
2019/02/18	ALBI	07/11/2019			Index Future	676.5840	676.5840	677.1310	677.1310	0.081	0.0000	0.0000	0
2019/02/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C040	31/01/2040			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
2019/02/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/18	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/18	ES33	02/05/2019			Bond Future	11.1099	75.4478	11.0983	75.5146	(0.105)	0.0000	0.0000	350
2019/02/18	ES33	01/08/2019			Bond Future	11.2180	76.8801	11.2059	76.9480	(0.107)	0.0000	0.0000	0
2019/02/18	ES33	07/11/2019			Bond Future	11.3305	74.7199	11.3180	74.7891	(0.110)	0.0000	0.0000	0
2019/02/18	ES42	02/05/2019			Bond Future	11.3656	77.0490	11.3540	77.1244	(0.102)	0.0000	0.0000	4,919
2019/02/18	ES42	01/08/2019			Bond Future	11.4719	78.5121	11.4599	78.5888	(0.104)	0.0000	0.0000	0
2019/02/18	ES42	07/11/2019			Bond Future	11.5827	75.9172	11.5703	75.9953	(0.107)	0.0000	0.0000	0
2019/02/18	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	GOVI	02/05/2019	647.88	Put	GOVI	44,110.0000	4.4110	38,620.0000	3.8620	(12.446)	0	0	0
2019/02/18	GOVI	02/05/2019	647.86	Put	GOVI	43,910.0000	4.3910	38,420.0000	3.8420	(12.503)	0	0	0
2019/02/18	GOVI	02/05/2019			GOVI	643.4690	643.4690	644.0180	644.0180	0.085	0.0000	0.0000	442
2019/02/18	GOVI	02/05/2019	647.87	Put	GOVI	44,010.0000	4.4010	38,520.0000	3.8520	(12.474)	0	0	0
2019/02/18	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	GOVI	01/08/2019	638.68	Call	GOVI	170,030.0000	17.0030	175,580.0000	17.5580	3.264	0	0	0
2019/02/18	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	GOVI	01/08/2019			GOVI	655.6830	655.6830	656.2380	656.2380	0.085	0.0000	0.0000	0
2019/02/18	GOVI	01/08/2019	638.69	Call	GOVI	169,930.0000	16.9930	175,480.0000	17.5480	3.266	0	0	0
2019/02/18	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	GOVI	01/08/2019	638.67	Call	GOVI	170,130.0000	17.0130	175,680.0000	17.5680	3.262	0	0	0
2019/02/18	GOVI	07/11/2019	672.90	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	GOVI	07/11/2019			GOVI	669.6360	669.6360	670.1990	670.1990	0.084	0.0000	0.0000	0
2019/02/18	GOVI	07/11/2019	672.90	Put	GOVI	32,640.0000	3.2640	27,010.0000	2.7010	(17.249)	0	0	0
2019/02/18	GOVI	07/11/2019	672.91	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	GOVI	07/11/2019	672.92	Put	GOVI	32,840.0000	3.2840	27,210.0000	2.7210	(17.144)	0	0	0
2019/02/18	GOVI	07/11/2019	672.91	Put	GOVI	32,740.0000	3.2740	27,110.0000	2.7110	(17.196)	0	0	0
2019/02/18	GOVI	07/11/2019	672.92	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/18	IGOV	02/05/2019			Index Future	259.5370	259.5370	259.6860	259.6860	0.057	0.0000	0.0000	737
2019/02/18	IGOV	01/08/2019			Index Future	264.5260	264.5260	264.6760	264.6760	0.057	0.0000	0.0000	0
2019/02/18	IGOV	07/11/2019			Index Future	270.2210	270.2210	270.3730	270.3730	0.056	0.0000	0.0000	0
2019/02/18	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/18	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/18	IS01	19/09/2019			Interest Rate Swap	99.8800	99.8800	99.8800	99.8800	0.000	0.0000	0.0000	0
2019/02/18	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/18	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/18	IS02	20/09/2019			Interest Rate Swap	101.8800	101.8800	101.8800	101.8800	0.000	0.0000	0.0000	0
2019/02/18	IS02	20/12/2019			Interest Rate Swap	102.8300	102.8300	102.8300	102.8300	0.000	0.0000	0.0000	0
2019/02/18	IS02	23/03/2020			Interest Rate Swap	98.8600	98.8600	98.8600	98.8600	0.000	0.0000	0.0000	0
2019/02/18	IS02	22/06/2020			Interest Rate Swap	102.4400	102.4400	102.4500	102.4500	0.010	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
2019/02/18	IS02	21/09/2020			Interest Rate Swap	99.4400	99.4400	99.4500	99.4500	0.010	0.0000	0.0000	0
2019/02/18	IS05	17/12/2020			Interest Rate Swap	96.2500	96.2500	96.2600	96.2600	0.010	0.0000	0.0000	0
