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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/02/2019 TO 26/02/2019

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
2019/02/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	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
2019/02/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	2025	02/05/2019			Bond Future	134.4446	134.4446	134.3562	134.3562	(0.066)	0.0000	0.0000	691
2019/02/26	2025	01/08/2019			Bond Future	135.5697	135.5697	135.4734	135.4734	(0.071)	0.0000	0.0000	0
2019/02/26	2025	07/11/2019			Bond Future	138.4652	138.4652	138.3666	138.3666	(0.071)	0.0000	0.0000	0
2019/02/26	2029	02/05/2019			Bond Future	100.8511	100.8511	100.8404	100.8404	(0.011)	0.0000	0.0000	3,020
2019/02/26	2029	01/08/2019			Bond Future	102.7881	102.7881	102.7726	102.7726	(0.015)	0.0000	0.0000	0
2019/02/26	2029	07/11/2019			Bond Future	103.8757	103.8757	103.8597	103.8597	(0.015)	0.0000	0.0000	0
2019/02/26	2030	02/05/2019	9.41	Call	Bond Future	1,890.0200	1.8900	2,154.7900	2.1548	14.009	0	0	0
2019/02/26	2030	02/05/2019	8.90	Put	Bond Future	3,046.7100	3.0467	2,703.7300	2.7037	(11.257)	0	0	0
2019/02/26	2030	02/05/2019			Bond Future	9.2957	93.4156	9.2239	93.8701	(0.773)	0.0000	0.0000	45,580
2019/02/26	2030	02/05/2019	9.39	Call	Bond Future	1,816.8100	1.8168	2,075.7200	2.0757	14.251	0	0	0
2019/02/26	2030	02/05/2019	9.39	Put	Bond Future	1,224.6500	1.2247	1,029.0100	1.0290	(15.975)	0	0	0
2019/02/26	2030	02/05/2019	10.20	Call	Bond Future	5,647.5300	5.6475	6,061.6700	6.0617	7.333	0	0	0
2019/02/26	2030	02/05/2019	10.20	Put	Bond Future	173.5200	0.1735	133.1100	0.1331	(23.288)	0	0	3,000
2019/02/26	2030	02/05/2019	9.41	Put	Bond Future	1,172.8900	1.1729	983.1100	0.9831	(16.181)	0	0	0
2019/02/26	2030	02/05/2019	8.90	Call	Bond Future	503.8500	0.5038	615.4200	0.6154	22.143	0	0	3,000
2019/02/26	2030	02/05/2019	9.40	Call	Bond Future	1,853.2300	1.8532	2,115.0700	2.1151	14.129	0	0	3,000
2019/02/26	2030	02/05/2019	9.40	Put	Bond Future	1,198.5600	1.1986	1,005.8500	1.0058	(16.078)	0	0	0
2019/02/26	2030	01/08/2019	9.15	Put	Bond Future	2,977.2400	2.9772	2,712.1000	2.7121	(8.906)	0	0	0
2019/02/26	2030	01/08/2019	9.91	Put	Bond Future	1,107.0800	1.1071	978.0900	0.9781	(11.651)	0	0	0
2019/02/26	2030	01/08/2019			Bond Future	9.3575	91.1821	9.2836	91.6410	(0.790)	0.0000	0.0000	0
2019/02/26	2030	01/08/2019	8.35	Put	Bond Future	6,817.1100	6.8171	6,411.9500	6.4120	(5.943)	0	0	0
2019/02/26	2030	01/08/2019	8.35	Call	Bond Future	284.9500	0.2850	338.7100	0.3387	18.866	0	0	2,025
2019/02/26	2030	01/08/2019	9.92	Call	Bond Future	4,487.7300	4.4877	4,819.0600	4.8191	7.383	0	0	0
2019/02/26	2030	01/08/2019	9.90	Put	Bond Future	1,121.9900	1.1220	991.5900	0.9916	(11.622)	0	0	0
2019/02/26	2030	01/08/2019	9.15	Call	Bond Future	1,680.4500	1.6804	1,874.2300	1.8742	11.531	0	0	2,025
2019/02/26	2030	01/08/2019	9.91	Call	Bond Future	4,443.5800	4.4436	4,773.5100	4.7735	7.425	0	0	0
2019/02/26	2030	01/08/2019	9.92	Put	Bond Future	1,092.3600	1.0924	964.7700	0.9648	(11.680)	0	0	0
2019/02/26	2030	01/08/2019	9.90	Call	Bond Future	4,399.5600	4.3996	4,728.0800	4.7281	7.467	0	0	0
2019/02/26	2030	07/11/2019	9.49	Put	Bond Future	2,657.0700	2.6571	2,442.7900	2.4428	(8.065)	0	0	0
2019/02/26	2030	07/11/2019			Bond Future	9.4105	93.1074	9.3336	93.5759	(0.817)	0.0000	0.0000	0
2019/02/26	2030	07/11/2019	9.48	Call	Bond Future	3,104.6200	3.1046	3,357.3700	3.3574	8.141	0	0	0
2019/02/26	2030	07/11/2019	9.48	Put	Bond Future	2,683.3100	2.6833	2,467.4800	2.4675	(8.043)	0	0	0
2019/02/26	2030	07/11/2019	9.49	Call	Bond Future	3,138.7600	3.1388	3,393.0600	3.3931	8.102	0	0	0
2019/02/26	2030	07/11/2019	9.47	Call	Bond Future	3,070.9500	3.0710	3,322.1700	3.3222	8.181	0	0	0
2019/02/26	2030	07/11/2019	9.47	Put	Bond Future	2,710.0600	2.7101	2,492.7000	2.4927	(8.020)	0	0	0
2019/02/26	2032	02/05/2019	9.62	Put	Bond Future	1,383.8000	1.3838	1,169.1200	1.1691	(15.514)	0	0	0
2019/02/26	2032	02/05/2019	9.61	Call	Bond Future	1,955.3700	1.9554	2,230.9900	2.2310	14.096	0	0	0
2019/02/26	2032	02/05/2019			Bond Future	9.5304	91.4261	9.4587	91.9195	(0.753)	0.0000	0.0000	43,635
2019/02/26	2032	02/05/2019	9.62	Call	Bond Future	1,994.2500	1.9943	2,273.0000	2.2730	13.978	0	0	0
2019/02/26	2032	02/05/2019	9.61	Put	Bond Future	1,412.8100	1.4128	1,195.0000	1.1950	(15.417)	0	0	0
2019/02/26	2032	02/05/2019	9.63	Call	Bond Future	2,033.6700	2.0337	2,315.5200	2.3155	13.859	0	0	0

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2019/02/26	2032	02/05/2019	9.63	Put	Bond Future	1,355.4100	1.3554	1,143.8300	1.1438	(15.610)	0	0	0
2019/02/26	2032	01/08/2019	10.10	Call	Bond Future	4,661.1100	4.6611	5,011.5800	5.0116	7.519	0	0	0
2019/02/26	2032	01/08/2019	10.11	Put	Bond Future	1,297.1600	1.2972	1,150.5600	1.1506	(11.302)	0	0	0
2019/02/26	2032	01/08/2019			Bond Future	9.5906	93.1601	9.5170	93.6588	(0.768)	0.0000	0.0000	0
2019/02/26	2032	01/08/2019	10.10	Put	Bond Future	1,314.4100	1.3144	1,166.2600	1.1663	(11.271)	0	0	0
2019/02/26	2032	01/08/2019	10.11	Call	Bond Future	4,707.8100	4.7078	5,059.8300	5.0598	7.477	0	0	0
2019/02/26	2032	01/08/2019	10.09	Call	Bond Future	4,614.7800	4.6148	4,963.6600	4.9637	7.560	0	0	0
2019/02/26	2032	01/08/2019	10.09	Put	Bond Future	1,332.1000	1.3321	1,182.3600	1.1824	(11.241)	0	0	0
2019/02/26	2032	07/11/2019	9.71	Call	Bond Future	3,403.0400	3.4030	3,676.7300	3.6767	8.043	0	0	0
