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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/02/2019 TO 22/02/2019

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
2019/02/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	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
2019/02/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	2025	02/05/2019			Bond Future	134.8289	134.8289	134.7478	134.7478	(0.060)	0.0000	0.0000	691
2019/02/22	2025	01/08/2019			Bond Future	135.9619	135.9619	135.8791	135.8791	(0.061)	0.0000	0.0000	0
2019/02/22	2025	07/11/2019			Bond Future	138.8661	138.8661	138.7813	138.7813	(0.061)	0.0000	0.0000	0
2019/02/22	2029	02/05/2019			Bond Future	101.4094	101.4094	101.2213	101.2213	(0.186)	0.0000	0.0000	3,020
2019/02/22	2029	01/08/2019			Bond Future	103.3576	103.3576	103.1656	103.1656	(0.186)	0.0000	0.0000	0
2019/02/22	2029	07/11/2019			Bond Future	104.4576	104.4576	104.2614	104.2614	(0.188)	0.0000	0.0000	0
2019/02/22	2030	02/05/2019	9.41	Call	Bond Future	1,509.5200	1.5095	1,864.3700	1.8644	23.507	0	0	0
2019/02/22	2030	02/05/2019	8.90	Put	Bond Future	3,692.5200	3.6925	3,148.8300	3.1488	(14.724)	0	0	0
2019/02/22	2030	02/05/2019			Bond Future	9.4207	92.6316	9.3119	93.3135	(1.155)	0.0000	0.0000	45,740
2019/02/22	2030	02/05/2019	9.39	Call	Bond Future	1,446.5000	1.4465	1,792.5900	1.7926	23.926	0	0	0
2019/02/22	2030	02/05/2019	9.39	Put	Bond Future	1,638.3600	1.6384	1,302.5000	1.3025	(20.500)	0	0	0
2019/02/22	2030	02/05/2019	10.20	Call	Bond Future	4,970.2800	4.9703	5,570.4600	5.5705	12.075	0	0	0
2019/02/22	2030	02/05/2019	10.20	Put	Bond Future	280.2900	0.2803	198.5200	0.1985	(29.173)	0	0	3,000
2019/02/22	2030	02/05/2019	9.41	Put	Bond Future	1,576.4100	1.5764	1,249.3100	1.2493	(20.750)	0	0	0
2019/02/22	2030	02/05/2019	8.90	Call	Bond Future	365.6400	0.3656	503.9000	0.5039	37.813	0	0	3,000
2019/02/22	2030	02/05/2019	9.40	Call	Bond Future	1,477.8200	1.4778	1,828.2900	1.8283	23.715	0	0	3,000
2019/02/22	2030	02/05/2019	9.40	Put	Bond Future	1,607.1700	1.6072	1,275.6900	1.2757	(20.625)	0	0	0
2019/02/22	2030	01/08/2019	9.15	Put	Bond Future	3,487.4100	3.4874	3,058.5500	3.0586	(12.297)	0	0	0
2019/02/22	2030	01/08/2019	9.91	Put	Bond Future	1,376.0200	1.3760	1,156.3400	1.1563	(15.965)	0	0	0
2019/02/22	2030	01/08/2019			Bond Future	9.4872	90.3836	9.3743	91.0783	(1.191)	0.0000	0.0000	0
2019/02/22	2030	01/08/2019	8.35	Put	Bond Future	7,544.8600	7.5449	6,918.4900	6.9185	(8.302)	0	0	0
2019/02/22	2030	01/08/2019	8.35	Call	Bond Future	214.2400	0.2142	282.5200	0.2825	31.871	0	0	2,025
2019/02/22	2030	01/08/2019	9.92	Call	Bond Future	3,955.5700	3.9556	4,432.7900	4.4328	12.065	0	0	0
2019/02/22	2030	01/08/2019	9.90	Put	Bond Future	1,393.5900	1.3936	1,171.6500	1.1717	(15.926)	0	0	0
2019/02/22	2030	01/08/2019	9.15	Call	Bond Future	1,392.1600	1.3922	1,657.9500	1.6579	19.092	0	0	2,025
2019/02/22	2030	01/08/2019	9.91	Call	Bond Future	3,914.0600	3.9141	4,389.0300	4.3890	12.135	0	0	0
2019/02/22	2030	01/08/2019	9.92	Put	Bond Future	1,358.6600	1.3587	1,141.2300	1.1412	(16.003)	0	0	0
2019/02/22	2030	01/08/2019	9.90	Call	Bond Future	3,872.7000	3.8727	4,345.4100	4.3454	12.206	0	0	0
2019/02/22	2030	07/11/2019	9.49	Put	Bond Future	3,071.0100	3.0710	2,722.7500	2.7227	(11.340)	0	0	0
2019/02/22	2030	07/11/2019			Bond Future	9.5454	92.2924	9.4279	93.0016	(1.231)	0.0000	0.0000	0
2019/02/22	2030	07/11/2019	9.48	Call	Bond Future	2,706.3000	2.7063	3,064.8500	3.0649	13.249	0	0	0
2019/02/22	2030	07/11/2019	9.48	Put	Bond Future	3,099.9300	3.0999	2,749.3200	2.7493	(11.310)	0	0	0
2019/02/22	2030	07/11/2019	9.49	Call	Bond Future	2,737.7600	2.7378	3,098.6600	3.0987	13.182	0	0	0
2019/02/22	2030	07/11/2019	9.47	Call	Bond Future	2,675.3400	2.6753	3,031.5400	3.0315	13.314	0	0	0
2019/02/22	2030	07/11/2019	9.47	Put	Bond Future	3,129.3900	3.1294	2,776.4300	2.7764	(11.279)	0	0	0
2019/02/22	2032	02/05/2019	9.62	Put	Bond Future	1,817.4100	1.8174	1,454.0700	1.4541	(19.992)	0	0	0
2019/02/22	2032	02/05/2019	9.61	Call	Bond Future	1,579.8100	1.5798	1,950.5200	1.9505	23.465	0	0	0
2019/02/22	2032	02/05/2019			Bond Future	9.6501	90.6118	9.5415	91.3505	(1.125)	0.0000	0.0000	44,008
2019/02/22	2032	02/05/2019	9.62	Call	Bond Future	1,613.5200	1.6135	1,988.8800	1.9889	23.263	0	0	0
2019/02/22	2032	02/05/2019	9.61	Put	Bond Future	1,851.5900	1.8516	1,483.6000	1.4836	(19.874)	0	0	0
2019/02/22	2032	02/05/2019	9.63	Call	Bond Future	1,647.7700	1.6478	2,027.7700	2.0278	23.061	0	0	0

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2019/02/22	2032	02/05/2019	9.63	Put	Bond Future	1,783.8500	1.7838	1,425.1500	1.4251	(20.108)	0	0	0
2019/02/22	2032	01/08/2019	10.10	Call	Bond Future	4,125.6500	4.1256	4,629.5300	4.6295	12.213	0	0	0
2019/02/22	2032	01/08/2019	10.11	Put	Bond Future	1,588.2600	1.5883	1,342.0900	1.3421	(15.499)	0	0	0
2019/02/22	2032	01/08/2019			Bond Future	9.7144	92.3308	9.6020	93.0833	(1.157)	0.0000	0.0000	0
2019/02/22	2032	01/08/2019	10.10	Put	Bond Future	1,608.3100	1.6083	1,359.6700	1.3597	(15.460)	0	0	0
2019/02/22	2032	01/08/2019	10.11	Call	Bond Future	4,169.5500	4.1695	4,675.9000	4.6759	12.144	0	0	0
2019/02/22	2032	01/08/2019	10.09	Call	Bond Future	4,082.1400	4.0821	4,583.5200	4.5835	12.282	0	0	0
2019/02/22	2032	01/08/2019	10.09	Put	Bond Future	1,628.8200	1.6288	1,377.6800	1.3777	(15.419)	0	0	0
2019/02/22	2032	07/11/2019	9.71	Call	Bond Future	2,990.6300	2.9906	3,379.8200	3.3798	13.014	0	0	0
2019/02/22	2032	07/11/2019	9.70	Put	Bond Future	3,469.9500	3.4700	3,088.3500	3.0883	(10.997)	0	0	0
2019/02/22	2032	07/11/2019			Bond Future	9.7779	90.1172	9.6613	90.8854	(1.192)	0.0000	0.0000	0
2019/02/22	2032	07/11/2019	9.72	Call	Bond Future	3,023.8000	3.0238	3,415.5100	3.4155	12.954	0	0	0
2019/02/22	2032	07/11/2019	9.72	Put	Bond Future	3,404.1900	3.4042	3,027.6200	3.0276	(11.062)	0	0	0
2019/02/22	2032	07/11/2019	9.71	Put	Bond Future	3,436.9500	3.4369	3,057.8600	3.0579	(11.030)	0	0	0