2019/02/18	IS05	16/03/2021			Interest Rate Swap	95.4400	95.4400	95.4300	95.4300	(0.010)	0.0000	0.0000	0
2019/02/18	IS05	15/06/2021			Interest Rate Swap	94.5800	94.5800	94.5700	94.5700	(0.011)	0.0000	0.0000	0
2019/02/18	IS05	21/09/2021			Interest Rate Swap	94.6900	94.6900	94.6800	94.6800	(0.011)	0.0000	0.0000	0
2019/02/18	IS05	21/12/2021			Interest Rate Swap	96.8400	96.8400	96.8300	96.8300	(0.010)	0.0000	0.0000	51
2019/02/18	IS05	15/03/2022			Interest Rate Swap	96.9300	96.9300	96.9200	96.9200	(0.010)	0.0000	0.0000	0
2019/02/18	IS05	21/06/2022			Interest Rate Swap	98.0700	98.0700	98.0700	98.0700	0.000	0.0000	0.0000	0
2019/02/18	IS05	20/09/2022			Interest Rate Swap	101.9600	101.9600	101.9700	101.9700	0.010	0.0000	0.0000	0
2019/02/18	IS05	20/12/2022			Interest Rate Swap	103.1700	103.1700	103.1900	103.1900	0.019	0.0000	0.0000	0
2019/02/18	IS05	22/03/2023			Interest Rate Swap	96.5100	96.5100	96.5200	96.5200	0.010	0.0000	0.0000	0
2019/02/18	IS05	20/06/2023			Interest Rate Swap	102.5400	102.5400	102.5500	102.5500	0.010	0.0000	0.0000	0
2019/02/18	IS05	19/09/2023			Interest Rate Swap	98.0200	98.0200	98.0200	98.0200	0.000	0.0000	0.0000	0
2019/02/18	IS10	17/12/2025			Interest Rate Swap	94.6300	94.6300	94.6000	94.6000	(0.032)	0.0000	0.0000	0
2019/02/18	IS10	16/03/2026			Interest Rate Swap	91.6300	91.6300	91.5900	91.5900	(0.044)	0.0000	0.0000	0
2019/02/18	IS10	15/06/2026			Interest Rate Swap	90.3700	90.3700	90.3300	90.3300	(0.044)	0.0000	0.0000	0
2019/02/18	IS10	21/09/2026			Interest Rate Swap	92.5400	92.5400	92.5000	92.5000	(0.043)	0.0000	0.0000	0
2019/02/18	IS10	21/12/2026			Interest Rate Swap	96.3600	96.3600	96.3200	96.3200	(0.042)	0.0000	0.0000	0
2019/02/18	IS10	15/03/2027			Interest Rate Swap	94.9400	94.9400	94.8900	94.8900	(0.053)	0.0000	0.0000	0
2019/02/18	IS10	21/06/2027			Interest Rate Swap	97.0500	97.0500	96.9900	96.9900	(0.062)	0.0000	0.0000	0
2019/02/18	IS10	20/09/2027			Interest Rate Swap	102.5400	102.5400	102.4700	102.4700	(0.068)	0.0000	0.0000	0
2019/02/18	IS10	20/12/2027			Interest Rate Swap	102.9300	102.9300	102.8400	102.8400	(0.087)	0.0000	0.0000	0
2019/02/18	IS10	22/03/2028			Interest Rate Swap	96.4400	96.4400	96.3500	96.3500	(0.093)	0.0000	0.0000	0
2019/02/18	IS10	20/06/2028			Interest Rate Swap	103.6600	103.6600	103.5600	103.5600	(0.096)	0.0000	0.0000	0
2019/02/18	IS10	19/09/2028			Interest Rate Swap	97.2200	97.2200	97.1100	97.1100	(0.113)	0.0000	0.0000	0
2019/02/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/18	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/18	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/18	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/18	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/02/18	R023	02/05/2019	8.45	Call	Bond Future	1,620.1600	1.6202	1,626.7400	1.6267	0.406	0	0	0
2019/02/18	R023	02/05/2019	8.44	Put	Bond Future	178.1700	0.1782	165.6500	0.1657	(7.027)	0	0	0
2019/02/18	R023	02/05/2019			Bond Future	7.9966	100.6172	7.9907	100.6361	(0.073)	0.0000	0.0000	69,212
2019/02/18	R023	02/05/2019	8.46	Call	Bond Future	1,647.1100	1.6471	1,653.8700	1.6539	0.410	0	0	0
2019/02/18	R023	02/05/2019	8.46	Put	Bond Future	168.7000	0.1687	156.5600	0.1566	(7.196)	0	0	0
2019/02/18	R023	02/05/2019	8.45	Put	Bond Future	173.3700	0.1734	161.0500	0.1611	(7.106)	0	0	0
2019/02/18	R023	02/05/2019	8.44	Call	Bond Future	1,593.3400	1.5933	1,599.7200	1.5997	0.400	0	0	0
2019/02/18	R023	01/08/2019	8.95	Call	Bond Future	3,045.5900	3.0456	3,055.0100	3.0550	0.309	0	0	0
2019/02/18	R023	01/08/2019			Bond Future	8.0163	102.5271	8.0101	102.5461	(0.078)	0.0000	0.0000	0
2019/02/18	R023	01/08/2019	8.93	Call	Bond Future	2,993.3100	2.9933	3,002.5900	3.0026	0.310	0	0	0
2019/02/18	R023	01/08/2019	8.93	Put	Bond Future	266.0100	0.2660	256.2500	0.2563	(3.669)	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