2019/02/26	2032	07/11/2019	9.70	Put	Bond Future	3,032.9900	3.0330	2,796.0200	2.7960	(7.813)	0	0	0
2019/02/26	2032	07/11/2019			Bond Future	9.6495	90.9638	9.5731	91.4727	(0.792)	0.0000	0.0000	0
2019/02/26	2032	07/11/2019	9.72	Call	Bond Future	3,438.9800	3.4390	3,714.3200	3.7143	8.006	0	0	0
2019/02/26	2032	07/11/2019	9.72	Put	Bond Future	2,972.7600	2.9728	2,739.1100	2.7391	(7.860)	0	0	0
2019/02/26	2032	07/11/2019	9.71	Put	Bond Future	3,002.7500	3.0027	2,767.4500	2.7675	(7.836)	0	0	0
2019/02/26	2032	07/11/2019	9.70	Call	Bond Future	3,367.2900	3.3673	3,639.3100	3.6393	8.078	0	0	0
2019/02/26	2033	02/05/2019			Bond Future	102.9566	102.9566	103.4410	103.4410	0.471	0.0000	0.0000	6,090
2019/02/26	2033	01/08/2019			Bond Future	104.9340	104.9340	105.4229	105.4229	0.466	0.0000	0.0000	0
2019/02/26	2033	07/11/2019			Bond Future	105.9911	105.9911	106.4903	106.4903	0.471	0.0000	0.0000	0
2019/02/26	2037	02/05/2019	9.81	Put	Bond Future	1,863.6400	1.8636	1,593.8800	1.5939	(14.475)	0	0	0
2019/02/26	2037	02/05/2019			Bond Future	9.8069	91.3420	9.7352	91.8922	(0.731)	0.0000	0.0000	55,652
2019/02/26	2037	02/05/2019	9.80	Call	Bond Future	1,847.8200	1.8478	2,124.6700	2.1247	14.983	0	0	0
2019/02/26	2037	02/05/2019	9.80	Put	Bond Future	1,900.5300	1.9005	1,627.2100	1.6272	(14.381)	0	0	0
2019/02/26	2037	02/05/2019	9.81	Call	Bond Future	1,887.3000	1.8873	2,167.7100	2.1677	14.858	0	0	0
2019/02/26	2037	02/05/2019	9.79	Call	Bond Future	1,808.7900	1.8088	2,082.0700	2.0821	15.108	0	0	0
2019/02/26	2037	02/05/2019	9.79	Put	Bond Future	1,937.9700	1.9380	1,661.0800	1.6611	(14.288)	0	0	0
2019/02/26	2037	01/08/2019	10.31	Call	Bond Future	4,863.1400	4.8631	5,241.0500	5.2411	7.771	0	0	0
2019/02/26	2037	01/08/2019			Bond Future	9.8715	88.8189	9.7980	89.3753	(0.745)	0.0000	0.0000	0
2019/02/26	2037	01/08/2019	10.29	Call	Bond Future	4,763.8000	4.7638	5,138.0600	5.1381	7.856	0	0	0
2019/02/26	2037	01/08/2019	10.29	Put	Bond Future	1,694.4800	1.6945	1,512.3300	1.5123	(10.750)	0	0	0
2019/02/26	2037	01/08/2019	10.31	Put	Bond Future	1,651.2200	1.6512	1,472.7200	1.4727	(10.810)	0	0	0
2019/02/26	2037	01/08/2019	10.30	Call	Bond Future	4,813.3800	4.8134	5,189.4800	5.1895	7.814	0	0	0
2019/02/26	2037	01/08/2019	10.30	Put	Bond Future	1,672.7200	1.6727	1,492.4100	1.4924	(10.779)	0	0	0
2019/02/26	2037	07/11/2019	9.97	Call	Bond Future	3,779.5600	3.7796	4,082.3900	4.0824	8.012	0	0	0
2019/02/26	2037	07/11/2019			Bond Future	9.9295	90.6944	9.8536	91.2626	(0.765)	0.0000	0.0000	0
2019/02/26	2037	07/11/2019	9.95	Call	Bond Future	3,700.5800	3.7006	3,999.7300	3.9997	8.084	0	0	0
2019/02/26	2037	07/11/2019	9.95	Put	Bond Future	3,548.2600	3.5483	3,279.2500	3.2793	(7.581)	0	0	0
2019/02/26	2037	07/11/2019	9.97	Put	Bond Future	3,478.9500	3.4789	3,213.6200	3.2136	(7.627)	0	0	0
2019/02/26	2037	07/11/2019	9.96	Call	Bond Future	3,739.8200	3.7398	4,040.8200	4.0408	8.049	0	0	0
2019/02/26	2037	07/11/2019	9.96	Put	Bond Future	3,513.3100	3.5133	3,246.1500	3.2462	(7.604)	0	0	0
2019/02/26	2038	02/05/2019			Bond Future	122.3496	122.3496	122.3370	122.3370	(0.010)	0.0000	0.0000	10,812
2019/02/26	2038	01/08/2019			Bond Future	123.0603	123.0603	123.0417	123.0417	(0.015)	0.0000	0.0000	0
2019/02/26	2038	07/11/2019			Bond Future	125.6886	125.6886	125.6695	125.6695	(0.015)	0.0000	0.0000	0
2019/02/26	2040	02/05/2019	9.89	Call	Bond Future	2,065.4900	2.0655	2,417.3300	2.4173	17.034	0	0	0
2019/02/26	2040	02/05/2019	9.88	Put	Bond Future	2,035.3900	2.0354	1,706.0700	1.7061	(16.180)	0	0	0

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2019/02/26	2040	02/05/2019	9.60	Call	Bond Future	1,009.6800	1.0097	1,233.0500	1.2331	22.123	0	0	1,150
2019/02/26	2040	02/05/2019			Bond Future	9.8815	94.6461	9.7996	95.3229	(0.829)	0.0000	0.0000	25,603
2019/02/26	2040	02/05/2019	9.90	Call	Bond Future	2,108.6900	2.1087	2,464.8600	2.4649	16.891	0	0	0
2019/02/26	2040	02/05/2019	9.90	Put	Bond Future	1,957.3200	1.9573	1,636.6700	1.6367	(16.382)	0	0	0
2019/02/26	2040	02/05/2019	10.20	Put	Bond Future	1,045.3900	1.0454	842.6300	0.8426	(19.396)	0	0	0
2019/02/26	2040	02/05/2019	10.20	Call	Bond Future	3,602.0200	3.6020	4,076.0800	4.0761	13.161	0	0	1,150
2019/02/26	2040	02/05/2019	9.60	Put	Bond Future	3,368.4200	3.3684	2,914.9700	2.9150	(13.462)	0	0	0
2019/02/26	2040	02/05/2019	9.89	Put	Bond Future	1,996.0700	1.9961	1,671.0900	1.6711	(16.281)	0	0	0
2019/02/26	2040	02/05/2019	9.88	Call	Bond Future	2,022.7400	2.0227	2,370.2400	2.3702	17.180	0	0	0
2019/02/26	2040	01/08/2019	10.36	Call	Bond Future	5,116.5600	5.1166	5,578.5600	5.5786	9.030	0	0	0
2019/02/26	2040	01/08/2019	10.37	Put	Bond Future	1,831.4800	1.8315	1,610.5200	1.6105	(12.065)	0	0	0
2019/02/26	2040	01/08/2019			Bond Future	9.9459	91.9353	9.8619	92.6205	(0.845)	0.0000	0.0000	0
2019/02/26	2040	01/08/2019	10.36	Put	Bond Future	1,855.1800	1.8552	1,631.9900	1.6320	(12.031)	0	0	0
2019/02/26	2040	01/08/2019	10.37	Call	Bond Future	5,169.3100	5.1693	5,633.5400	5.6335	8.981	0	0	0
2019/02/26	2040	01/08/2019	10.38	Call	Bond Future	5,222.4300	5.2224	5,688.8800	5.6889	8.932	0	0	0
2019/02/26	2040	01/08/2019	10.38	Put	Bond Future	1,808.2700	1.8083	1,589.5300	1.5895	(12.097)	0	0	0
2019/02/26	2040	07/11/2019	10.03	Call	Bond Future	3,938.1800	3.9382	4,310.9300	4.3109	9.465	0	0	0
2019/02/26	2040	07/11/2019	10.04	Put	Bond Future	3,691.3100	3.6913	3,366.7000	3.3667	(8.794)	0	0	0