2019/02/22	2032	07/11/2019	9.70	Call	Bond Future	2,957.6400	2.9576	3,344.3200	3.3443	13.074	0	0	0
2019/02/22	2033	02/05/2019			Bond Future	103.7106	103.7106	102.9613	102.9613	(0.722)	0.0000	0.0000	6,090
2019/02/22	2033	01/08/2019			Bond Future	105.7029	105.7029	104.9390	104.9390	(0.723)	0.0000	0.0000	0
2019/02/22	2033	07/11/2019			Bond Future	106.7769	106.7769	105.9965	105.9965	(0.731)	0.0000	0.0000	0
2019/02/22	2037	02/05/2019	9.81	Put	Bond Future	2,351.2300	2.3512	1,889.6200	1.8896	(19.633)	0	0	0
2019/02/22	2037	02/05/2019			Bond Future	9.9161	90.5145	9.8025	91.3752	(1.145)	0.0000	0.0000	55,752
2019/02/22	2037	02/05/2019	9.80	Call	Bond Future	1,513.1500	1.5131	1,906.7900	1.9068	26.015	0	0	0
2019/02/22	2037	02/05/2019	9.80	Put	Bond Future	2,393.3200	2.3933	1,926.2700	1.9263	(19.515)	0	0	0
2019/02/22	2037	02/05/2019	9.81	Call	Bond Future	1,547.4300	1.5474	1,946.5100	1.9465	25.790	0	0	0
2019/02/22	2037	02/05/2019	9.79	Call	Bond Future	1,479.3100	1.4793	1,867.5100	1.8675	26.242	0	0	0
2019/02/22	2037	02/05/2019	9.79	Put	Bond Future	2,435.9500	2.4359	1,963.4600	1.9635	(19.397)	0	0	0
2019/02/22	2037	01/08/2019	10.31	Call	Bond Future	4,341.5300	4.3415	4,912.1900	4.9122	13.144	0	0	0
2019/02/22	2037	01/08/2019			Bond Future	9.9842	87.9762	9.8670	88.8529	(1.174)	0.0000	0.0000	0
2019/02/22	2037	01/08/2019	10.29	Call	Bond Future	4,248.0700	4.2481	4,812.7800	4.8128	13.293	0	0	0
2019/02/22	2037	01/08/2019	10.29	Put	Bond Future	2,021.4900	2.0215	1,709.4700	1.7095	(15.435)	0	0	0
2019/02/22	2037	01/08/2019	10.31	Put	Bond Future	1,972.3500	1.9724	1,666.2800	1.6663	(15.518)	0	0	0
2019/02/22	2037	01/08/2019	10.30	Call	Bond Future	4,294.7100	4.2947	4,862.4000	4.8624	13.218	0	0	0
2019/02/22	2037	01/08/2019	10.30	Put	Bond Future	1,996.7900	1.9968	1,687.7500	1.6878	(15.477)	0	0	0
2019/02/22	2037	07/11/2019	9.97	Call	Bond Future	3,365.2400	3.3652	3,819.4100	3.8194	13.496	0	0	0
2019/02/22	2037	07/11/2019			Bond Future	10.0459	89.8342	9.9248	90.7292	(1.206)	0.0000	0.0000	0
2019/02/22	2037	07/11/2019	9.95	Call	Bond Future	3,291.8400	3.2918	3,740.1900	3.7402	13.620	0	0	0
2019/02/22	2037	07/11/2019	9.95	Put	Bond Future	3,999.7600	3.9998	3,553.0300	3.5530	(11.169)	0	0	0
2019/02/22	2037	07/11/2019	9.97	Put	Bond Future	3,924.8700	3.9249	3,483.9600	3.4840	(11.234)	0	0	0
2019/02/22	2037	07/11/2019	9.96	Call	Bond Future	3,328.2900	3.3283	3,779.5500	3.7795	13.558	0	0	0
2019/02/22	2037	07/11/2019	9.96	Put	Bond Future	3,962.0200	3.9620	3,518.2000	3.5182	(11.202)	0	0	0
2019/02/22	2038	02/05/2019			Bond Future	122.4517	122.4517	122.4464	122.4464	(0.004)	0.0000	0.0000	10,004
2019/02/22	2038	01/08/2019			Bond Future	123.1650	123.1650	123.1591	123.1591	(0.005)	0.0000	0.0000	0
2019/02/22	2038	07/11/2019			Bond Future	125.7960	125.7960	125.7897	125.7897	(0.005)	0.0000	0.0000	0
2019/02/22	2040	02/05/2019	9.89	Call	Bond Future	1,715.8800	1.7159	2,129.6000	2.1296	24.111	0	0	0
2019/02/22	2040	02/05/2019	9.88	Put	Bond Future	2,538.5500	2.5385	2,063.5200	2.0635	(18.713)	0	0	0

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2019/02/22	2040	02/05/2019	9.60	Call	Bond Future	807.2200	0.8072	1,061.0500	1.0611	31.445	0	0	1,150
2019/02/22	2040	02/05/2019			Bond Future	9.9855	93.7986	9.8772	94.6818	(1.085)	0.0000	0.0000	25,897
2019/02/22	2040	02/05/2019	9.90	Call	Bond Future	1,753.8000	1.7538	2,173.0500	2.1731	23.905	0	0	0
2019/02/22	2040	02/05/2019	9.90	Put	Bond Future	2,449.9100	2.4499	1,985.9500	1.9859	(18.938)	0	0	0
2019/02/22	2040	02/05/2019	10.20	Put	Bond Future	1,384.3300	1.3843	1,076.0200	1.0760	(22.271)	0	0	0
2019/02/22	2040	02/05/2019	10.20	Call	Bond Future	3,093.4800	3.0935	3,668.3800	3.6684	18.584	0	0	1,150
2019/02/22	2040	02/05/2019	9.60	Put	Bond Future	4,013.4400	4.0134	3,384.0600	3.3841	(15.682)	0	0	0
2019/02/22	2040	02/05/2019	9.89	Put	Bond Future	2,493.9400	2.4939	2,024.4500	2.0244	(18.825)	0	0	0
2019/02/22	2040	02/05/2019	9.88	Call	Bond Future	1,678.4200	1.6784	2,086.6000	2.0866	24.319	0	0	0
2019/02/22	2040	01/08/2019	10.36	Call	Bond Future	4,591.2600	4.5913	5,169.3900	5.1694	12.592	0	0	0
2019/02/22	2040	01/08/2019	10.37	Put	Bond Future	2,166.3300	2.1663	1,847.8500	1.8478	(14.701)	0	0	0
2019/02/22	2040	01/08/2019			Bond Future	10.0532	91.0722	9.9414	91.9718	(1.112)	0.0000	0.0000	0
2019/02/22	2040	01/08/2019	10.36	Put	Bond Future	2,193.0400	2.1930	1,871.5200	1.8715	(14.661)	0	0	0
2019/02/22	2040	01/08/2019	10.37	Call	Bond Future	4,641.0000	4.6410	5,222.1700	5.2222	12.523	0	0	0
2019/02/22	2040	01/08/2019	10.38	Call	Bond Future	4,691.1400	4.6911	5,275.3400	5.2753	12.453	0	0	0
2019/02/22	2040	01/08/2019	10.38	Put	Bond Future	2,140.1400	2.1401	1,824.6900	1.8247	(14.740)	0	0	0
2019/02/22	2040	07/11/2019	10.03	Call	Bond Future	3,517.8300	3.5178	3,980.5200	3.9805	13.153	0	0	0
2019/02/22	2040	07/11/2019	10.04	Put	Bond Future	4,149.0700	4.1491	3,696.2500	3.6963	(10.914)	0	0	0
2019/02/22	2040	07/11/2019			Bond Future	10.1146	92.9956	9.9991	93.9142	(1.142)	0.0000	0.0000	0
2019/02/22	2040	07/11/2019	10.03	Put	Bond Future	4,189.2600	4.1893	3,733.4000	3.7334	(10.882)	0	0	0
2019/02/22	2040	07/11/2019	10.04	Call	Bond Future	3,557.4400	3.5574	4,023.1700	4.0232	13.092	0	0	0
2019/02/22	2040	07/11/2019	10.05	Call	Bond Future	3,597.2700	3.5973	4,066.0300	4.0660	13.031	0	0	0
2019/02/22	2040	07/11/2019	10.05	Put	Bond Future	4,109.2200	4.1092	3,659.4300	3.6594	(10.946)	0	0	0
2019/02/22	2044	02/05/2019	9.90	Call	Bond Future	1,735.3400	1.7353	2,200.1000	2.2001	26.782	0	0	0
2019/02/22	2044	02/05/2019			Bond Future	9.9982	90.9275	9.8797	91.9123	(1.185)	0.0000	0.0000	36,986
2019/02/22	2044	02/05/2019	9.90	Put	Bond Future	2,550.0600	2.5501	2,030.0600	2.0301	(20.392)	0	0	0
2019/02/22	2044	02/05/2019	9.91	Call	Bond Future	1,773.8600	1.7739	2,244.7900	2.2448	26.548	0	0	0
2019/02/22	2044	02/05/2019	9.92	Put	Bond Future	2,460.4000	2.4604	1,952.7400	1.9527	(20.633)	0	0	0
2019/02/22	2044	02/05/2019	9.91	Put	Bond Future	2,505.0100	2.5050	1,991.1800	1.9912	(20.512)	0	0	0