2019/02/18	R023	01/08/2019	8.95	Put	Bond Future	259.6300	0.2596	250.0100	0.2500	(3.705)	0	0	0
2019/02/18	R023	01/08/2019	8.94	Call	Bond Future	3,019.4300	3.0194	3,028.7800	3.0288	0.310	0	0	0
2019/02/18	R023	01/08/2019	8.94	Put	Bond Future	262.8000	0.2628	253.1100	0.2531	(3.687)	0	0	0
2019/02/18	R023	07/11/2019	7.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R023	07/11/2019			Bond Future	8.0207	100.7735	8.0139	100.7927	(0.085)	0.0000	0.0000	0
2019/02/18	R023	07/11/2019	7.98	Put	Bond Future	115.5000	0.1155	96.2600	0.0963	(16.658)	0	0	0
2019/02/18	R023	07/11/2019	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R023	07/11/2019	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R023	07/11/2019	8.00	Put	Bond Future	58.7000	0.0587	39.4600	0.0395	(32.777)	0	0	0
2019/02/18	R023	07/11/2019	7.99	Put	Bond Future	87.1000	0.0871	67.8600	0.0679	(22.090)	0	0	0
2019/02/18	R035	02/05/2019	9.74	Put	Bond Future	2,214.0000	2.2140	2,131.6300	2.1316	(3.720)	0	0	0
2019/02/18	R035	02/05/2019			Bond Future	9.8172	94.1260	9.8061	94.2092	(0.113)	0.0000	0.0000	77,074
2019/02/18	R035	02/05/2019	9.74	Call	Bond Future	1,631.9000	1.6319	1,632.7500	1.6328	0.052	0	0	0
2019/02/18	R035	02/05/2019	9.75	Call	Bond Future	1,667.7900	1.6678	1,669.0800	1.6691	0.077	0	0	0
2019/02/18	R035	02/05/2019	9.75	Put	Bond Future	2,174.1700	2.1742	2,092.2400	2.0922	(3.768)	0	0	0
2019/02/18	R035	02/05/2019	9.73	Call	Bond Future	1,596.4400	1.5964	1,596.8700	1.5969	0.027	0	0	0
2019/02/18	R035	02/05/2019	9.73	Put	Bond Future	2,254.3500	2.2544	2,171.5600	2.1716	(3.672)	0	0	0
2019/02/18	R035	01/08/2019	10.23	Call	Bond Future	4,442.7900	4.4428	4,472.1700	4.4722	0.661	0	0	0
2019/02/18	R035	01/08/2019	10.22	Put	Bond Future	1,932.1900	1.9322	1,876.5600	1.8766	(2.879)	0	0	0
2019/02/18	R035	01/08/2019			Bond Future	9.8805	95.9126	9.8691	95.9972	(0.116)	0.0000	0.0000	0
2019/02/18	R035	01/08/2019	10.24	Call	Bond Future	4,490.2800	4.4903	4,520.0100	4.5200	0.662	0	0	0
2019/02/18	R035	01/08/2019	10.24	Put	Bond Future	1,885.1800	1.8852	1,830.2400	1.8302	(2.914)	0	0	0
2019/02/18	R035	01/08/2019	10.23	Put	Bond Future	1,908.6700	1.9087	1,853.3800	1.8534	(2.897)	0	0	0
2019/02/18	R035	01/08/2019	10.22	Call	Bond Future	4,395.2400	4.3952	4,424.2800	4.4243	0.661	0	0	0
2019/02/18	R035	07/11/2019	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R035	07/11/2019	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R035	07/11/2019	9.87	Put	Bond Future	544.9000	0.5449	458.6400	0.4586	(15.830)	0	0	0
2019/02/18	R035	07/11/2019			Bond Future	9.9443	93.4470	9.9325	93.5333	(0.119)	0.0000	0.0000	0
2019/02/18	R035	07/11/2019	9.89	Put	Bond Future	397.8200	0.3978	311.5600	0.3116	(21.683)	0	0	0
2019/02/18	R035	07/11/2019	9.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R035	07/11/2019	9.88	Put	Bond Future	471.3200	0.4713	385.0600	0.3851	(18.302)	0	0	0
2019/02/18	R186	02/05/2019	9.02	Call	Bond Future	1,661.0100	1.6610	1,671.2000	1.6712	0.613	0	0	0
2019/02/18	R186	02/05/2019	9.01	Put	Bond Future	1,128.4300	1.1284	1,073.8000	1.0738	(4.841)	0	0	0
2019/02/18	R186	02/05/2019	10.07	Call	Bond Future	6,412.7000	6.4127	6,467.3800	6.4674	0.853	0	0	0
2019/02/18	R186	02/05/2019	9.96	Put	Bond Future	104.8100	0.1048	91.9500	0.0920	(12.270)	0	0	90
2019/02/18	R186	02/05/2019	9.75	Call	Bond Future	4,827.2300	4.8272	4,870.8100	4.8708	0.903	0	0	0
2019/02/18	R186	02/05/2019	9.25	Put	Bond Future	669.1400	0.6691	626.3200	0.6263	(6.399)	0	0	0
2019/02/18	R186	02/05/2019	8.65	Put	Bond Future	2,264.1700	2.2642	2,197.0300	2.1970	(2.965)	0	0	0
2019/02/18	R186	02/05/2019			Bond Future	8.9230	112.5199	8.9118	112.5843	(0.125)	0.0000	0.0000	70,551
2019/02/18	R186	02/05/2019	9.03	Call	Bond Future	1,695.3000	1.6953	1,705.9500	1.7059	0.628	0	0	0