2019/02/26	2040	07/11/2019			Bond Future	10.0038	93.8767	9.9170	94.5763	(0.867)	0.0000	0.0000	0
2019/02/26	2040	07/11/2019	10.03	Put	Bond Future	3,728.5800	3.7286	3,401.6700	3.4017	(8.768)	0	0	0
2019/02/26	2040	07/11/2019	10.04	Call	Bond Future	3,980.7100	3.9807	4,355.7600	4.3558	9.422	0	0	0
2019/02/26	2040	07/11/2019	10.05	Call	Bond Future	4,023.4300	4.0234	4,400.7900	4.4008	9.379	0	0	0
2019/02/26	2040	07/11/2019	10.05	Put	Bond Future	3,654.3500	3.6544	3,332.0500	3.3320	(8.820)	0	0	0
2019/02/26	2044	02/05/2019	9.90	Call	Bond Future	2,112.1500	2.1122	2,447.8800	2.4479	15.895	0	0	0
2019/02/26	2044	02/05/2019			Bond Future	9.8892	91.8327	9.8124	92.4798	(0.776)	0.0000	0.0000	36,560
2019/02/26	2044	02/05/2019	9.90	Put	Bond Future	2,021.7500	2.0218	1,710.3800	1.7104	(15.401)	0	0	0
2019/02/26	2044	02/05/2019	9.91	Call	Bond Future	2,156.3300	2.1563	2,496.2000	2.4962	15.762	0	0	0
2019/02/26	2044	02/05/2019	9.92	Put	Bond Future	1,943.4200	1.9434	1,640.3200	1.6403	(15.596)	0	0	0
2019/02/26	2044	02/05/2019	9.91	Put	Bond Future	1,982.3600	1.9824	1,675.1300	1.6751	(15.498)	0	0	0
2019/02/26	2044	02/05/2019	9.92	Call	Bond Future	2,200.8200	2.2008	2,544.8200	2.5448	15.631	0	0	0
2019/02/26	2044	01/08/2019	9.86	Put	Bond Future	3,580.3800	3.5804	3,240.3100	3.2403	(9.498)	0	0	0
2019/02/26	2044	01/08/2019	10.53	Call	Bond Future	6,114.8100	6.1148	6,589.2600	6.5893	7.759	0	0	0
2019/02/26	2044	01/08/2019	10.40	Put	Bond Future	1,802.7700	1.8028	1,596.2500	1.5963	(11.456)	0	0	0
2019/02/26	2044	01/08/2019			Bond Future	9.9505	89.1937	9.8719	89.8489	(0.791)	0.0000	0.0000	0
2019/02/26	2044	01/08/2019	10.39	Call	Bond Future	5,343.1400	5.3431	5,789.7400	5.7897	8.358	0	0	0
2019/02/26	2044	01/08/2019	10.39	Put	Bond Future	1,826.1200	1.8261	1,617.5000	1.6175	(11.424)	0	0	0
2019/02/26	2044	01/08/2019	9.86	Call	Bond Future	2,825.5800	2.8256	3,140.7300	3.1407	11.153	0	0	100
2019/02/26	2044	01/08/2019	10.53	Put	Bond Future	1,526.4700	1.5265	1,345.7000	1.3457	(11.842)	0	0	100
2019/02/26	2044	01/08/2019	10.40	Call	Bond Future	5,397.0700	5.3971	5,845.7700	5.8458	8.314	0	0	0
2019/02/26	2044	01/08/2019	9.36	Put	Bond Future	6,286.8600	6.2869	5,807.4500	5.8075	(7.626)	0	0	0
2019/02/26	2044	01/08/2019	9.36	Call	Bond Future	1,164.0600	1.1641	1,339.8700	1.3399	15.103	0	0	100
2019/02/26	2044	01/08/2019	10.38	Call	Bond Future	5,289.1600	5.2892	5,733.6500	5.7337	8.404	0	0	0
2019/02/26	2044	01/08/2019	10.38	Put	Bond Future	1,849.5500	1.8496	1,638.8200	1.6388	(11.394)	0	0	0
2019/02/26	2044	07/11/2019	10.07	Put	Bond Future	3,650.0800	3.6501	3,345.5700	3.3456	(8.343)	0	0	0
2019/02/26	2044	07/11/2019			Bond Future	10.0056	91.0771	9.9245	91.7461	(0.811)	0.0000	0.0000	0
2019/02/26	2044	07/11/2019	10.06	Call	Bond Future	4,131.2600	4.1313	4,493.5400	4.4935	8.769	0	0	0
2019/02/26	2044	07/11/2019	10.06	Put	Bond Future	3,687.5000	3.6875	3,380.7900	3.3808	(8.318)	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
2019/02/26	2044	07/11/2019	10.07	Call	Bond Future	4,175.0300	4.1750	4,539.5100	4.5395	8.730	0	0	0
2019/02/26	2044	07/11/2019	10.05	Call	Bond Future	4,087.7000	4.0877	4,447.7800	4.4478	8.809	0	0	0
2019/02/26	2044	07/11/2019	10.05	Put	Bond Future	3,725.2500	3.7252	3,416.3400	3.4163	(8.292)	0	0	0
2019/02/26	2046	02/05/2019			Bond Future	114.9634	114.9634	114.9514	114.9514	(0.010)	0.0000	0.0000	12,523
2019/02/26	2046	01/08/2019			Bond Future	117.1716	117.1716	117.1540	117.1540	(0.015)	0.0000	0.0000	0
2019/02/26	2046	07/11/2019			Bond Future	117.9336	117.9336	117.9154	117.9154	(0.015)	0.0000	0.0000	0
2019/02/26	2050	02/05/2019			Bond Future	119.6460	119.6460	120.1283	120.1283	0.403	0.0000	0.0000	10,684
2019/02/26	2050	01/08/2019			Bond Future	120.1259	120.1259	120.6122	120.6122	0.405	0.0000	0.0000	0
2019/02/26	2050	07/11/2019			Bond Future	122.6917	122.6917	123.1881	123.1881	0.405	0.0000	0.0000	0
2019/02/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	AL37	02/05/2019			Index Future	630.1630	630.1630	631.1110	631.1110	0.150	0.0000	0.0000	0
2019/02/26	AL37	01/08/2019			Index Future	642.1100	642.1100	643.0470	643.0470	0.146	0.0000	0.0000	0
2019/02/26	AL37	07/11/2019			Index Future	655.6590	655.6590	656.6150	656.6150	0.146	0.0000	0.0000	0
2019/02/26	AL7T	02/05/2019			Index Future	726.4390	726.4390	728.7010	728.7010	0.311	0.0000	0.0000	0
2019/02/26	AL7T	01/08/2019			Index Future	740.2110	740.2110	742.4830	742.4830	0.307	0.0000	0.0000	0
2019/02/26	AL7T	07/11/2019			Index Future	755.8310	755.8310	758.1480	758.1480	0.307	0.0000	0.0000	0
2019/02/26	ALBI	02/05/2019			Index Future	655.9980	655.9980	659.3000	659.3000	0.503	0.0000	0.0000	903
2019/02/26	ALBI	01/08/2019			Index Future	668.4340	668.4340	671.7690	671.7690	0.499	0.0000	0.0000	0
2019/02/26	ALBI	07/11/2019			Index Future	682.5390	682.5390	685.9420	685.9420	0.499	0.0000	0.0000	0
2019/02/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	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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2019/02/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/26	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
2019/02/26	ES33	02/05/2019			Bond Future	11.0120	76.0116	10.9345	76.4623	(0.704)	0.0000	0.0000	350
2019/02/26	ES33	01/08/2019			Bond Future	11.1168	77.4532	11.0372	77.9089	(0.716)	0.0000	0.0000	0
2019/02/26	ES33	07/11/2019			Bond Future	11.2278	75.2916	11.1451	75.7569	(0.737)	0.0000	0.0000	0