2019/02/22	2044	02/05/2019	9.92	Call	Bond Future	1,812.6800	1.8127	2,289.7800	2.2898	26.320	0	0	0
2019/02/22	2044	01/08/2019	9.86	Put	Bond Future	4,120.1400	4.1201	3,568.5100	3.5685	(13.389)	0	0	0
2019/02/22	2044	01/08/2019	10.53	Call	Bond Future	5,501.5200	5.5015	6,200.9800	6.2010	12.714	0	0	0
2019/02/22	2044	01/08/2019	10.40	Put	Bond Future	2,150.4600	2.1505	1,805.7000	1.8057	(16.032)	0	0	0
2019/02/22	2044	01/08/2019			Bond Future	10.0629	88.2718	9.9407	89.2750	(1.214)	0.0000	0.0000	0
2019/02/22	2044	01/08/2019	10.39	Call	Bond Future	4,772.1300	4.7721	5,427.1800	5.4272	13.727	0	0	0
2019/02/22	2044	01/08/2019	10.39	Put	Bond Future	2,176.9700	2.1770	1,828.8800	1.8289	(15.990)	0	0	0
2019/02/22	2044	01/08/2019	9.86	Call	Bond Future	2,443.4800	2.4435	2,894.9900	2.8950	18.478	0	0	100
2019/02/22	2044	01/08/2019	10.53	Put	Bond Future	1,835.0400	1.8350	1,531.3600	1.5314	(16.549)	0	0	100
2019/02/22	2044	01/08/2019	10.40	Call	Bond Future	4,822.9000	4.8229	5,481.2800	5.4813	13.651	0	0	0
2019/02/22	2044	01/08/2019	9.36	Put	Bond Future	7,009.7500	7.0098	6,250.9700	6.2510	(10.825)	0	0	0
2019/02/22	2044	01/08/2019	9.36	Call	Bond Future	965.0900	0.9651	1,209.4500	1.2094	25.320	0	0	100
2019/02/22	2044	01/08/2019	10.38	Call	Bond Future	4,721.3100	4.7213	5,373.0200	5.3730	13.804	0	0	0
2019/02/22	2044	01/08/2019	10.38	Put	Bond Future	2,203.5600	2.2036	1,852.1300	1.8521	(15.948)	0	0	0
2019/02/22	2044	07/11/2019	10.07	Put	Bond Future	4,128.5800	4.1286	3,635.0700	3.6351	(11.954)	0	0	0
2019/02/22	2044	07/11/2019			Bond Future	10.1215	90.1362	9.9955	91.1603	(1.245)	0.0000	0.0000	0
2019/02/22	2044	07/11/2019	10.06	Call	Bond Future	3,671.8800	3.6719	4,199.1200	4.1991	14.359	0	0	0
2019/02/22	2044	07/11/2019	10.06	Put	Bond Future	4,169.1000	4.1691	3,672.2200	3.6722	(11.918)	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
2019/02/22	2044	07/11/2019	10.07	Call	Bond Future	3,712.5500	3.7125	4,243.1600	4.2432	14.292	0	0	0
2019/02/22	2044	07/11/2019	10.05	Call	Bond Future	3,631.4200	3.6314	4,155.2700	4.1553	14.425	0	0	0
2019/02/22	2044	07/11/2019	10.05	Put	Bond Future	4,209.9500	4.2100	3,709.6800	3.7097	(11.883)	0	0	0
2019/02/22	2046	02/05/2019			Bond Future	114.9739	114.9739	114.5358	114.5358	(0.381)	0.0000	0.0000	12,523
2019/02/22	2046	01/08/2019			Bond Future	117.1828	117.1828	116.7359	116.7359	(0.381)	0.0000	0.0000	0
2019/02/22	2046	07/11/2019			Bond Future	117.9453	117.9453	117.4888	117.4888	(0.387)	0.0000	0.0000	0
2019/02/22	2050	02/05/2019			Bond Future	120.1514	120.1514	120.1460	120.1460	(0.004)	0.0000	0.0000	10,644
2019/02/22	2050	01/08/2019			Bond Future	120.6415	120.6415	120.6359	120.6359	(0.005)	0.0000	0.0000	0
2019/02/22	2050	07/11/2019			Bond Future	123.2186	123.2186	123.2127	123.2127	(0.005)	0.0000	0.0000	0
2019/02/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	AL37	02/05/2019			Index Future	627.3860	627.3860	629.7000	629.7000	0.369	0.0000	0.0000	0
2019/02/22	AL37	01/08/2019			Index Future	639.2860	639.2860	641.6420	641.6420	0.369	0.0000	0.0000	0
2019/02/22	AL37	07/11/2019			Index Future	652.7790	652.7790	655.1850	655.1850	0.369	0.0000	0.0000	0
2019/02/22	AL7T	02/05/2019			Index Future	721.0190	721.0190	725.5810	725.5810	0.633	0.0000	0.0000	0
2019/02/22	AL7T	01/08/2019			Index Future	734.6950	734.6950	739.3420	739.3420	0.633	0.0000	0.0000	0
2019/02/22	AL7T	07/11/2019			Index Future	750.2030	750.2030	754.9460	754.9460	0.632	0.0000	0.0000	0
2019/02/22	ALBI	02/05/2019			Index Future	650.7590	650.7590	655.9040	655.9040	0.791	0.0000	0.0000	903
2019/02/22	ALBI	01/08/2019			Index Future	663.1030	663.1030	668.3430	668.3430	0.790	0.0000	0.0000	0
2019/02/22	ALBI	07/11/2019			Index Future	677.0990	677.0990	682.4490	682.4490	0.790	0.0000	0.0000	0
2019/02/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	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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2019/02/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/02/22	ES33	02/05/2019			Bond Future	11.1174	75.4050	11.0082	76.0337	(0.982)	0.0000	0.0000	350
2019/02/22	ES33	01/08/2019			Bond Future	11.2259	76.8354	11.1128	77.4758	(1.007)	0.0000	0.0000	0
2019/02/22	ES33	07/11/2019			Bond Future	11.3411	74.6610	11.2237	75.3149	(1.036)	0.0000	0.0000	0
2019/02/22	ES42	02/05/2019			Bond Future	11.3684	77.0313	11.2540	77.7797	(1.006)	0.0000	0.0000	4,919
2019/02/22	ES42	01/08/2019			Bond Future	11.4749	78.4930	11.3565	79.2553	(1.031)	0.0000	0.0000	0
2019/02/22	ES42	07/11/2019			Bond Future	11.5880	75.8839	11.4651	76.6622	(1.061)	0.0000	0.0000	0
2019/02/22	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	14,510.0000	1.4510	100.000	0	0	0
2019/02/22	GOVI	02/05/2019	647.88	Put	GOVI	38,640.0000	3.8640	0.0000	0.0000	(100.000)	0	0	0
2019/02/22	GOVI	02/05/2019	647.86	Put	GOVI	38,440.0000	3.8440	0.0000	0.0000	(100.000)	0	0	0
2019/02/22	GOVI	02/05/2019			GOVI	644.0160	644.0160	649.3210	649.3210	0.824	0.0000	0.0000	441
2019/02/22	GOVI	02/05/2019	647.87	Put	GOVI	38,540.0000	3.8540	0.0000	0.0000	(100.000)	0	0	0
2019/02/22	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	14,410.0000	1.4410	100.000	0	0	0
2019/02/22	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	14,610.0000	1.4610	100.000	0	0	0
2019/02/22	GOVI	01/08/2019	638.68	Call	GOVI	175,510.0000	17.5510	229,550.0000	22.9550	30.790	0	0	0
2019/02/22	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/22	GOVI	01/08/2019			GOVI	656.2310	656.2310	661.6350	661.6350	0.823	0.0000	0.0000	0
2019/02/22	GOVI	01/08/2019	638.69	Call	GOVI	175,410.0000	17.5410	229,450.0000	22.9450	30.808	0	0	0
2019/02/22	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/22	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/22	GOVI	01/08/2019	638.67	Call	GOVI	175,610.0000	17.5610	229,650.0000	22.9650	30.773	0	0	0
2019/02/22	GOVI	07/11/2019	672.90	Call	GOVI	0.0000	0.0000	27,000.0000	2.7000	100.000	0	0	0
2019/02/22	GOVI	07/11/2019			GOVI	670.0830	670.0830	675.6000	675.6000	0.823	0.0000	0.0000	0