2019/02/18	R186	02/05/2019	9.03	Put	Bond Future	1,082.2400	1.0822	1,028.5400	1.0285	(4.962)	0	0	0
2019/02/18	R186	02/05/2019	8.65	Call	Bond Future	680.2100	0.6802	677.4200	0.6774	(0.410)	0	0	3,250
2019/02/18	R186	02/05/2019	9.02	Put	Bond Future	1,105.0400	1.1050	1,050.8800	1.0509	(4.901)	0	0	0
2019/02/18	R186	02/05/2019	9.01	Call	Bond Future	1,627.2800	1.6273	1,637.0000	1.6370	0.597	0	0	0
2019/02/18	R186	02/05/2019	9.30	Call	Bond Future	2,737.2600	2.7373	2,761.2900	2.7613	0.878	0	0	200
2019/02/18	R186	02/05/2019	10.07	Put	Bond Future	71.6500	0.0717	61.9800	0.0620	(13.496)	0	0	200

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2019/02/18	R186	02/05/2019	9.96	Call	Bond Future	5,859.0900	5.8591	5,910.5800	5.9106	0.879	0	0	0
2019/02/18	R186	02/05/2019	9.20	Put	Bond Future	748.9900	0.7490	703.6300	0.7036	(6.056)	0	0	0
2019/02/18	R186	02/05/2019	9.75	Put	Bond Future	205.4400	0.2054	184.6700	0.1847	(10.110)	0	0	7,000
2019/02/18	R186	02/05/2019	10.02	Put	Bond Future	85.3700	0.0854	74.3400	0.0743	(12.920)	0	0	3,250
2019/02/18	R186	02/05/2019	9.25	Call	Bond Future	2,528.1500	2.5281	2,549.6800	2.5497	0.852	0	0	3,250
2019/02/18	R186	02/05/2019	8.90	Call	Bond Future	1,285.1700	1.2852	1,290.0600	1.2901	0.380	0	0	0
2019/02/18	R186	02/05/2019	8.70	Put	Bond Future	2,073.1600	2.0732	2,007.1400	2.0071	(3.185)	0	0	0
2019/02/18	R186	02/05/2019	8.70	Call	Bond Future	781.5800	0.7816	779.9100	0.7799	(0.214)	0	0	200
2019/02/18	R186	02/05/2019	9.30	Put	Bond Future	597.6900	0.5977	557.3700	0.5574	(6.746)	0	0	0
2019/02/18	R186	02/05/2019	9.20	Call	Bond Future	2,326.4800	2.3265	2,345.4700	2.3455	0.816	0	0	90
2019/02/18	R186	02/05/2019	8.62	Put	Bond Future	2,383.6900	2.3837	2,315.9900	2.3160	(2.840)	0	0	0
2019/02/18	R186	02/05/2019	8.62	Call	Bond Future	623.8200	0.6238	620.4700	0.6205	(0.537)	0	0	90
2019/02/18	R186	02/05/2019	8.50	Put	Bond Future	2,897.4200	2.8974	2,828.2100	2.8282	(2.389)	0	0	0
2019/02/18	R186	02/05/2019	8.50	Call	Bond Future	430.2500	0.4302	425.3900	0.4254	(1.130)	0	0	7,000
2019/02/18	R186	02/05/2019	9.00	Put	Bond Future	1,152.0000	1.1520	1,096.9100	1.0969	(4.782)	0	0	7,500
2019/02/18	R186	02/05/2019	9.00	Call	Bond Future	1,593.6900	1.5937	1,602.9500	1.6029	0.581	0	0	7,000
2019/02/18	R186	02/05/2019	10.02	Call	Bond Future	6,160.2500	6.1602	6,213.5700	6.2136	0.866	0	0	0
2019/02/18	R186	02/05/2019	8.80	Put	Bond Future	1,723.6000	1.7236	1,660.4600	1.6605	(3.663)	0	0	0
2019/02/18	R186	02/05/2019	8.80	Call	Bond Future	1,013.7600	1.0138	1,014.9700	1.0150	0.119	0	0	7,500
2019/02/18	R186	02/05/2019	9.05	Call	Bond Future	1,764.8700	1.7649	1,776.4500	1.7765	0.656	0	0	0
2019/02/18	R186	02/05/2019	9.05	Put	Bond Future	1,037.7700	1.0378	985.0000	0.9850	(5.085)	0	0	3,250
2019/02/18	R186	02/05/2019	8.90	Put	Bond Future	1,417.2600	1.4173	1,357.8000	1.3578	(4.195)	0	0	4,250
2019/02/18	R186	01/08/2019	10.08	Put	Bond Future	457.0000	0.4570	435.4800	0.4355	(4.709)	0	0	6,000
2019/02/18	R186	01/08/2019	9.54	Call	Bond Future	4,013.6000	4.0136	4,044.6100	4.0446	0.773	0	0	0
2019/02/18	R186	01/08/2019			Bond Future	8.9823	109.3558	8.9706	109.4211	(0.130)	0.0000	0.0000	0
2019/02/18	R186	01/08/2019	8.30	Put	Bond Future	4,429.5300	4.4295	4,365.9500	4.3660	(1.435)	0	0	0
2019/02/18	R186	01/08/2019	8.30	Call	Bond Future	530.6600	0.5307	532.3900	0.5324	0.326	0	0	6,000
2019/02/18	R186	01/08/2019	9.05	Put	Bond Future	1,838.2000	1.8382	1,790.0900	1.7901	(2.617)	0	0	0
2019/02/18	R186	01/08/2019	9.05	Call	Bond Future	2,215.5400	2.2155	2,232.7400	2.2327	0.776	0	0	6,000
2019/02/18	R186	01/08/2019	9.52	Call	Bond Future	3,931.4000	3.9314	3,961.8900	3.9619	0.776	0	0	0
2019/02/18	R186	01/08/2019	9.52	Put	Bond Future	981.7400	0.9817	946.9200	0.9469	(3.547)	0	0	0
2019/02/18	R186	01/08/2019	10.08	Call	Bond Future	6,368.2100	6.3682	6,412.0000	6.4120	0.688	0	0	0