2019/02/26	ES42	02/05/2019			Bond Future	11.2631	77.7202	11.1804	78.2682	(0.734)	0.0000	0.0000	4,919
2019/02/26	ES42	01/08/2019			Bond Future	11.3659	79.1945	11.2809	79.7495	(0.748)	0.0000	0.0000	0
2019/02/26	ES42	07/11/2019			Bond Future	11.4749	76.6000	11.3866	77.1665	(0.769)	0.0000	0.0000	0
2019/02/26	GOVI	02/05/2019	647.87	Call	GOVI	14,910.0000	1.4910	49,010.0000	4.9010	228.706	0	0	0
2019/02/26	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/26	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/26	GOVI	02/05/2019			GOVI	649.3610	649.3610	652.7710	652.7710	0.525	0.0000	0.0000	443
2019/02/26	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/26	GOVI	02/05/2019	647.88	Call	GOVI	14,810.0000	1.4810	48,910.0000	4.8910	230.250	0	0	0
2019/02/26	GOVI	02/05/2019	647.86	Call	GOVI	15,010.0000	1.5010	49,110.0000	4.9110	227.182	0	0	0
2019/02/26	GOVI	01/08/2019	638.68	Call	GOVI	229,920.0000	22.9920	264,360.0000	26.4360	14.979	0	0	0
2019/02/26	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/26	GOVI	01/08/2019			GOVI	661.6720	661.6720	665.1160	665.1160	0.520	0.0000	0.0000	0
2019/02/26	GOVI	01/08/2019	638.69	Call	GOVI	229,820.0000	22.9820	264,260.0000	26.4260	14.986	0	0	0
2019/02/26	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/26	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/26	GOVI	01/08/2019	638.67	Call	GOVI	230,020.0000	23.0020	264,460.0000	26.4460	14.973	0	0	0
2019/02/26	GOVI	07/11/2019	672.90	Call	GOVI	27,340.0000	2.7340	62,490.0000	6.2490	128.566	0	0	0
2019/02/26	GOVI	07/11/2019			GOVI	675.6340	675.6340	679.1490	679.1490	0.520	0.0000	0.0000	0
2019/02/26	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/26	GOVI	07/11/2019	672.91	Call	GOVI	27,240.0000	2.7240	62,390.0000	6.2390	129.038	0	0	0
2019/02/26	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/26	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/26	GOVI	07/11/2019	672.92	Call	GOVI	27,140.0000	2.7140	62,290.0000	6.2290	129.514	0	0	0
2019/02/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/26	IGOV	02/05/2019			Index Future	257.9280	257.9280	257.8440	257.8440	(0.033)	0.0000	0.0000	735
2019/02/26	IGOV	01/08/2019			Index Future	262.8800	262.8800	262.7840	262.7840	(0.037)	0.0000	0.0000	0
2019/02/26	IGOV	07/11/2019			Index Future	268.4930	268.4930	268.3940	268.3940	(0.037)	0.0000	0.0000	0
2019/02/26	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/26	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/26	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/02/26	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/26	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/26	IS02	20/09/2019			Interest Rate Swap	101.8500	101.8500	101.8600	101.8600	0.010	0.0000	0.0000	0
2019/02/26	IS02	20/12/2019			Interest Rate Swap	102.7800	102.7800	102.7800	102.7800	0.000	0.0000	0.0000	0
2019/02/26	IS02	23/03/2020			Interest Rate Swap	98.7500	98.7500	98.7600	98.7600	0.010	0.0000	0.0000	0
2019/02/26	IS02	22/06/2020			Interest Rate Swap	102.2900	102.2900	102.3000	102.3000	0.010	0.0000	0.0000	0

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2019/02/26	IS02	21/09/2020			Interest Rate Swap	99.2400	99.2400	99.2500	99.2500	0.010	0.0000	0.0000	0
2019/02/26	IS05	17/12/2020			Interest Rate Swap	95.9800	95.9800	96.0000	96.0000	0.021	0.0000	0.0000	0
2019/02/26	IS05	16/03/2021			Interest Rate Swap	95.1000	95.1000	95.1200	95.1200	0.021	0.0000	0.0000	0
2019/02/26	IS05	15/06/2021			Interest Rate Swap	94.1800	94.1800	94.1900	94.1900	0.011	0.0000	0.0000	0
2019/02/26	IS05	21/09/2021			Interest Rate Swap	94.2400	94.2400	94.2400	94.2400	0.000	0.0000	0.0000	0
2019/02/26	IS05	21/12/2021			Interest Rate Swap	96.3500	96.3500	96.3400	96.3400	(0.010)	0.0000	0.0000	51
2019/02/26	IS05	15/03/2022			Interest Rate Swap	96.4000	96.4000	96.3800	96.3800	(0.021)	0.0000	0.0000	0
2019/02/26	IS05	21/06/2022			Interest Rate Swap	97.5000	97.5000	97.4800	97.4800	(0.021)	0.0000	0.0000	0
2019/02/26	IS05	20/09/2022			Interest Rate Swap	101.3600	101.3600	101.3200	101.3200	(0.039)	0.0000	0.0000	0
2019/02/26	IS05	20/12/2022			Interest Rate Swap	102.5400	102.5400	102.4900	102.4900	(0.049)	0.0000	0.0000	0
2019/02/26	IS05	22/03/2023			Interest Rate Swap	95.8100	95.8100	95.7500	95.7500	(0.063)	0.0000	0.0000	0
2019/02/26	IS05	20/06/2023			Interest Rate Swap	101.8200	101.8200	101.7400	101.7400	(0.079)	0.0000	0.0000	0
2019/02/26	IS05	19/09/2023			Interest Rate Swap	97.2400	97.2400	97.1400	97.1400	(0.103)	0.0000	0.0000	0
2019/02/26	IS10	17/12/2025			Interest Rate Swap	93.5200	93.5200	93.3300	93.3300	(0.203)	0.0000	0.0000	0
2019/02/26	IS10	16/03/2026			Interest Rate Swap	90.4700	90.4700	90.2700	90.2700	(0.221)	0.0000	0.0000	0
2019/02/26	IS10	15/06/2026			Interest Rate Swap	89.1800	89.1800	88.9800	88.9800	(0.224)	0.0000	0.0000	0
2019/02/26	IS10	21/09/2026			Interest Rate Swap	91.3400	91.3400	91.1600	91.1600	(0.197)	0.0000	0.0000	0
2019/02/26	IS10	21/12/2026			Interest Rate Swap	95.1500	95.1500	94.9800	94.9800	(0.179)	0.0000	0.0000	0
2019/02/26	IS10	15/03/2027			Interest Rate Swap	93.7000	93.7000	93.5300	93.5300	(0.181)	0.0000	0.0000	0
2019/02/26	IS10	21/06/2027			Interest Rate Swap	95.7900	95.7900	95.6000	95.6000	(0.198)	0.0000	0.0000	0
2019/02/26	IS10	20/09/2027			Interest Rate Swap	101.2800	101.2800	101.0800	101.0800	(0.197)	0.0000	0.0000	0