2019/02/22	GOVI	07/11/2019	672.90	Put	GOVI	28,170.0000	2.8170	0.0000	0.0000	(100.000)	0	0	0
2019/02/22	GOVI	07/11/2019	672.91	Call	GOVI	0.0000	0.0000	26,900.0000	2.6900	100.000	0	0	0
2019/02/22	GOVI	07/11/2019	672.92	Put	GOVI	28,370.0000	2.8370	0.0000	0.0000	(100.000)	0	0	0
2019/02/22	GOVI	07/11/2019	672.91	Put	GOVI	28,270.0000	2.8270	0.0000	0.0000	(100.000)	0	0	0
2019/02/22	GOVI	07/11/2019	672.92	Call	GOVI	0.0000	0.0000	26,800.0000	2.6800	100.000	0	0	0
2019/02/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/22	IGOV	02/05/2019			Index Future	258.7660	258.7660	258.1600	258.1600	(0.234)	0.0000	0.0000	735
2019/02/22	IGOV	01/08/2019			Index Future	263.7370	263.7370	263.1190	263.1190	(0.234)	0.0000	0.0000	0
2019/02/22	IGOV	07/11/2019			Index Future	269.3700	269.3700	268.7380	268.7380	(0.235)	0.0000	0.0000	0
2019/02/22	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/22	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/22	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8600	99.8600	(0.010)	0.0000	0.0000	0
2019/02/22	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/22	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/22	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8600	101.8600	(0.010)	0.0000	0.0000	0
2019/02/22	IS02	20/12/2019			Interest Rate Swap	102.8100	102.8100	102.7900	102.7900	(0.019)	0.0000	0.0000	0
2019/02/22	IS02	23/03/2020			Interest Rate Swap	98.8200	98.8200	98.7800	98.7800	(0.040)	0.0000	0.0000	0
2019/02/22	IS02	22/06/2020			Interest Rate Swap	102.3800	102.3800	102.3300	102.3300	(0.049)	0.0000	0.0000	0

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2019/02/22	IS02	21/09/2020			Interest Rate Swap	99.3500	99.3500	99.2800	99.2800	(0.070)	0.0000	0.0000	0
2019/02/22	IS05	17/12/2020			Interest Rate Swap	96.1300	96.1300	96.0300	96.0300	(0.104)	0.0000	0.0000	0
2019/02/22	IS05	16/03/2021			Interest Rate Swap	95.3100	95.3100	95.1800	95.1800	(0.136)	0.0000	0.0000	0
2019/02/22	IS05	15/06/2021			Interest Rate Swap	94.4200	94.4200	94.2700	94.2700	(0.159)	0.0000	0.0000	0
2019/02/22	IS05	21/09/2021			Interest Rate Swap	94.5000	94.5000	94.3300	94.3300	(0.180)	0.0000	0.0000	0
2019/02/22	IS05	21/12/2021			Interest Rate Swap	96.6100	96.6100	96.4300	96.4300	(0.186)	0.0000	0.0000	51
2019/02/22	IS05	15/03/2022			Interest Rate Swap	96.6800	96.6800	96.4900	96.4900	(0.197)	0.0000	0.0000	0
2019/02/22	IS05	21/06/2022			Interest Rate Swap	97.8200	97.8200	97.5900	97.5900	(0.235)	0.0000	0.0000	0
2019/02/22	IS05	20/09/2022			Interest Rate Swap	101.7100	101.7100	101.4400	101.4400	(0.265)	0.0000	0.0000	0
2019/02/22	IS05	20/12/2022			Interest Rate Swap	102.9300	102.9300	102.6100	102.6100	(0.311)	0.0000	0.0000	0
2019/02/22	IS05	22/03/2023			Interest Rate Swap	96.2400	96.2400	95.8900	95.8900	(0.364)	0.0000	0.0000	0
2019/02/22	IS05	20/06/2023			Interest Rate Swap	102.2600	102.2600	101.9000	101.9000	(0.352)	0.0000	0.0000	0
2019/02/22	IS05	19/09/2023			Interest Rate Swap	97.7000	97.7000	97.3300	97.3300	(0.379)	0.0000	0.0000	0
2019/02/22	IS10	17/12/2025			Interest Rate Swap	94.2300	94.2300	93.6000	93.6000	(0.669)	0.0000	0.0000	0
2019/02/22	IS10	16/03/2026			Interest Rate Swap	91.2200	91.2200	90.5700	90.5700	(0.713)	0.0000	0.0000	0
2019/02/22	IS10	15/06/2026			Interest Rate Swap	89.9400	89.9400	89.3100	89.3100	(0.700)	0.0000	0.0000	0
2019/02/22	IS10	21/09/2026			Interest Rate Swap	92.0900	92.0900	91.5100	91.5100	(0.630)	0.0000	0.0000	0
2019/02/22	IS10	21/12/2026			Interest Rate Swap	95.8900	95.8900	95.3600	95.3600	(0.553)	0.0000	0.0000	0
2019/02/22	IS10	15/03/2027			Interest Rate Swap	94.4500	94.4500	93.9300	93.9300	(0.551)	0.0000	0.0000	0
2019/02/22	IS10	21/06/2027			Interest Rate Swap	96.5400	96.5400	96.0100	96.0100	(0.549)	0.0000	0.0000	0
2019/02/22	IS10	20/09/2027			Interest Rate Swap	102.0200	102.0200	101.4900	101.4900	(0.520)	0.0000	0.0000	0
2019/02/22	IS10	20/12/2027			Interest Rate Swap	102.3900	102.3900	101.8300	101.8300	(0.547)	0.0000	0.0000	0
2019/02/22	IS10	22/03/2028			Interest Rate Swap	95.8700	95.8700	95.2900	95.2900	(0.605)	0.0000	0.0000	0
2019/02/22	IS10	20/06/2028			Interest Rate Swap	103.1000	103.1000	102.5200	102.5200	(0.563)	0.0000	0.0000	0
2019/02/22	IS10	19/09/2028			Interest Rate Swap	96.6300	96.6300	96.0200	96.0200	(0.631)	0.0000	0.0000	0
2019/02/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/22	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/22	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/22	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/22	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/02/22	R023	02/05/2019	8.45	Call	Bond Future	1,808.2800	1.8083	2,140.6100	2.1406	18.378	0	0	0
2019/02/22	R023	02/05/2019	8.44	Put	Bond Future	117.1100	0.1171	70.3800	0.0704	(39.903)	0	0	0
2019/02/22	R023	02/05/2019			Bond Future	7.9197	100.8650	7.8030	101.2428	(1.474)	0.0000	0.0000	69,212
2019/02/22	R023	02/05/2019	8.46	Call	Bond Future	1,836.6000	1.8366	2,170.1400	2.1701	18.161	0	0	0
2019/02/22	R023	02/05/2019	8.46	Put	Bond Future	110.4200	0.1104	66.1400	0.0661	(40.101)	0	0	0
2019/02/22	R023	02/05/2019	8.45	Put	Bond Future	113.7200	0.1137	68.2300	0.0682	(40.002)	0	0	0
2019/02/22	R023	02/05/2019	8.44	Call	Bond Future	1,780.0500	1.7800	2,111.1400	2.1111	18.600	0	0	0
2019/02/22	R023	01/08/2019	8.95	Call	Bond Future	3,272.6300	3.2726	3,603.4900	3.6035	10.110	0	0	0
2019/02/22	R023	01/08/2019			Bond Future	7.9338	102.7781	7.8077	103.1629	(1.588)	0.0000	0.0000	0
2019/02/22	R023	01/08/2019	8.93	Call	Bond Future	3,219.8900	3.2199	3,549.4500	3.5494	10.235	0	0	0
2019/02/22	R023	01/08/2019	8.93	Put	Bond Future	241.5200	0.2415	186.3300	0.1863	(22.851)	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
2019/02/22	R023	01/08/2019	8.95	Put	Bond Future	235.6000	0.2356	181.7100	0.1817	(22.874)	0	0	0
2019/02/22	R023	01/08/2019	8.94	Call	Bond Future	3,246.3200	3.2463	3,576.5200	3.5765	10.172	0	0	0