2019/02/18	R186	01/08/2019	9.54	Put	Bond Future	956.2600	0.9563	921.9600	0.9220	(3.587)	0	0	0
2019/02/18	R186	01/08/2019	9.53	Call	Bond Future	3,972.4300	3.9724	4,003.1900	4.0032	0.774	0	0	0
2019/02/18	R186	01/08/2019	9.53	Put	Bond Future	968.9100	0.9689	934.3600	0.9344	(3.566)	0	0	0
2019/02/18	R186	07/11/2019	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R186	07/11/2019			Bond Future	9.0329	111.6843	9.0207	111.7508	(0.136)	0.0000	0.0000	0
2019/02/18	R186	07/11/2019	8.94	Put	Bond Future	504.6500	0.5047	438.1500	0.4381	(13.177)	0	0	0
2019/02/18	R186	07/11/2019	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R186	07/11/2019	8.96	Put	Bond Future	395.8100	0.3958	329.3100	0.3293	(16.801)	0	0	0
2019/02/18	R186	07/11/2019	8.95	Put	Bond Future	450.2200	0.4502	383.7200	0.3837	(14.771)	0	0	0
2019/02/18	R186	07/11/2019	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R197	02/05/2019			Bond Future	304.8174	304.8174	304.2876	304.2876	(0.174)	0.0000	0.0000	2,350
2019/02/18	R197	01/08/2019			Bond Future	303.1207	303.1207	302.5801	302.5801	(0.178)	0.0000	0.0000	0
2019/02/18	R197	07/11/2019			Bond Future	309.6487	309.6487	309.0958	309.0958	(0.179)	0.0000	0.0000	0
2019/02/18	R202	02/05/2019			Bond Future	236.5309	236.5309	237.3367	237.3367	0.341	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
2019/02/18	R202	01/08/2019			Bond Future	237.0645	237.0645	237.8851	237.8851	0.346	0.0000	0.0000	0
2019/02/18	R202	07/11/2019			Bond Future	242.1694	242.1694	243.0072	243.0072	0.346	0.0000	0.0000	0
2019/02/18	R207	02/05/2019	7.63	Call	Bond Future	823.1700	0.8232	821.3400	0.8213	(0.222)	0	0	0
2019/02/18	R207	02/05/2019			Bond Future	6.3938	102.7992	6.3965	102.7974	0.043	0.0000	0.0000	6,918
2019/02/18	R207	02/05/2019	7.61	Call	Bond Future	809.9400	0.8099	808.1100	0.8081	(0.226)	0	0	0
2019/02/18	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R207	02/05/2019	7.62	Call	Bond Future	816.5600	0.8166	814.7300	0.8147	(0.224)	0	0	0
2019/02/18	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R207	01/08/2019	7.34	Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2019/02/18	R207	01/08/2019	7.33	Call	Bond Future	749.1200	0.7491	747.0100	0.7470	(0.282)	0	0	0
2019/02/18	R207	01/08/2019			Bond Future	5.6066	101.1090	5.6113	101.1069	0.085	0.0000	0.0000	0
2019/02/18	R207	01/08/2019	7.34	Call	Bond Future	753.4300	0.7534	751.3300	0.7513	(0.279)	0	0	0
2019/02/18	R207	01/08/2019	7.33	Put	Bond Future	0.0800	0.0001	0.0700	0.0001	(12.500)	0	0	0
2019/02/18	R207	01/08/2019	7.35	Call	Bond Future	757.7400	0.7577	755.6300	0.7556	(0.278)	0	0	0
2019/02/18	R207	01/08/2019	7.35	Put	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2019/02/18	R207	07/11/2019	2.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R207	07/11/2019			Bond Future	2.0059	103.2618	2.0190	103.2594	0.655	0.0000	0.0000	0
2019/02/18	R207	07/11/2019	2.07	Call	Bond Future	11.5800	0.0116	9.2000	0.0092	(20.553)	0	0	0
2019/02/18	R207	07/11/2019	2.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R207	07/11/2019	2.08	Call	Bond Future	13.3800	0.0134	11.0000	0.0110	(17.788)	0	0	0
2019/02/18	R207	07/11/2019	2.06	Call	Bond Future	9.7700	0.0098	7.3900	0.0074	(24.360)	0	0	0
2019/02/18	R207	07/11/2019	2.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R208	02/05/2019	8.03	Put	Bond Future	13.0700	0.0131	12.3500	0.0124	(5.509)	0	0	0
2019/02/18	R208	02/05/2019	8.02	Call	Bond Future	1,623.6900	1.6237	1,602.9500	1.6029	(1.277)	0	0	0
2019/02/18	R208	02/05/2019			Bond Future	7.0862	100.0853	7.0977	100.0652	0.162	0.0000	0.0000	13,813
2019/02/18	R208	02/05/2019	8.03	Call	Bond Future	1,640.1200	1.6401	1,619.3900	1.6194	(1.264)	0	0	0
2019/02/18	R208	02/05/2019	8.02	Put	Bond Future	13.7000	0.0137	12.9700	0.0130	(5.328)	0	0	0
2019/02/18	R208	02/05/2019	8.04	Call	Bond Future	1,656.5500	1.6566	1,635.8500	1.6359	(1.250)	0	0	0