2019/02/26	IS10	20/12/2027			Interest Rate Swap	101.6400	101.6400	101.4200	101.4200	(0.216)	0.0000	0.0000	0
2019/02/26	IS10	22/03/2028			Interest Rate Swap	95.0900	95.0900	94.8500	94.8500	(0.252)	0.0000	0.0000	0
2019/02/26	IS10	20/06/2028			Interest Rate Swap	102.3300	102.3300	102.1000	102.1000	(0.225)	0.0000	0.0000	0
2019/02/26	IS10	19/09/2028			Interest Rate Swap	95.8300	95.8300	95.6000	95.6000	(0.240)	0.0000	0.0000	0
2019/02/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/26	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/26	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/26	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/26	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/02/26	R023	02/05/2019	8.45	Call	Bond Future	2,198.9800	2.1990	2,335.7300	2.3357	6.219	0	0	0
2019/02/26	R023	02/05/2019	8.44	Put	Bond Future	58.6200	0.0586	45.7900	0.0458	(21.887)	0	0	0
2019/02/26	R023	02/05/2019			Bond Future	7.7815	101.3126	7.7356	101.4618	(0.590)	0.0000	0.0000	69,212
2019/02/26	R023	02/05/2019	8.46	Call	Bond Future	2,228.7900	2.2288	2,365.9000	2.3659	6.152	0	0	0
2019/02/26	R023	02/05/2019	8.46	Put	Bond Future	54.9400	0.0549	42.8400	0.0428	(22.024)	0	0	0
2019/02/26	R023	02/05/2019	8.45	Put	Bond Future	56.7500	0.0567	44.2900	0.0443	(21.956)	0	0	0
2019/02/26	R023	02/05/2019	8.44	Call	Bond Future	2,169.2300	2.1692	2,305.6100	2.3056	6.287	0	0	0
2019/02/26	R023	01/08/2019	8.95	Call	Bond Future	3,660.5000	3.6605	3,790.0800	3.7901	3.540	0	0	0
2019/02/26	R023	01/08/2019			Bond Future	7.7846	103.2338	7.7365	103.3813	(0.618)	0.0000	0.0000	0
2019/02/26	R023	01/08/2019	8.93	Call	Bond Future	3,606.1800	3.6062	3,735.3300	3.7353	3.581	0	0	0
2019/02/26	R023	01/08/2019	8.93	Put	Bond Future	172.1200	0.1721	153.8300	0.1538	(10.626)	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
2019/02/26	R023	01/08/2019	8.95	Put	Bond Future	167.7800	0.1678	149.9200	0.1499	(10.645)	0	0	0
2019/02/26	R023	01/08/2019	8.94	Call	Bond Future	3,633.3900	3.6334	3,762.7500	3.7627	3.560	0	0	0
2019/02/26	R023	01/08/2019	8.94	Put	Bond Future	170.0000	0.1700	151.9200	0.1519	(10.635)	0	0	0
2019/02/26	R023	07/11/2019	7.98	Call	Bond Future	1,437.4800	1.4375	1,525.4300	1.5254	6.118	0	0	0
2019/02/26	R023	07/11/2019			Bond Future	7.7737	101.4773	7.7212	101.6278	(0.675)	0.0000	0.0000	0
2019/02/26	R023	07/11/2019	7.98	Put	Bond Future	849.1300	0.8491	786.6600	0.7867	(7.357)	0	0	0
2019/02/26	R023	07/11/2019	7.99	Call	Bond Future	1,456.2400	1.4562	1,544.7600	1.5448	6.079	0	0	0
2019/02/26	R023	07/11/2019	8.00	Call	Bond Future	1,475.1100	1.4751	1,564.1900	1.5642	6.039	0	0	0
2019/02/26	R023	07/11/2019	8.00	Put	Bond Future	829.9600	0.8300	768.6200	0.7686	(7.391)	0	0	0
2019/02/26	R023	07/11/2019	7.99	Put	Bond Future	839.4900	0.8395	777.5900	0.7776	(7.374)	0	0	0
2019/02/26	R035	02/05/2019	9.74	Put	Bond Future	1,849.3400	1.8493	1,533.0200	1.5330	(17.104)	0	0	0
2019/02/26	R035	02/05/2019			Bond Future	9.7289	94.7921	9.6419	95.4556	(0.894)	0.0000	0.0000	78,044
2019/02/26	R035	02/05/2019	9.74	Call	Bond Future	1,933.3400	1.9333	2,280.5200	2.2805	17.958	0	0	0
2019/02/26	R035	02/05/2019	9.75	Call	Bond Future	1,973.4600	1.9735	2,324.8500	2.3249	17.806	0	0	0
2019/02/26	R035	02/05/2019	9.75	Put	Bond Future	1,813.7400	1.8137	1,501.6300	1.5016	(17.208)	0	0	0
2019/02/26	R035	02/05/2019	9.73	Call	Bond Future	1,893.6400	1.8936	2,236.6100	2.2366	18.112	0	0	0
2019/02/26	R035	02/05/2019	9.73	Put	Bond Future	1,885.4500	1.8854	1,564.9200	1.5649	(17.000)	0	0	0
2019/02/26	R035	01/08/2019	10.23	Call	Bond Future	4,803.1800	4.8032	5,264.7000	5.2647	9.609	0	0	0
2019/02/26	R035	01/08/2019	10.22	Put	Bond Future	1,613.9400	1.6139	1,401.4300	1.4014	(13.167)	0	0	0
2019/02/26	R035	01/08/2019			Bond Future	9.7896	96.5896	9.7003	97.2614	(0.912)	0.0000	0.0000	0
2019/02/26	R035	01/08/2019	10.24	Call	Bond Future	4,852.3000	4.8523	5,316.0500	5.3161	9.557	0	0	0
2019/02/26	R035	01/08/2019	10.24	Put	Bond Future	1,570.1700	1.5702	1,362.1400	1.3621	(13.249)	0	0	0
2019/02/26	R035	01/08/2019	10.23	Put	Bond Future	1,592.0300	1.5920	1,381.7700	1.3818	(13.207)	0	0	0
2019/02/26	R035	01/08/2019	10.22	Call	Bond Future	4,754.0200	4.7540	5,213.2900	5.2133	9.661	0	0	0
2019/02/26	R035	07/11/2019	9.88	Call	Bond Future	3,648.6900	3.6487	4,014.2900	4.0143	10.020	0	0	0
2019/02/26	R035	07/11/2019	9.89	Call	Bond Future	3,687.6600	3.6877	4,055.5100	4.0555	9.975	0	0	0
2019/02/26	R035	07/11/2019	9.87	Put	Bond Future	3,479.8100	3.4798	3,157.3300	3.1573	(9.267)	0	0	0
2019/02/26	R035	07/11/2019			Bond Future	9.8524	94.1217	9.7599	94.8075	(0.938)	0.0000	0.0000	0
2019/02/26	R035	07/11/2019	9.89	Put	Bond Future	3,410.7800	3.4108	3,092.8000	3.0928	(9.323)	0	0	0
2019/02/26	R035	07/11/2019	9.87	Call	Bond Future	3,609.6100	3.6096	3,972.9600	3.9730	10.066	0	0	0
2019/02/26	R035	07/11/2019	9.88	Put	Bond Future	3,445.3100	3.4453	3,125.0800	3.1251	(9.295)	0	0	0
2019/02/26	R186	02/05/2019	9.02	Call	Bond Future	2,336.4100	2.3364	2,520.7200	2.5207	7.889	0	0	0
2019/02/26	R186	02/05/2019	9.01	Put	Bond Future	653.1900	0.6532	566.6900	0.5667	(13.243)	0	0	0
2019/02/26	R186	02/05/2019	10.07	Call	Bond Future	7,514.7000	7.5147	7,777.4800	7.7775	3.497	0	0	0
2019/02/26	R186	02/05/2019	9.96	Put	Bond Future	44.3000	0.0443	35.2300	0.0352	(20.474)	0	0	90
2019/02/26	R186	02/05/2019	9.75	Call	Bond Future	5,847.7500	5.8477	6,101.2300	6.1012	4.335	0	0	0