2019/02/22	R023	01/08/2019	8.94	Put	Bond Future	238.6200	0.2386	184.0700	0.1841	(22.861)	0	0	0
2019/02/22	R023	07/11/2019	7.98	Call	Bond Future	1,187.6800	1.1877	1,401.7600	1.4018	18.025	0	0	0
2019/02/22	R023	07/11/2019			Bond Future	7.9366	101.0123	7.7989	101.4051	(1.735)	0.0000	0.0000	0
2019/02/22	R023	07/11/2019	7.98	Put	Bond Future	1,064.3300	1.0643	885.6700	0.8857	(16.786)	0	0	0
2019/02/22	R023	07/11/2019	7.99	Call	Bond Future	1,204.6400	1.2046	1,420.2600	1.4203	17.899	0	0	0
2019/02/22	R023	07/11/2019	8.00	Call	Bond Future	1,221.7200	1.2217	1,438.8500	1.4388	17.772	0	0	0
2019/02/22	R023	07/11/2019	8.00	Put	Bond Future	1,041.5700	1.0416	865.9600	0.8660	(16.860)	0	0	0
2019/02/22	R023	07/11/2019	7.99	Put	Bond Future	1,052.8900	1.0529	875.7700	0.8758	(16.822)	0	0	0
2019/02/22	R035	02/05/2019	9.74	Put	Bond Future	2,309.8000	2.3098	1,876.0000	1.8760	(18.781)	0	0	0
2019/02/22	R035	02/05/2019			Bond Future	9.8330	94.0075	9.7246	94.8249	(1.102)	0.0000	0.0000	77,074
2019/02/22	R035	02/05/2019	9.74	Call	Bond Future	1,609.2100	1.6092	1,992.8600	1.9929	23.841	0	0	0
2019/02/22	R035	02/05/2019	9.75	Call	Bond Future	1,644.4900	1.6445	2,033.2000	2.0332	23.637	0	0	0
2019/02/22	R035	02/05/2019	9.75	Put	Bond Future	2,269.3600	2.2694	1,840.6200	1.8406	(18.893)	0	0	0
2019/02/22	R035	02/05/2019	9.73	Call	Bond Future	1,574.3700	1.5744	1,952.9300	1.9529	24.045	0	0	0
2019/02/22	R035	02/05/2019	9.73	Put	Bond Future	2,350.7700	2.3508	1,911.8800	1.9119	(18.670)	0	0	0
2019/02/22	R035	01/08/2019	10.23	Call	Bond Future	4,307.6400	4.3076	4,851.4300	4.8514	12.624	0	0	0
2019/02/22	R035	01/08/2019	10.22	Put	Bond Future	1,920.2400	1.9202	1,628.4600	1.6285	(15.195)	0	0	0
2019/02/22	R035	01/08/2019			Bond Future	9.8970	95.7906	9.7851	96.6233	(1.131)	0.0000	0.0000	0
2019/02/22	R035	01/08/2019	10.24	Call	Bond Future	4,353.9000	4.3539	4,900.5600	4.9006	12.556	0	0	0
2019/02/22	R035	01/08/2019	10.24	Put	Bond Future	1,870.7500	1.8707	1,584.7400	1.5847	(15.289)	0	0	0
2019/02/22	R035	01/08/2019	10.23	Put	Bond Future	1,895.4700	1.8955	1,606.5900	1.6066	(15.241)	0	0	0
2019/02/22	R035	01/08/2019	10.22	Call	Bond Future	4,261.3400	4.2613	4,802.2300	4.8022	12.693	0	0	0
2019/02/22	R035	07/11/2019	9.88	Call	Bond Future	3,260.5000	3.2605	3,687.7300	3.6877	13.103	0	0	0
2019/02/22	R035	07/11/2019	9.89	Call	Bond Future	3,296.7900	3.2968	3,726.8200	3.7268	13.044	0	0	0
2019/02/22	R035	07/11/2019	9.87	Put	Bond Future	3,909.9100	3.9099	3,484.1900	3.4842	(10.888)	0	0	0
2019/02/22	R035	07/11/2019			Bond Future	9.9637	93.3061	9.8477	94.1563	(1.164)	0.0000	0.0000	0
2019/02/22	R035	07/11/2019	9.89	Put	Bond Future	3,835.5300	3.8355	3,415.4000	3.4154	(10.954)	0	0	0
2019/02/22	R035	07/11/2019	9.87	Call	Bond Future	3,224.0900	3.2241	3,648.5300	3.6485	13.165	0	0	0
2019/02/22	R035	07/11/2019	9.88	Put	Bond Future	3,872.7400	3.8727	3,449.8100	3.4498	(10.921)	0	0	0
2019/02/22	R186	02/05/2019	9.02	Call	Bond Future	1,853.5300	1.8535	2,276.0900	2.2761	22.798	0	0	0
2019/02/22	R186	02/05/2019	9.01	Put	Bond Future	965.2500	0.9653	718.5300	0.7185	(25.560)	0	0	0
2019/02/22	R186	02/05/2019	10.07	Call	Bond Future	6,754.9200	6.7549	7,397.4800	7.3975	9.512	0	0	0
2019/02/22	R186	02/05/2019	9.96	Put	Bond Future	85.5900	0.0856	54.5200	0.0545	(36.301)	0	0	90
2019/02/22	R186	02/05/2019	9.75	Call	Bond Future	5,126.0500	5.1261	5,739.3700	5.7394	11.965	0	0	0
2019/02/22	R186	02/05/2019	9.25	Put	Bond Future	542.2400	0.5422	384.9100	0.3849	(29.015)	0	0	0
2019/02/22	R186	02/05/2019	8.65	Put	Bond Future	2,018.9000	2.0189	1,609.5100	1.6095	(20.278)	0	0	0
2019/02/22	R186	02/05/2019			Bond Future	8.8615	112.8739	8.7467	113.5390	(1.295)	0.0000	0.0000	91,250
2019/02/22	R186	02/05/2019	9.03	Call	Bond Future	1,889.4900	1.8895	2,316.1700	2.3162	22.582	0	0	0
2019/02/22	R186	02/05/2019	9.03	Put	Bond Future	922.4300	0.9224	683.9900	0.6840	(25.849)	0	0	0
2019/02/22	R186	02/05/2019	8.65	Call	Bond Future	788.9400	0.7889	1,044.6700	1.0447	32.414	0	0	3,250
2019/02/22	R186	02/05/2019	9.02	Put	Bond Future	943.5600	0.9436	701.0000	0.7010	(25.707)	0	0	0
2019/02/22	R186	02/05/2019	9.01	Call	Bond Future	1,818.1000	1.8181	2,236.5000	2.2365	23.013	0	0	0
2019/02/22	R186	02/05/2019	9.30	Call	Bond Future	2,973.4800	2.9735	3,496.4200	3.4964	17.587	0	0	200
2019/02/22	R186	02/05/2019	10.07	Put	Bond Future	59.8700	0.0599	37.3100	0.0373	(37.682)	0	0	200

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2019/02/22	R186	02/05/2019	9.96	Call	Bond Future	6,193.8700		6.1939	6,827.9200	6.8279	10.237	0	0	0
2019/02/22	R186	02/05/2019	9.20	Put	Bond Future	614.8000		0.6148	440.7900	0.4408	(28.304)	0	0	0
2019/02/22	R186	02/05/2019	9.75	Put	Bond Future	150.2600		0.1503	98.4600	0.0985	(34.474)	0	0	7,000
2019/02/22	R186	02/05/2019	10.02	Put	Bond Future	71.5600		0.0716	45.1300	0.0451	(36.934)	0	0	3,250
2019/02/22	R186	02/05/2019	9.25	Call	Bond Future	2,755.2500		2.7552	3,263.0400	3.2630	18.430	0	0	3,250
2019/02/22	R186	02/05/2019	8.90	Call	Bond Future	1,452.6800		1.4527	1,823.3300	1.8233	25.515	0	0	0
2019/02/22	R186	02/05/2019	8.70	Put	Bond Future	1,840.6100		1.8406	1,454.2600	1.4543	(20.990)	0	0	0
2019/02/22	R186	02/05/2019	8.70	Call	Bond Future	903.0300		0.9030	1,181.8000	1.1818	30.871	0	0	200
2019/02/22	R186	02/05/2019	9.30	Put	Bond Future	479.9100		0.4799	337.7300	0.3377	(29.626)	0	0	0
2019/02/22	R186	02/05/2019	9.20	Call	Bond Future	2,546.2900		2.5463	3,037.4000	3.0374	19.287	0	0	90
2019/02/22	R186	02/05/2019	8.62	Put	Bond Future	2,130.9800		2.1310	1,707.9000	1.7079	(19.854)	0	0	0
2019/02/22	R186	02/05/2019	8.62	Call	Bond Future	725.1100		0.7251	967.1500	0.9672	33.380	0	0	90
2019/02/22	R186	02/05/2019	8.50	Put	Bond Future	2,617.2700		2.6173	2,141.4300	2.1414	(18.181)	0	0	0
2019/02/22	R186	02/05/2019	8.50	Call	Bond Future	504.1000		0.5041	693.3800	0.6934	37.548	0	0	7,000
2019/02/22	R186	02/05/2019	9.00	Put	Bond Future	987.3200		0.9873	736.4100	0.7364	(25.413)	0	0	7,500