2019/02/18	R208	02/05/2019	8.04	Put	Bond Future	12.4500	0.0125	11.7600	0.0118	(5.542)	0	0	0
2019/02/18	R208	01/08/2019	8.16	Call	Bond Future	1,816.5200	1.8165	1,795.8500	1.7959	(1.138)	0	0	0
2019/02/18	R208	01/08/2019	8.17	Put	Bond Future	39.9600	0.0400	39.9100	0.0399	(0.125)	0	0	0
2019/02/18	R208	01/08/2019			Bond Future	6.9868	101.9853	7.0003	101.9647	0.193	0.0000	0.0000	0
2019/02/18	R208	01/08/2019	8.16	Put	Bond Future	41.0800	0.0411	41.0400	0.0410	(0.097)	0	0	0
2019/02/18	R208	01/08/2019	8.17	Call	Bond Future	1,830.3500	1.8303	1,809.6700	1.8097	(1.130)	0	0	0
2019/02/18	R208	01/08/2019	8.15	Call	Bond Future	1,802.7100	1.8027	1,782.0400	1.7820	(1.147)	0	0	0
2019/02/18	R208	01/08/2019	8.15	Put	Bond Future	42.2200	0.0422	42.1800	0.0422	(0.095)	0	0	0
2019/02/18	R208	07/11/2019	6.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R208	07/11/2019	6.83	Call	Bond Future	70.9000	0.0709	49.6100	0.0496	(30.028)	0	0	0
2019/02/18	R208	07/11/2019			Bond Future	6.7754	100.7499	6.7918	100.7286	0.242	0.0000	0.0000	0
2019/02/18	R208	07/11/2019	6.84	Call	Bond Future	83.8800	0.0839	62.5900	0.0626	(25.381)	0	0	0
2019/02/18	R208	07/11/2019	6.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R208	07/11/2019	6.82	Call	Bond Future	57.9100	0.0579	36.6200	0.0366	(36.764)	0	0	0
2019/02/18	R208	07/11/2019	6.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R209	02/05/2019	9.70	Put	Bond Future	1,859.0300	1.8590	1,789.4900	1.7895	(3.741)	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
2019/02/18	R209	02/05/2019			Bond Future	9.7678	71.7930	9.7568	71.8634	(0.112)	0.0000	0.0000	102,669
2019/02/18	R209	02/05/2019	9.69	Call	Bond Future	1,392.7000	1.3927	1,393.1500	1.3931	0.032	0	0	0
2019/02/18	R209	02/05/2019	9.69	Put	Bond Future	1,893.2000	1.8932	1,823.2900	1.8233	(3.693)	0	0	0
2019/02/18	R209	02/05/2019	10.50	Call	Bond Future	4,837.0600	4.8371	4,876.1900	4.8762	0.809	0	0	0
2019/02/18	R209	02/05/2019	10.71	Call	Bond Future	5,909.5700	5.9096	5,956.7100	5.9567	0.798	0	0	0
2019/02/18	R209	02/05/2019	9.70	Call	Bond Future	1,423.1700	1.4232	1,423.9900	1.4240	0.058	0	0	0
2019/02/18	R209	02/05/2019	10.50	Put	Bond Future	367.1100	0.3671	335.8800	0.3359	(8.507)	0	0	11,560
2019/02/18	R209	02/05/2019	9.35	Put	Bond Future	3,322.5200	3.3225	3,245.1400	3.2451	(2.329)	0	0	0
2019/02/18	R209	02/05/2019	9.35	Call	Bond Future	572.4200	0.5724	565.4000	0.5654	(1.226)	0	0	760
2019/02/18	R209	02/05/2019	10.71	Put	Bond Future	234.4700	0.2345	211.2500	0.2113	(9.903)	0	0	760
2019/02/18	R209	02/05/2019	9.68	Call	Bond Future	1,362.5900	1.3626	1,362.6800	1.3627	0.007	0	0	0
2019/02/18	R209	02/05/2019	9.68	Put	Bond Future	1,927.8200	1.9278	1,857.5500	1.8575	(3.645)	0	0	0
2019/02/18	R209	02/05/2019	9.95	Put	Bond Future	1,148.0800	1.1481	1,089.8800	1.0899	(5.069)	0	0	0
2019/02/18	R209	02/05/2019	9.95	Call	Bond Future	2,300.9300	2.3009	2,313.0900	2.3131	0.528	0	0	760
2019/02/18	R209	01/08/2019	10.15	Put	Bond Future	1,693.8500	1.6938	1,646.1500	1.6462	(2.816)	0	0	0
2019/02/18	R209	01/08/2019	9.30	Call	Bond Future	1,083.8800	1.0839	1,086.7200	1.0867	0.262	0	0	7,560
2019/02/18	R209	01/08/2019	10.17	Call	Bond Future	3,794.6900	3.7947	3,819.0700	3.8191	0.642	0	0	0
2019/02/18	R209	01/08/2019			Bond Future	9.8243	73.1560	9.8131	73.2275	(0.115)	0.0000	0.0000	0
2019/02/18	R209	01/08/2019	10.15	Call	Bond Future	3,713.8200	3.7138	3,737.6300	3.7376	0.641	0	0	0
2019/02/18	R209	01/08/2019	10.17	Put	Bond Future	1,653.4300	1.6534	1,606.3000	1.6063	(2.850)	0	0	0
2019/02/18	R209	01/08/2019	9.30	Put	Bond Future	4,522.2000	4.5222	4,453.5300	4.4535	(1.519)	0	0	0
2019/02/18	R209	01/08/2019	9.80	Put	Bond Future	2,586.5800	2.5866	2,528.8800	2.5289	(2.231)	0	0	0
2019/02/18	R209	01/08/2019	10.16	Put	Bond Future	1,673.5300	1.6735	1,626.1100	1.6261	(2.834)	0	0	0