2019/02/26	R186	02/05/2019	9.25	Put	Bond Future	340.6600	0.3407	288.1900	0.2882	(15.402)	0	0	0
2019/02/26	R186	02/05/2019	8.65	Put	Bond Future	1,511.7600	1.5118	1,358.7500	1.3588	(10.121)	0	0	0
2019/02/26	R186	02/05/2019			Bond Future	8.7253	113.6638	8.6792	113.9329	(0.529)	0.0000	0.0000	88,469
2019/02/26	R186	02/05/2019	9.03	Call	Bond Future	2,377.4000	2.3774	2,563.3100	2.5633	7.820	0	0	0
2019/02/26	R186	02/05/2019	9.03	Put	Bond Future	620.4900	0.6205	537.2200	0.5372	(13.420)	0	0	0
2019/02/26	R186	02/05/2019	8.65	Call	Bond Future	1,071.6500	1.0717	1,187.8200	1.1878	10.840	0	0	3,250
2019/02/26	R186	02/05/2019	9.02	Put	Bond Future	636.5900	0.6366	551.7200	0.5517	(13.332)	0	0	0
2019/02/26	R186	02/05/2019	9.01	Call	Bond Future	2,295.8900	2.2959	2,478.5700	2.4786	7.957	0	0	0
2019/02/26	R186	02/05/2019	9.30	Call	Bond Future	3,580.6400	3.5806	3,802.8600	3.8029	6.206	0	0	200
2019/02/26	R186	02/05/2019	10.07	Put	Bond Future	29.8000	0.0298	23.4000	0.0234	(21.477)	0	0	200

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2019/02/26	R186	02/05/2019	9.96	Call	Bond Future	6,942.4300	6.9424	7,202.5400	7.2025	3.747	0	0	0
2019/02/26	R186	02/05/2019	9.20	Put	Bond Future	392.4200	0.3924	333.7600	0.3338	(14.948)	0	0	0
2019/02/26	R186	02/05/2019	9.75	Put	Bond Future	82.1100	0.0821	66.4100	0.0664	(19.121)	0	0	7,000
2019/02/26	R186	02/05/2019	10.02	Put	Bond Future	36.3600	0.0364	28.7500	0.0288	(20.930)	0	0	3,250
2019/02/26	R186	02/05/2019	9.25	Call	Bond Future	3,343.5200	3.3435	3,560.2300	3.5602	6.481	0	0	3,250
2019/02/26	R186	02/05/2019	8.90	Call	Bond Future	1,872.3700	1.8724	2,036.0700	2.0361	8.743	0	0	0
2019/02/26	R186	02/05/2019	8.70	Put	Bond Future	1,360.5900	1.3606	1,217.3100	1.2173	(10.531)	0	0	0
2019/02/26	R186	02/05/2019	8.70	Call	Bond Future	1,212.8600	1.2129	1,338.7600	1.3388	10.380	0	0	200
2019/02/26	R186	02/05/2019	9.30	Put	Bond Future	297.2200	0.2972	250.2600	0.2503	(15.800)	0	0	0
2019/02/26	R186	02/05/2019	9.20	Call	Bond Future	3,113.7600	3.1138	3,324.2800	3.3243	6.761	0	0	90
2019/02/26	R186	02/05/2019	8.62	Put	Bond Future	1,607.8200	1.6078	1,448.9800	1.4490	(9.879)	0	0	0
2019/02/26	R186	02/05/2019	8.62	Call	Bond Future	991.8000	0.9918	1,102.1400	1.1021	11.125	0	0	90
2019/02/26	R186	02/05/2019	8.50	Put	Bond Future	2,032.9800	2.0330	1,851.3200	1.8513	(8.936)	0	0	0
2019/02/26	R186	02/05/2019	8.50	Call	Bond Future	709.6600	0.7097	797.1800	0.7972	12.333	0	0	7,000
2019/02/26	R186	02/05/2019	9.00	Put	Bond Future	670.1300	0.6701	581.9900	0.5820	(13.153)	0	0	7,500
2019/02/26	R186	02/05/2019	9.00	Call	Bond Future	2,255.6700	2.2557	2,436.7100	2.4367	8.026	0	0	7,000
2019/02/26	R186	02/05/2019	10.02	Call	Bond Future	7,255.0900	7.2551	7,516.6600	7.5167	3.605	0	0	0
2019/02/26	R186	02/05/2019	8.80	Put	Bond Future	1,090.1000	1.0901	966.0800	0.9661	(11.377)	0	0	0
2019/02/26	R186	02/05/2019	8.80	Call	Bond Future	1,524.1100	1.5241	1,669.2700	1.6693	9.524	0	0	7,500
2019/02/26	R186	02/05/2019	9.05	Call	Bond Future	2,459.9300	2.4599	2,649.0200	2.6490	7.687	0	0	0
2019/02/26	R186	02/05/2019	9.05	Put	Bond Future	588.9800	0.5890	508.8900	0.5089	(13.598)	0	0	3,250
2019/02/26	R186	02/05/2019	8.90	Put	Bond Future	860.6100	0.8606	755.1300	0.7551	(12.256)	0	0	4,250
2019/02/26	R186	01/08/2019	10.08	Put	Bond Future	299.1900	0.2992	269.1700	0.2692	(10.034)	0	0	6,000
2019/02/26	R186	01/08/2019	9.54	Call	Bond Future	4,879.8400	4.8798	5,090.0800	5.0901	4.308	0	0	0
2019/02/26	R186	01/08/2019			Bond Future	8.7754	110.5193	8.7279	110.7886	(0.541)	0.0000	0.0000	0
2019/02/26	R186	01/08/2019	8.30	Put	Bond Future	3,547.2100	3.5472	3,352.6600	3.3527	(5.485)	0	0	0
2019/02/26	R186	01/08/2019	8.30	Call	Bond Future	811.8500	0.8119	886.6000	0.8866	9.207	0	0	6,000
2019/02/26	R186	01/08/2019	9.05	Put	Bond Future	1,341.4800	1.3415	1,238.0200	1.2380	(7.712)	0	0	0
2019/02/26	R186	01/08/2019	9.05	Call	Bond Future	2,882.3300	2.8823	3,048.1700	3.0482	5.754	0	0	6,000
2019/02/26	R186	01/08/2019	9.52	Call	Bond Future	4,791.0000	4.7910	4,999.8200	4.9998	4.359	0	0	0
2019/02/26	R186	01/08/2019	9.52	Put	Bond Future	677.8300	0.6778	617.3500	0.6173	(8.923)	0	0	0
2019/02/26	R186	01/08/2019	10.08	Call	Bond Future	7,373.9100	7.3739	7,613.1900	7.6132	3.245	0	0	0
2019/02/26	R186	01/08/2019	9.54	Put	Bond Future	658.9900	0.6590	599.9300	0.5999	(8.962)	0	0	0
2019/02/26	R186	01/08/2019	9.53	Call	Bond Future	4,835.3700	4.8354	5,044.9100	5.0449	4.333	0	0	0
2019/02/26	R186	01/08/2019	9.53	Put	Bond Future	668.3400	0.6683	608.5800	0.6086	(8.942)	0	0	0
2019/02/26	R186	07/11/2019	8.94	Call	Bond Future	2,812.7000	2.8127	2,962.5000	2.9625	5.326	0	0	0
2019/02/26	R186	07/11/2019			Bond Future	8.8186	112.8527	8.7686	113.1276	(0.567)	0.0000	0.0000	0
2019/02/26	R186	07/11/2019	8.94	Put	Bond Future	2,148.9700	2.1490	2,023.8800	2.0239	(5.821)	0	0	0
2019/02/26	R186	07/11/2019	8.95	Call	Bond Future	2,845.1000	2.8451	2,995.8300	2.9958	5.298	0	0	0
2019/02/26	R186	07/11/2019	8.96	Put	Bond Future	2,105.0900	2.1051	1,981.8800	1.9819	(5.853)	0	0	0
2019/02/26	R186	07/11/2019	8.95	Put	Bond Future	2,126.9400	2.1269	2,002.7800	2.0028	(5.837)	0	0	0
2019/02/26	R186	07/11/2019	8.96	Call	Bond Future	2,877.6600	2.8777	3,029.3400	3.0293	5.271	0	0	0
2019/02/26	R197	02/05/2019			Bond Future	303.9085	303.9085	303.3024	303.3024	(0.199)	0.0000	0.0000	2,350
2019/02/26	R197	01/08/2019			Bond Future	302.1892	302.1892	301.5580	301.5580	(0.209)	0.0000	0.0000	0