2019/02/22	R186	02/05/2019	9.00	Call	Bond Future	1,783.0100		1.7830	2,197.2200	2.1972	23.231	0	0	7,000
2019/02/22	R186	02/05/2019	10.02	Call	Bond Future	6,500.4400		6.5004	7,139.1300	7.1391	9.825	0	0	0
2019/02/22	R186	02/05/2019	8.80	Put	Bond Future	1,515.0800		1.5151	1,175.0500	1.1750	(22.443)	0	0	0
2019/02/22	R186	02/05/2019	8.80	Call	Bond Future	1,159.2400		1.1592	1,484.3300	1.4843	28.043	0	0	7,500
2019/02/22	R186	02/05/2019	9.05	Call	Bond Future	1,962.0200		1.9620	2,396.8500	2.3969	22.162	0	0	0
2019/02/22	R186	02/05/2019	9.05	Put	Bond Future	880.9200		0.8809	650.6300	0.6506	(26.142)	0	0	3,250
2019/02/22	R186	02/05/2019	8.90	Put	Bond Future	1,230.7700		1.2308	936.3000	0.9363	(23.926)	0	0	4,250
2019/02/22	R186	01/08/2019	10.08	Put	Bond Future	408.8200		0.4088	323.0500	0.3230	(20.980)	0	0	6,000
2019/02/22	R186	01/08/2019	9.54	Call	Bond Future	4,282.8700		4.2829	4,795.0600	4.7951	11.959	0	0	0
2019/02/22	R186	01/08/2019			Bond Future	8.9181		109.7150	8.7978	110.3924	(1.349)	0.0000	0.0000	0
2019/02/22	R186	01/08/2019	8.30	Put	Bond Future	4,161.6000		4.1616	3,653.0400	3.6530	(12.220)	0	0	0
2019/02/22	R186	01/08/2019	8.30	Call	Bond Future	621.9200		0.6219	790.8200	0.7908	27.158	0	0	6,000
2019/02/22	R186	01/08/2019	9.05	Put	Bond Future	1,690.0200		1.6900	1,407.6800	1.4077	(16.706)	0	0	0
2019/02/22	R186	01/08/2019	9.05	Call	Bond Future	2,426.5500		2.4266	2,821.6700	2.8217	16.283	0	0	6,000
2019/02/22	R186	01/08/2019	9.52	Call	Bond Future	4,198.6800		4.1987	4,707.0400	4.7070	12.108	0	0	0
2019/02/22	R186	01/08/2019	9.52	Put	Bond Future	889.8300		0.8898	720.7300	0.7207	(19.004)	0	0	0
2019/02/22	R186	01/08/2019	10.08	Call	Bond Future	6,679.2200		6.6792	7,270.9100	7.2709	8.859	0	0	0
2019/02/22	R186	01/08/2019	9.54	Put	Bond Future	866.3400		0.8663	701.0700	0.7011	(19.077)	0	0	0
2019/02/22	R186	01/08/2019	9.53	Call	Bond Future	4,240.7200		4.2407	4,751.0000	4.7510	12.033	0	0	0
2019/02/22	R186	01/08/2019	9.53	Put	Bond Future	878.0100		0.8780	710.8300	0.7108	(19.041)	0	0	0
2019/02/22	R186	07/11/2019	8.94	Call	Bond Future	2,399.0700		2.3991	2,756.0400	2.7560	14.880	0	0	0
2019/02/22	R186	07/11/2019			Bond Future	8.9689		112.0318	8.8422	112.7233	(1.413)	0.0000	0.0000	0
2019/02/22	R186	07/11/2019	8.94	Put	Bond Future	2,556.2400		2.5562	2,221.6400	2.2216	(13.090)	0	0	0
2019/02/22	R186	07/11/2019	8.95	Call	Bond Future	2,428.6100		2.4286	2,787.9900	2.7880	14.798	0	0	0
2019/02/22	R186	07/11/2019	8.96	Put	Bond Future	2,506.6700		2.5067	2,176.8800	2.1769	(13.156)	0	0	0
2019/02/22	R186	07/11/2019	8.95	Put	Bond Future	2,531.3500		2.5313	2,199.1600	2.1992	(13.123)	0	0	0
2019/02/22	R186	07/11/2019	8.96	Call	Bond Future	2,458.3400		2.4583	2,820.1200	2.8201	14.716	0	0	0
2019/02/22	R197	02/05/2019			Bond Future	304.1972		304.1972	304.1802	304.1802	(0.006)	0.0000	0.0000	2,350
2019/02/22	R197	01/08/2019			Bond Future	302.4847		302.4847	302.4668	302.4668	(0.006)	0.0000	0.0000	0
2019/02/22	R197	07/11/2019			Bond Future	308.9464		308.9464	308.9276	308.9276	(0.006)	0.0000	0.0000	0
2019/02/22	R202	02/05/2019			Bond Future	236.5952		236.5952	234.9617	234.9617	(0.690)	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
2019/02/22	R202	01/08/2019			Bond Future	237.1266	237.1266	235.4613	235.4613	(0.702)	0.0000	0.0000	0
2019/02/22	R202	07/11/2019			Bond Future	242.1919	242.1919	240.4905	240.4905	(0.702)	0.0000	0.0000	0
2019/02/22	R207	02/05/2019	7.63	Call	Bond Future	862.1000	0.8621	941.8500	0.9419	9.251	0	0	0
2019/02/22	R207	02/05/2019			Bond Future	6.3357	102.8382	6.2170	102.9179	(1.875)	0.0000	0.0000	6,038
2019/02/22	R207	02/05/2019	7.61	Call	Bond Future	848.8700	0.8489	928.6200	0.9286	9.395	0	0	0
2019/02/22	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/22	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/22	R207	02/05/2019	7.62	Call	Bond Future	855.4900	0.8555	935.2400	0.9352	9.322	0	0	0
2019/02/22	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/22	R207	01/08/2019	7.34	Put	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2019/02/22	R207	01/08/2019	7.33	Call	Bond Future	787.3400	0.7873	868.3500	0.8683	10.289	0	0	0
2019/02/22	R207	01/08/2019			Bond Future	5.5192	101.1473	5.3344	101.2283	(3.348)	0.0000	0.0000	0
2019/02/22	R207	01/08/2019	7.34	Call	Bond Future	791.6600	0.7917	872.6700	0.8727	10.233	0	0	0
2019/02/22	R207	01/08/2019	7.33	Put	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2019/02/22	R207	01/08/2019	7.35	Call	Bond Future	795.9600	0.7960	876.9800	0.8770	10.179	0	0	0
2019/02/22	R207	01/08/2019	7.35	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2019/02/22	R207	07/11/2019	2.08	Put	Bond Future	20.1000	0.0201	3.5600	0.0036	(82.289)	0	0	0
2019/02/22	R207	07/11/2019			Bond Future	1.8881	103.2831	1.4310	103.3657	(24.212)	0.0000	0.0000	0
2019/02/22	R207	07/11/2019	2.07	Call	Bond Future	53.5600	0.0536	119.1300	0.1191	122.423	0	0	0
2019/02/22	R207	07/11/2019	2.07	Put	Bond Future	20.7300	0.0207	3.7200	0.0037	(82.055)	0	0	0
2019/02/22	R207	07/11/2019	2.08	Call	Bond Future	54.7300	0.0547	120.7700	0.1208	120.665	0	0	0
2019/02/22	R207	07/11/2019	2.06	Call	Bond Future	52.4000	0.0524	117.4900	0.1175	124.218	0	0	0
2019/02/22	R207	07/11/2019	2.06	Put	Bond Future	21.3800	0.0214	3.8900	0.0039	(81.805)	0	0	0
2019/02/22	R208	02/05/2019	8.03	Put	Bond Future	6.9600	0.0070	3.6700	0.0037	(47.270)	0	0	0
2019/02/22	R208	02/05/2019	8.02	Call	Bond Future	1,718.3300	1.7183	1,897.7100	1.8977	10.439	0	0	0
2019/02/22	R208	02/05/2019			Bond Future	7.0283	100.1863	6.9236	100.3691	(1.489)	0.0000	0.0000	13,646
2019/02/22	R208	02/05/2019	8.03	Call	Bond Future	1,735.0100	1.7350	1,914.5500	1.9146	10.348	0	0	0
2019/02/22	R208	02/05/2019	8.02	Put	Bond Future	7.3400	0.0073	3.8900	0.0039	(47.003)	0	0	0
2019/02/22	R208	02/05/2019	8.04	Call	Bond Future	1,751.6900	1.7517	1,931.3900	1.9314	10.259	0	0	0
2019/02/22	R208	02/05/2019	8.04	Put	Bond Future	6.5900	0.0066	3.4600	0.0035	(47.496)	0	0	0
2019/02/22	R208	01/08/2019	8.16	Call	Bond Future	1,911.6800	1.9117	2,087.1300	2.0871	9.178	0	0	0