2019/02/18	R209	01/08/2019	10.46	Call	Bond Future	5,033.5200	5.0335	5,065.9300	5.0659	0.644	0	0	0
2019/02/18	R209	01/08/2019	10.46	Put	Bond Future	1,168.3300	1.1683	1,129.2300	1.1292	(3.347)	0	0	7,560
2019/02/18	R209	01/08/2019	9.80	Call	Bond Future	2,432.1500	2.4322	2,445.9600	2.4460	0.568	0	0	7,560
2019/02/18	R209	01/08/2019	10.16	Call	Bond Future	3,754.1800	3.7542	3,778.2700	3.7783	0.642	0	0	0
2019/02/18	R209	07/11/2019	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R209	07/11/2019			Bond Future	9.8783	71.5594	9.8666	71.6323	(0.118)	0.0000	0.0000	0
2019/02/18	R209	07/11/2019	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R209	07/11/2019	9.80	Put	Bond Future	493.0200	0.4930	420.1300	0.4201	(14.784)	0	0	0
2019/02/18	R209	07/11/2019	9.82	Put	Bond Future	366.5600	0.3666	293.6700	0.2937	(19.885)	0	0	0
2019/02/18	R209	07/11/2019	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R209	07/11/2019	9.81	Put	Bond Future	429.7500	0.4298	356.8600	0.3569	(16.961)	0	0	0
2019/02/18	R210	02/05/2019			Bond Future	187.3555	187.3555	187.3463	187.3463	(0.005)	0.0000	0.0000	2,448
2019/02/18	R210	01/08/2019			Bond Future	190.9572	190.9572	190.9474	190.9474	(0.005)	0.0000	0.0000	0
2019/02/18	R210	07/11/2019			Bond Future	192.4306	192.4306	192.4204	192.4204	(0.005)	0.0000	0.0000	0
2019/02/18	R212	02/05/2019			Bond Future	158.3527	158.3527	158.5215	158.5215	0.107	0.0000	0.0000	4,973
2019/02/18	R212	01/08/2019			Bond Future	159.1767	159.1767	159.3483	159.3483	0.108	0.0000	0.0000	0
2019/02/18	R212	07/11/2019			Bond Future	162.6046	162.6046	162.7796	162.7796	0.108	0.0000	0.0000	0
2019/02/18	R213	02/05/2019	9.49	Call	Bond Future	1,303.9000	1.3039	1,305.2000	1.3052	0.100	0	0	0
2019/02/18	R213	02/05/2019	9.48	Put	Bond Future	1,800.1600	1.8002	1,733.1900	1.7332	(3.720)	0	0	0
2019/02/18	R213	02/05/2019			Bond Future	9.5654	83.3467	9.5543	83.4146	(0.116)	0.0000	0.0000	27,886
2019/02/18	R213	02/05/2019	9.50	Call	Bond Future	1,332.8900	1.3329	1,334.5600	1.3346	0.125	0	0	0
2019/02/18	R213	02/05/2019	9.50	Put	Bond Future	1,734.6100	1.7346	1,668.3800	1.6684	(3.818)	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
2019/02/18	R213	02/05/2019	9.49	Put	Bond Future	1,767.2400	1.7672	1,700.6400	1.7006	(3.769)	0	0	0
2019/02/18	R213	02/05/2019	9.48	Call	Bond Future	1,275.1300	1.2751	1,276.0600	1.2761	0.073	0	0	0
2019/02/18	R213	01/08/2019	9.99	Put	Bond Future	1,516.6400	1.5166	1,472.0800	1.4721	(2.938)	0	0	0
2019/02/18	R213	01/08/2019	9.98	Call	Bond Future	3,630.7500	3.6307	3,654.8700	3.6549	0.664	0	0	0
2019/02/18	R213	01/08/2019			Bond Future	9.6260	84.9288	9.6146	84.9977	(0.119)	0.0000	0.0000	0
2019/02/18	R213	01/08/2019	9.99	Call	Bond Future	3,670.3200	3.6703	3,694.7200	3.6947	0.665	0	0	0
2019/02/18	R213	01/08/2019	9.98	Put	Bond Future	1,535.2200	1.5352	1,490.3800	1.4904	(2.921)	0	0	0
2019/02/18	R213	01/08/2019	10.00	Call	Bond Future	3,710.2500	3.7102	3,734.9200	3.7349	0.665	0	0	0
2019/02/18	R213	01/08/2019	10.00	Put	Bond Future	1,498.4800	1.4985	1,454.1900	1.4542	(2.956)	0	0	0
2019/02/18	R213	07/11/2019	9.59	Put	Bond Future	575.5000	0.5755	505.2900	0.5053	(12.200)	0	0	0
2019/02/18	R213	07/11/2019	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R213	07/11/2019			Bond Future	9.6866	83.1815	9.6748	83.2517	(0.122)	0.0000	0.0000	0
2019/02/18	R213	07/11/2019	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R213	07/11/2019	9.58	Put	Bond Future	635.3600	0.6354	565.1500	0.5652	(11.050)	0	0	0
2019/02/18	R213	07/11/2019	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R213	07/11/2019	9.60	Put	Bond Future	515.7100	0.5157	445.5000	0.4455	(13.614)	0	0	0
2019/02/18	R214	02/05/2019	9.87	Call	Bond Future	1,456.5300	1.4565	1,456.4900	1.4565	(0.003)	0	0	0
2019/02/18	R214	02/05/2019	9.85	Call	Bond Future	1,394.3100	1.3943	1,393.5400	1.3935	(0.055)	0	0	0