2019/02/26	R197	07/11/2019			Bond Future	308.6437	308.6437	307.9984	307.9984	(0.209)	0.0000	0.0000	0
2019/02/26	R202	02/05/2019			Bond Future	234.9509	234.9509	234.2545	234.2545	(0.296)	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
2019/02/26	R202	01/08/2019			Bond Future	235.4497	235.4497	234.7297	234.7297	(0.306)	0.0000	0.0000	0
2019/02/26	R202	07/11/2019			Bond Future	240.4784	240.4784	239.7424	239.7424	(0.306)	0.0000	0.0000	0
2019/02/26	R207	02/05/2019	7.63	Call	Bond Future	961.0300	0.9610	978.2900	0.9783	1.796	0	0	0
2019/02/26	R207	02/05/2019			Bond Future	6.1884	102.9371	6.1627	102.9543	(0.415)	0.0000	0.0000	6,038
2019/02/26	R207	02/05/2019	7.61	Call	Bond Future	947.8000	0.9478	965.0600	0.9651	1.821	0	0	0
2019/02/26	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/26	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/26	R207	02/05/2019	7.62	Call	Bond Future	954.4200	0.9544	971.6800	0.9717	1.808	0	0	0
2019/02/26	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/26	R207	01/08/2019	7.34	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/02/26	R207	01/08/2019	7.33	Call	Bond Future	887.6500	0.8877	900.6100	0.9006	1.460	0	0	0
2019/02/26	R207	01/08/2019			Bond Future	5.2904	101.2476	5.2609	101.2606	(0.558)	0.0000	0.0000	0
2019/02/26	R207	01/08/2019	7.34	Call	Bond Future	891.9700	0.8920	904.9300	0.9049	1.453	0	0	0
2019/02/26	R207	01/08/2019	7.33	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/02/26	R207	01/08/2019	7.35	Call	Bond Future	896.2800	0.8963	909.2400	0.9092	1.446	0	0	0
2019/02/26	R207	01/08/2019	7.35	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/02/26	R207	07/11/2019	2.08	Put	Bond Future	2.0900	0.0021	1.4300	0.0014	(31.579)	0	0	0
2019/02/26	R207	07/11/2019			Bond Future	1.3228	103.3852	1.2504	103.3983	(5.479)	0.0000	0.0000	0
2019/02/26	R207	07/11/2019	2.07	Call	Bond Future	137.1400	0.1371	149.5700	0.1496	9.064	0	0	0
2019/02/26	R207	07/11/2019	2.07	Put	Bond Future	2.1900	0.0022	1.5100	0.0015	(31.050)	0	0	0
2019/02/26	R207	07/11/2019	2.08	Call	Bond Future	138.8400	0.1388	151.2900	0.1513	8.967	0	0	0
2019/02/26	R207	07/11/2019	2.06	Call	Bond Future	135.4400	0.1354	147.8400	0.1478	9.155	0	0	0
2019/02/26	R207	07/11/2019	2.06	Put	Bond Future	2.3000	0.0023	1.5900	0.0016	(30.870)	0	0	0
2019/02/26	R208	02/05/2019	8.03	Put	Bond Future	2.7200	0.0027	2.2800	0.0023	(16.176)	0	0	0
2019/02/26	R208	02/05/2019	8.02	Call	Bond Future	1,934.3800	1.9344	1,965.4600	1.9655	1.607	0	0	0
2019/02/26	R208	02/05/2019			Bond Future	6.9021	100.4068	6.8841	100.4383	(0.261)	0.0000	0.0000	13,646
2019/02/26	R208	02/05/2019	8.03	Call	Bond Future	1,951.2700	1.9513	1,982.3700	1.9824	1.594	0	0	0
2019/02/26	R208	02/05/2019	8.02	Put	Bond Future	2.8900	0.0029	2.4300	0.0024	(15.917)	0	0	0
2019/02/26	R208	02/05/2019	8.04	Call	Bond Future	1,968.1500	1.9681	1,999.2800	1.9993	1.582	0	0	0
2019/02/26	R208	02/05/2019	8.04	Put	Bond Future	2.5500	0.0026	2.1400	0.0021	(16.078)	0	0	0
2019/02/26	R208	01/08/2019	8.16	Call	Bond Future	2,122.4700	2.1225	2,148.5700	2.1486	1.230	0	0	0
2019/02/26	R208	01/08/2019	8.17	Put	Bond Future	20.6600	0.0207	19.2300	0.0192	(6.922)	0	0	0
2019/02/26	R208	01/08/2019			Bond Future	6.7746	102.3110	6.7567	102.3386	(0.265)	0.0000	0.0000	0
2019/02/26	R208	01/08/2019	8.16	Put	Bond Future	21.3000	0.0213	19.8300	0.0198	(6.901)	0	0	0
2019/02/26	R208	01/08/2019	8.17	Call	Bond Future	2,136.7800	2.1368	2,162.9200	2.1629	1.223	0	0	0
2019/02/26	R208	01/08/2019	8.15	Call	Bond Future	2,108.1800	2.1082	2,134.2400	2.1342	1.236	0	0	0
2019/02/26	R208	01/08/2019	8.15	Put	Bond Future	21.9600	0.0220	20.4500	0.0204	(6.876)	0	0	0
2019/02/26	R208	07/11/2019	6.82	Put	Bond Future	216.9300	0.2169	206.7800	0.2068	(4.679)	0	0	0
2019/02/26	R208	07/11/2019	6.83	Call	Bond Future	599.2200	0.5992	617.2000	0.6172	3.001	0	0	0
2019/02/26	R208	07/11/2019			Bond Future	6.5339	101.0645	6.5125	101.0925	(0.328)	0.0000	0.0000	0
2019/02/26	R208	07/11/2019	6.84	Call	Bond Future	608.7000	0.6087	626.8200	0.6268	2.977	0	0	0
2019/02/26	R208	07/11/2019	6.84	Put	Bond Future	210.1900	0.2102	200.3100	0.2003	(4.701)	0	0	0
2019/02/26	R208	07/11/2019	6.82	Call	Bond Future	589.4700	0.5895	607.3200	0.6073	3.028	0	0	0
2019/02/26	R208	07/11/2019	6.83	Put	Bond Future	213.6900	0.2137	203.6700	0.2037	(4.689)	0	0	0
2019/02/26	R209	02/05/2019	9.70	Put	Bond Future	1,532.6500	1.5326	1,296.4500	1.2965	(15.411)	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
2019/02/26	R209	02/05/2019			Bond Future	9.6752	72.3894	9.5985	72.8889	(0.792)	0.0000	0.0000	102,074
2019/02/26	R209	02/05/2019	9.69	Call	Bond Future	1,659.0500	1.6591	1,919.1300	1.9191	15.676	0	0	0
2019/02/26	R209	02/05/2019	9.69	Put	Bond Future	1,563.1600	1.5632	1,323.7800	1.3238	(15.314)	0	0	0
2019/02/26	R209	02/05/2019	10.50	Call	Bond Future	5,334.5300	5.3345	5,774.5800	5.7746	8.249	0	0	0
2019/02/26	R209	02/05/2019	10.71	Call	Bond Future	6,436.6500	6.4366	6,897.2400	6.8972	7.156	0	0	0
2019/02/26	R209	02/05/2019	9.70	Call	Bond Future	1,693.1800	1.6932	1,956.4400	1.9564	15.548	0	0	0
2019/02/26	R209	02/05/2019	10.50	Put	Bond Future	268.1900	0.2682	208.7800	0.2088	(22.152)	0	0	11,560
2019/02/26	R209	02/05/2019	9.35	Put	Bond Future	2,872.0100	2.8720	2,523.2900	2.5233	(12.142)	0	0	0
2019/02/26	R209	02/05/2019	9.35	Call	Bond Future	718.3000	0.7183	869.0400	0.8690	20.986	0	0	760
2019/02/26	R209	02/05/2019	10.71	Put	Bond Future	165.1600	0.1652	126.2900	0.1263	(23.535)	0	0	760