2019/02/22	R208	01/08/2019	8.17	Put	Bond Future	33.7600	0.0338	23.3900	0.0234	(30.717)	0	0	0
2019/02/22	R208	01/08/2019			Bond Future	6.9206	102.0868	6.7994	102.2729	(1.751)	0.0000	0.0000	0
2019/02/22	R208	01/08/2019	8.16	Put	Bond Future	34.7200	0.0347	24.1000	0.0241	(30.588)	0	0	0
2019/02/22	R208	01/08/2019	8.17	Call	Bond Future	1,925.6700	1.9257	2,101.3700	2.1014	9.124	0	0	0
2019/02/22	R208	01/08/2019	8.15	Call	Bond Future	1,897.7200	1.8977	2,072.9000	2.0729	9.231	0	0	0
2019/02/22	R208	01/08/2019	8.15	Put	Bond Future	35.7100	0.0357	24.8200	0.0248	(30.496)	0	0	0
2019/02/22	R208	07/11/2019	6.82	Put	Bond Future	308.9600	0.3090	232.6100	0.2326	(24.712)	0	0	0
2019/02/22	R208	07/11/2019	6.83	Call	Bond Future	461.5100	0.4615	575.9500	0.5759	24.797	0	0	0
2019/02/22	R208	07/11/2019			Bond Future	6.7093	100.8359	6.5637	101.0258	(2.171)	0.0000	0.0000	0
2019/02/22	R208	07/11/2019	6.84	Call	Bond Future	469.8600	0.4699	585.2500	0.5852	24.558	0	0	0
2019/02/22	R208	07/11/2019	6.84	Put	Bond Future	299.9700	0.3000	225.5100	0.2255	(24.822)	0	0	0
2019/02/22	R208	07/11/2019	6.82	Call	Bond Future	452.8800	0.4529	566.3800	0.5664	25.062	0	0	0
2019/02/22	R208	07/11/2019	6.83	Put	Bond Future	304.6000	0.3046	229.1900	0.2292	(24.757)	0	0	0
2019/02/22	R209	02/05/2019	9.70	Put	Bond Future	1,918.0100	1.9180	1,555.3700	1.5554	(18.907)	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
2019/02/22	R209	02/05/2019			Bond Future	9.7789	71.7218	9.6708	72.4180	(1.106)	0.0000	0.0000	102,074
2019/02/22	R209	02/05/2019	9.69	Call	Bond Future	1,380.9000	1.3809	1,710.1200	1.7101	23.841	0	0	0
2019/02/22	R209	02/05/2019	9.69	Put	Bond Future	1,952.6700	1.9527	1,585.7000	1.5857	(18.793)	0	0	0
2019/02/22	R209	02/05/2019	10.50	Call	Bond Future	4,787.1800	4.7872	5,379.9900	5.3800	12.383	0	0	0
2019/02/22	R209	02/05/2019	10.71	Call	Bond Future	5,851.9900	5.8520	6,478.3500	6.4784	10.703	0	0	0
2019/02/22	R209	02/05/2019	9.70	Call	Bond Future	1,410.8800	1.4109	1,744.4300	1.7444	23.641	0	0	0
2019/02/22	R209	02/05/2019	10.50	Put	Bond Future	388.5000	0.3885	285.1200	0.2851	(26.610)	0	0	11,560
2019/02/22	R209	02/05/2019	9.35	Put	Bond Future	3,394.4500	3.3944	2,882.5700	2.8826	(15.080)	0	0	0
2019/02/22	R209	02/05/2019	9.35	Call	Bond Future	573.0800	0.5731	757.3900	0.7574	32.161	0	0	760
2019/02/22	R209	02/05/2019	10.71	Put	Bond Future	248.1600	0.2482	178.3300	0.1783	(28.139)	0	0	760
2019/02/22	R209	02/05/2019	9.68	Call	Bond Future	1,351.2800	1.3513	1,676.1600	1.6762	24.042	0	0	0
2019/02/22	R209	02/05/2019	9.68	Put	Bond Future	1,987.7800	1.9878	1,616.4700	1.6165	(18.680)	0	0	0
2019/02/22	R209	02/05/2019	9.95	Put	Bond Future	1,195.7000	1.1957	936.3400	0.9363	(21.691)	0	0	0
2019/02/22	R209	02/05/2019	9.95	Call	Bond Future	2,277.2800	2.2773	2,714.1100	2.7141	19.182	0	0	760
2019/02/22	R209	01/08/2019	10.15	Put	Bond Future	1,740.8600	1.7409	1,488.2700	1.4883	(14.509)	0	0	0
2019/02/22	R209	01/08/2019	9.30	Call	Bond Future	1,083.5000	1.0835	1,302.5600	1.3026	20.218	0	0	7,560
2019/02/22	R209	01/08/2019	10.17	Call	Bond Future	3,767.3100	3.7673	4,228.6700	4.2287	12.246	0	0	0
2019/02/22	R209	01/08/2019			Bond Future	9.8360	73.0824	9.7247	73.7916	(1.132)	0.0000	0.0000	0
2019/02/22	R209	01/08/2019	10.15	Call	Bond Future	3,687.2000	3.6872	4,143.8400	4.1438	12.384	0	0	0
2019/02/22	R209	01/08/2019	10.17	Put	Bond Future	1,699.6800	1.6997	1,451.8100	1.4518	(14.583)	0	0	0
2019/02/22	R209	01/08/2019	9.30	Put	Bond Future	4,595.4500	4.5955	4,105.2800	4.1053	(10.666)	0	0	0
2019/02/22	R209	01/08/2019	9.80	Put	Bond Future	2,646.9500	2.6469	2,302.3100	2.3023	(13.020)	0	0	0
2019/02/22	R209	01/08/2019	10.16	Put	Bond Future	1,720.1600	1.7202	1,469.9300	1.4699	(14.547)	0	0	0
2019/02/22	R209	01/08/2019	10.46	Call	Bond Future	4,996.2400	4.9962	5,518.4400	5.5184	10.452	0	0	0
2019/02/22	R209	01/08/2019	10.46	Put	Bond Future	1,204.6800	1.2047	1,017.6500	1.0177	(15.525)	0	0	7,560
2019/02/22	R209	01/08/2019	9.80	Call	Bond Future	2,418.8900	2.4189	2,783.4800	2.7835	15.073	0	0	7,560
2019/02/22	R209	01/08/2019	10.16	Call	Bond Future	3,727.1800	3.7272	4,186.1800	4.1862	12.315	0	0	0
2019/02/22	R209	07/11/2019	9.82	Call	Bond Future	2,843.9800	2.8440	3,212.0900	3.2121	12.943	0	0	0
2019/02/22	R209	07/11/2019			Bond Future	9.8923	71.4716	9.7774	72.1957	(1.161)	0.0000	0.0000	0
2019/02/22	R209	07/11/2019	9.80	Call	Bond Future	2,780.5900	2.7806	3,143.9300	3.1439	13.067	0	0	0
2019/02/22	R209	07/11/2019	9.80	Put	Bond Future	3,361.4100	3.3614	3,000.6800	3.0007	(10.732)	0	0	0
2019/02/22	R209	07/11/2019	9.82	Put	Bond Future	3,298.3400	3.2983	2,942.3800	2.9424	(10.792)	0	0	0
2019/02/22	R209	07/11/2019	9.81	Call	Bond Future	2,812.2000	2.8122	3,177.9300	3.1779	13.005	0	0	0
2019/02/22	R209	07/11/2019	9.81	Put	Bond Future	3,329.7500	3.3298	2,971.4100	2.9714	(10.762)	0	0	0
2019/02/22	R210	02/05/2019			Bond Future	187.4472	187.4472	186.6881	186.6881	(0.405)	0.0000	0.0000	2,448
2019/02/22	R210	01/08/2019			Bond Future	191.0482	191.0482	190.2742	190.2742	(0.405)	0.0000	0.0000	0
2019/02/22	R210	07/11/2019			Bond Future	192.4907	192.4907	191.6998	191.6998	(0.411)	0.0000	0.0000	0
2019/02/22	R212	02/05/2019			Bond Future	158.1647	158.1647	158.1120	158.1120	(0.033)	0.0000	0.0000	4,973
2019/02/22	R212	01/08/2019			Bond Future	158.9830	158.9830	158.9289	158.9289	(0.034)	0.0000	0.0000	0
2019/02/22	R212	07/11/2019			Bond Future	162.3791	162.3791	162.3236	162.3236	(0.034)	0.0000	0.0000	0
2019/02/22	R213	02/05/2019	9.49	Call	Bond Future	1,429.4800	1.4295	1,765.5000	1.7655	23.506	0	0	0
2019/02/22	R213	02/05/2019	9.48	Put	Bond Future	1,707.6400	1.7076	1,369.6600	1.3697	(19.792)	0	0	0
2019/02/22	R213	02/05/2019			Bond Future	9.5301	83.5634	9.4216	84.2332	(1.138)	0.0000	0.0000	27,886
2019/02/22	R213	02/05/2019	9.50	Call	Bond Future	1,459.8200	1.4598	1,800.0700	1.8001	23.308	0	0	0
2019/02/22	R213	02/05/2019	9.50	Put	Bond Future	1,644.8000	1.6448	1,315.2900	1.3153	(20.033)	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