2019/02/18	R214	02/05/2019			Bond Future	9.9514	70.6686	9.9405	70.7416	(0.110)	0.0000	0.0000	24,501
2019/02/18	R214	02/05/2019	9.85	Put	Bond Future	2,073.4200	2.0734	1,999.6500	1.9997	(3.558)	0	0	0
2019/02/18	R214	02/05/2019	9.87	Put	Bond Future	2,000.9100	2.0009	1,927.8700	1.9279	(3.650)	0	0	0
2019/02/18	R214	02/05/2019	9.86	Call	Bond Future	1,425.2300	1.4252	1,424.8200	1.4248	(0.029)	0	0	0
2019/02/18	R214	02/05/2019	9.86	Put	Bond Future	2,036.9200	2.0369	1,963.5100	1.9635	(3.604)	0	0	0
2019/02/18	R214	01/08/2019	10.34	Put	Bond Future	1,763.9900	1.7640	1,714.5000	1.7145	(2.806)	0	0	0
2019/02/18	R214	01/08/2019			Bond Future	10.0084	72.0100	9.9971	72.0842	(0.113)	0.0000	0.0000	0
2019/02/18	R214	01/08/2019	10.33	Call	Bond Future	3,849.6400	3.8496	3,874.0400	3.8740	0.634	0	0	0
2019/02/18	R214	01/08/2019	10.33	Put	Bond Future	1,785.3400	1.7853	1,735.5600	1.7356	(2.788)	0	0	0
2019/02/18	R214	01/08/2019	10.34	Call	Bond Future	3,890.8900	3.8909	3,915.5800	3.9156	0.635	0	0	0
2019/02/18	R214	01/08/2019	10.32	Call	Bond Future	3,808.3600	3.8084	3,832.4600	3.8325	0.633	0	0	0
2019/02/18	R214	01/08/2019	10.32	Put	Bond Future	1,806.7500	1.8068	1,756.6700	1.7567	(2.772)	0	0	0
2019/02/18	R214	07/11/2019	10.02	Put	Bond Future	298.6300	0.2986	223.0300	0.2230	(25.316)	0	0	0
2019/02/18	R214	07/11/2019			Bond Future	10.0657	70.2418	10.0541	70.3174	(0.115)	0.0000	0.0000	0
2019/02/18	R214	07/11/2019	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R214	07/11/2019	10.01	Put	Bond Future	364.2500	0.3642	288.6500	0.2886	(20.755)	0	0	0
2019/02/18	R214	07/11/2019	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R214	07/11/2019	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R214	07/11/2019	10.00	Put	Bond Future	429.9600	0.4300	354.3600	0.3544	(17.583)	0	0	0
2019/02/18	R248	02/05/2019	9.90	Put	Bond Future	2,386.4400	2.3864	2,317.9700	2.3180	(2.869)	0	0	0
2019/02/18	R248	02/05/2019			Bond Future	9.9564	90.2120	9.9506	90.2618	(0.059)	0.0000	0.0000	110,090
2019/02/18	R248	02/05/2019	9.90	Call	Bond Future	1,904.8100	1.9048	1,886.1400	1.8861	(0.980)	0	0	0
2019/02/18	R248	02/05/2019	9.91	Call	Bond Future	1,946.4700	1.9465	1,928.0400	1.9280	(0.947)	0	0	0
2019/02/18	R248	02/05/2019	9.89	Put	Bond Future	2,431.0800	2.4311	2,362.3900	2.3624	(2.825)	0	0	0
2019/02/18	R248	02/05/2019	9.91	Put	Bond Future	2,342.4200	2.3424	2,274.1900	2.2742	(2.913)	0	0	0
2019/02/18	R248	02/05/2019	9.89	Call	Bond Future	1,863.6200	1.8636	1,844.7300	1.8447	(1.014)	0	0	0
2019/02/18	R248	01/08/2019	10.35	Call	Bond Future	4,905.1700	4.9052	4,909.2700	4.9093	0.084	0	0	0
2019/02/18	R248	01/08/2019	10.34	Put	Bond Future	2,181.6800	2.1817	2,135.0200	2.1350	(2.139)	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
2019/02/18	R248	01/08/2019			Bond Future	10.0135	91.9244	10.0074	91.9749	(0.060)	0.0000	0.0000	0
2019/02/18	R248	01/08/2019	10.36	Call	Bond Future	4,957.9600	4.9580	4,962.2900	4.9623	0.087	0	0	0
2019/02/18	R248	01/08/2019	10.36	Put	Bond Future	2,128.1200	2.1281	2,081.9200	2.0819	(2.171)	0	0	0
2019/02/18	R248	01/08/2019	10.35	Put	Bond Future	2,154.7400	2.1547	2,108.3100	2.1083	(2.155)	0	0	0
2019/02/18	R248	01/08/2019	10.34	Call	Bond Future	4,852.5800	4.8526	4,856.4500	4.8564	0.080	0	0	0
2019/02/18	R248	07/11/2019	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R248	07/11/2019	10.01	Put	Bond Future	507.4700	0.5075	456.0700	0.4561	(10.129)	0	0	0
2019/02/18	R248	07/11/2019			Bond Future	10.0707	89.4374	10.0646	89.4888	(0.061)	0.0000	0.0000	0
2019/02/18	R248	07/11/2019	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/18	R248	07/11/2019	10.03	Put	Bond Future	339.7800	0.3398	288.3800	0.2884	(15.127)	0	0	0
2019/02/18	R248	07/11/2019	10.02	Put	Bond Future	423.5500	0.4235	372.1500	0.3722	(12.136)	0	0	0
2019/02/18	R248	07/11/2019	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													907555