2019/02/22	R213	02/05/2019	9.49	Put	Bond Future	1,676.0800	1.6761	1,342.3400	1.3423	(19.912)	0	0	0
2019/02/22	R213	02/05/2019	9.48	Call	Bond Future	1,399.3500	1.3994	1,731.1300	1.7311	23.710	0	0	0
2019/02/22	R213	01/08/2019	9.99	Put	Bond Future	1,376.6800	1.3767	1,157.2000	1.1572	(15.943)	0	0	0
2019/02/22	R213	01/08/2019	9.98	Call	Bond Future	3,710.3500	3.7104	4,170.8100	4.1708	12.410	0	0	0
2019/02/22	R213	01/08/2019			Bond Future	9.5896	85.1484	9.4774	85.8307	(1.170)	0.0000	0.0000	0
2019/02/22	R213	01/08/2019	9.99	Call	Bond Future	3,750.0300	3.7500	4,212.8000	4.2128	12.340	0	0	0
2019/02/22	R213	01/08/2019	9.98	Put	Bond Future	1,395.1500	1.3951	1,173.3600	1.1734	(15.897)	0	0	0
2019/02/22	R213	01/08/2019	10.00	Call	Bond Future	3,789.8600	3.7899	4,254.9200	4.2549	12.271	0	0	0
2019/02/22	R213	01/08/2019	10.00	Put	Bond Future	1,358.4200	1.3584	1,141.2300	1.1412	(15.988)	0	0	0
2019/02/22	R213	07/11/2019	9.59	Put	Bond Future	3,047.0600	3.0471	2,704.5000	2.7045	(11.242)	0	0	0
2019/02/22	R213	07/11/2019	9.58	Call	Bond Future	2,650.4100	2.6504	3,002.0400	3.0020	13.267	0	0	0
2019/02/22	R213	07/11/2019			Bond Future	9.6513	83.3913	9.5349	84.0878	(1.207)	0.0000	0.0000	0
2019/02/22	R213	07/11/2019	9.59	Call	Bond Future	2,681.3700	2.6814	3,035.3200	3.0353	13.200	0	0	0
2019/02/22	R213	07/11/2019	9.58	Put	Bond Future	3,075.9600	3.0760	2,731.0800	2.7311	(11.212)	0	0	0
2019/02/22	R213	07/11/2019	9.60	Call	Bond Future	2,712.4900	2.7125	3,068.7500	3.0688	13.134	0	0	0
2019/02/22	R213	07/11/2019	9.60	Put	Bond Future	3,018.3900	3.0184	2,678.1400	2.6781	(11.273)	0	0	0
2019/02/22	R214	02/05/2019	9.87	Call	Bond Future	1,459.4100	1.4594	1,820.5800	1.8206	24.748	0	0	0
2019/02/22	R214	02/05/2019	9.85	Call	Bond Future	1,397.7700	1.3978	1,749.5900	1.7496	25.170	0	0	0
2019/02/22	R214	02/05/2019			Bond Future	9.9574	70.6288	9.8443	71.3861	(1.136)	0.0000	0.0000	24,501
2019/02/22	R214	02/05/2019	9.85	Put	Bond Future	2,116.6500	2.1166	1,711.1900	1.7112	(19.156)	0	0	0
2019/02/22	R214	02/05/2019	9.87	Put	Bond Future	2,043.5600	2.0436	1,647.4500	1.6475	(19.383)	0	0	0
2019/02/22	R214	02/05/2019	9.86	Call	Bond Future	1,428.4000	1.4284	1,784.9100	1.7849	24.959	0	0	0
2019/02/22	R214	02/05/2019	9.86	Put	Bond Future	2,079.8600	2.0799	1,679.0900	1.6791	(19.269)	0	0	0
2019/02/22	R214	01/08/2019	10.34	Put	Bond Future	1,802.1800	1.8022	1,531.2200	1.5312	(15.035)	0	0	0
2019/02/22	R214	01/08/2019			Bond Future	10.0147	71.9685	9.8983	72.7400	(1.162)	0.0000	0.0000	0
2019/02/22	R214	01/08/2019	10.33	Call	Bond Future	3,846.6300	3.8466	4,344.5700	4.3446	12.945	0	0	0
2019/02/22	R214	01/08/2019	10.33	Put	Bond Future	1,823.8100	1.8238	1,550.3000	1.5503	(14.997)	0	0	0
2019/02/22	R214	01/08/2019	10.34	Call	Bond Future	3,887.6000	3.8876	4,388.0900	4.3881	12.874	0	0	0
2019/02/22	R214	01/08/2019	10.32	Call	Bond Future	3,805.6300	3.8056	4,301.0100	4.3010	13.017	0	0	0
2019/02/22	R214	01/08/2019	10.32	Put	Bond Future	1,845.5000	1.8455	1,569.4300	1.5694	(14.959)	0	0	0
2019/02/22	R214	07/11/2019	10.02	Put	Bond Future	3,475.2400	3.4752	3,094.9600	3.0950	(10.943)	0	0	0
2019/02/22	R214	07/11/2019			Bond Future	10.0741	70.1871	9.9541	70.9748	(1.191)	0.0000	0.0000	0
2019/02/22	R214	07/11/2019	10.01	Call	Bond Future	3,088.8200	3.0888	3,493.7300	3.4937	13.109	0	0	0
2019/02/22	R214	07/11/2019	10.01	Put	Bond Future	3,507.7400	3.5077	3,124.9600	3.1250	(10.912)	0	0	0
2019/02/22	R214	07/11/2019	10.02	Call	Bond Future	3,121.9400	3.1219	3,529.3500	3.5294	13.050	0	0	0
2019/02/22	R214	07/11/2019	10.00	Call	Bond Future	3,056.0900	3.0561	3,458.5100	3.4585	13.168	0	0	0
2019/02/22	R214	07/11/2019	10.00	Put	Bond Future	3,540.7200	3.5407	3,155.4500	3.1555	(10.881)	0	0	0
2019/02/22	R248	02/05/2019	9.90	Put	Bond Future	2,418.9000	2.4189	1,909.3900	1.9094	(21.064)	0	0	0
2019/02/22	R248	02/05/2019			Bond Future	9.9573	90.2044	9.8390	91.2193	(1.188)	0.0000	0.0000	109,665
2019/02/22	R248	02/05/2019	9.90	Call	Bond Future	1,929.7100	1.9297	2,435.0300	2.4350	26.186	0	0	0
2019/02/22	R248	02/05/2019	9.91	Call	Bond Future	1,971.2400	1.9712	2,482.9400	2.4829	25.958	0	0	0
2019/02/22	R248	02/05/2019	9.89	Put	Bond Future	2,463.6700	2.4637	1,947.7700	1.9478	(20.940)	0	0	0
2019/02/22	R248	02/05/2019	9.91	Put	Bond Future	2,374.7500	2.3747	1,871.6200	1.8716	(21.187)	0	0	0
2019/02/22	R248	02/05/2019	9.89	Call	Bond Future	1,888.6500	1.8887	2,387.5800	2.3876	26.417	0	0	0
2019/02/22	R248	01/08/2019	10.35	Call	Bond Future	4,927.3000	4.9273	5,606.5600	5.6066	13.786	0	0	0
2019/02/22	R248	01/08/2019	10.34	Put	Bond Future	2,212.9100	2.2129	1,854.9100	1.8549	(16.178)	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
2019/02/22	R248	01/08/2019			Bond Future	10.0145	91.9155	9.8927	92.9493	(1.216)	0.0000	0.0000	0
2019/02/22	R248	01/08/2019	10.36	Call	Bond Future	4,979.8800	4.9799	5,662.5700	5.6626	13.709	0	0	0
2019/02/22	R248	01/08/2019	10.36	Put	Bond Future	2,158.9400	2.1589	1,807.8300	1.8078	(16.263)	0	0	0
2019/02/22	R248	01/08/2019	10.35	Put	Bond Future	2,185.7700	2.1858	1,831.2300	1.8312	(16.220)	0	0	0
2019/02/22	R248	01/08/2019	10.34	Call	Bond Future	4,874.9100	4.8749	5,550.7100	5.5507	13.863	0	0	0
2019/02/22	R248	07/11/2019	10.02	Call	Bond Future	3,875.1500	3.8751	4,422.2600	4.4223	14.118	0	0	0
2019/02/22	R248	07/11/2019	10.01	Put	Bond Future	4,365.6300	4.3656	3,853.8400	3.8538	(11.723)	0	0	0
2019/02/22	R248	07/11/2019			Bond Future	10.0737	89.4126	9.9480	90.4681	(1.248)	0.0000	0.0000	0
2019/02/22	R248	07/11/2019	10.03	Call	Bond Future	3,917.4100	3.9174	4,467.9500	4.4680	14.054	0	0	0
2019/02/22	R248	07/11/2019	10.03	Put	Bond Future	4,281.9600	4.2820	3,777.0400	3.7770	(11.792)	0	0	0
2019/02/22	R248	07/11/2019	10.02	Put	Bond Future	4,323.4700	4.3235	3,815.1200	3.8151	(11.758)	0	0	0
2019/02/22	R248	07/11/2019	10.01	Call	Bond Future	3,833.3900	3.8334	4,377.0600	4.3771	14.182	0	0	0

Total

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