2019/02/26	R209	02/05/2019	9.68	Call	Bond Future	1,625.2800	1.6253	1,882.1800	1.8822	15.807	0	0	0
2019/02/26	R209	02/05/2019	9.68	Put	Bond Future	1,594.1200	1.5941	1,351.5600	1.3516	(15.216)	0	0	0
2019/02/26	R209	02/05/2019	9.95	Put	Bond Future	911.9300	0.9119	749.4500	0.7494	(17.817)	0	0	0
2019/02/26	R209	02/05/2019	9.95	Call	Bond Future	2,661.1700	2.6612	2,998.1500	2.9981	12.663	0	0	760
2019/02/26	R209	01/08/2019	10.15	Put	Bond Future	1,475.2400	1.4752	1,309.9400	1.3099	(11.205)	0	0	0
2019/02/26	R209	01/08/2019	9.30	Call	Bond Future	1,271.9100	1.2719	1,442.2800	1.4423	13.395	0	0	7,560
2019/02/26	R209	01/08/2019	10.17	Call	Bond Future	4,186.3200	4.1863	4,529.9100	4.5299	8.207	0	0	0
2019/02/26	R209	01/08/2019			Bond Future	9.7292	73.7623	9.6508	74.2680	(0.806)	0.0000	0.0000	0
2019/02/26	R209	01/08/2019	10.15	Call	Bond Future	4,101.5500	4.1015	4,441.9000	4.4419	8.298	0	0	0
2019/02/26	R209	01/08/2019	10.17	Put	Bond Future	1,438.7200	1.4387	1,276.6600	1.2767	(11.264)	0	0	0
2019/02/26	R209	01/08/2019	9.30	Put	Bond Future	4,103.8900	4.1039	3,768.6100	3.7686	(8.170)	0	0	0
2019/02/26	R209	01/08/2019	9.80	Put	Bond Future	2,291.7700	2.2918	2,062.0400	2.0620	(10.024)	0	0	0
2019/02/26	R209	01/08/2019	10.16	Put	Bond Future	1,456.8700	1.4569	1,293.2000	1.2932	(11.234)	0	0	0
2019/02/26	R209	01/08/2019	10.46	Call	Bond Future	5,475.8700	5.4759	5,860.8400	5.8608	7.030	0	0	0
2019/02/26	R209	01/08/2019	10.46	Put	Bond Future	1,004.3400	1.0043	883.6600	0.8837	(12.016)	0	0	7,560
2019/02/26	R209	01/08/2019	9.80	Call	Bond Future	2,743.6800	2.7437	3,019.6000	3.0196	10.057	0	0	7,560
2019/02/26	R209	01/08/2019	10.16	Call	Bond Future	4,143.8600	4.1439	4,485.8400	4.4858	8.253	0	0	0
2019/02/26	R209	07/11/2019	9.82	Call	Bond Future	3,178.1300	3.1781	3,454.4600	3.4545	8.695	0	0	0
2019/02/26	R209	07/11/2019			Bond Future	9.7821	72.1656	9.7012	72.6818	(0.827)	0.0000	0.0000	0
2019/02/26	R209	07/11/2019	9.80	Call	Bond Future	3,110.1900	3.1102	3,383.1300	3.3831	8.776	0	0	0
2019/02/26	R209	07/11/2019	9.80	Put	Bond Future	2,996.9700	2.9970	2,753.7400	2.7537	(8.116)	0	0	0
2019/02/26	R209	07/11/2019	9.82	Put	Bond Future	2,938.4500	2.9385	2,698.6100	2.6986	(8.162)	0	0	0
2019/02/26	R209	07/11/2019	9.81	Call	Bond Future	3,144.0800	3.1441	3,418.7100	3.4187	8.735	0	0	0
2019/02/26	R209	07/11/2019	9.81	Put	Bond Future	2,967.5900	2.9676	2,726.0500	2.7261	(8.139)	0	0	0
2019/02/26	R210	02/05/2019			Bond Future	186.6792	186.6792	186.6590	186.6590	(0.011)	0.0000	0.0000	2,448
2019/02/26	R210	01/08/2019			Bond Future	190.2646	190.2646	190.2356	190.2356	(0.015)	0.0000	0.0000	0
2019/02/26	R210	07/11/2019			Bond Future	191.6897	191.6897	191.6599	191.6599	(0.016)	0.0000	0.0000	0
2019/02/26	R212	02/05/2019			Bond Future	158.0593	158.0593	157.9975	157.9975	(0.039)	0.0000	0.0000	4,973
2019/02/26	R212	01/08/2019			Bond Future	158.8749	158.8749	158.8047	158.8047	(0.044)	0.0000	0.0000	0
2019/02/26	R212	07/11/2019			Bond Future	162.2683	162.2683	162.1963	162.1963	(0.044)	0.0000	0.0000	0
2019/02/26	R213	02/05/2019	9.49	Call	Bond Future	1,787.7300	1.7877	2,019.3100	2.0193	12.954	0	0	0
2019/02/26	R213	02/05/2019	9.48	Put	Bond Future	1,291.0100	1.2910	1,105.0700	1.1051	(14.403)	0	0	0
2019/02/26	R213	02/05/2019			Bond Future	9.4055	84.3334	9.3390	84.7482	(0.707)	0.0000	0.0000	27,819
2019/02/26	R213	02/05/2019	9.50	Call	Bond Future	1,822.9900	1.8230	2,057.2100	2.0572	12.848	0	0	0
2019/02/26	R213	02/05/2019	9.50	Put	Bond Future	1,238.0000	1.2380	1,057.3500	1.0573	(14.592)	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
2019/02/26	R213	02/05/2019	9.49	Put	Bond Future	1,264.3600	1.2644	1,081.0700	1.0811	(14.497)	0	0	0
2019/02/26	R213	02/05/2019	9.48	Call	Bond Future	1,752.6900	1.7527	1,981.6200	1.9816	13.062	0	0	0
2019/02/26	R213	01/08/2019	9.99	Put	Bond Future	1,108.2600	1.1083	987.6200	0.9876	(10.886)	0	0	0
2019/02/26	R213	01/08/2019	9.98	Call	Bond Future	4,223.4000	4.2234	4,520.2600	4.5203	7.029	0	0	0
2019/02/26	R213	01/08/2019			Bond Future	9.4608	85.9326	9.3926	86.3514	(0.721)	0.0000	0.0000	0
2019/02/26	R213	01/08/2019	9.99	Call	Bond Future	4,265.7900	4.2658	4,563.9900	4.5640	6.990	0	0	0
2019/02/26	R213	01/08/2019	9.98	Put	Bond Future	1,124.0200	1.1240	1,002.0400	1.0020	(10.852)	0	0	0
2019/02/26	R213	01/08/2019	10.00	Call	Bond Future	4,308.3200	4.3083	4,607.8600	4.6079	6.953	0	0	0
2019/02/26	R213	01/08/2019	10.00	Put	Bond Future	1,092.7000	1.0927	973.4000	0.9734	(10.918)	0	0	0
2019/02/26	R213	07/11/2019	9.59	Put	Bond Future	2,639.8300	2.6398	2,443.0800	2.4431	(7.453)	0	0	0
2019/02/26	R213	07/11/2019	9.58	Call	Bond Future	3,040.9400	3.0409	3,270.4200	3.2704	7.546	0	0	0
2019/02/26	R213	07/11/2019			Bond Future	9.5176	84.1917	9.4468	84.6194	(0.743)	0.0000	0.0000	0
2019/02/26	R213	07/11/2019	9.59	Call	Bond Future	3,074.5500	3.0745	3,305.4500	3.3055	7.510	0	0	0
2019/02/26	R213	07/11/2019	9.58	Put	Bond Future	2,666.0800	2.6661	2,467.9100	2.4679	(7.433)	0	0	0
2019/02/26	R213	07/11/2019	9.60	Call	Bond Future	3,108.3300	3.1083	3,340.6300	3.3406	7.473	0	0	0
2019/02/26	R213	07/11/2019	9.60	Put	Bond Future	2,613.8200	2.6138	2,418.4700	2.4185	(7.474)	0	0	0
2019/02/26	R214	02/05/2019	9.87	Call	Bond Future	1,748.8500	1.7488	2,039.8200	2.0398	16.638	0	0	0
2019/02/26	R214	02/05/2019	9.85	Call	Bond Future	1,678.6900	1.6787	1,962.6600	1.9627	16.916	0	0	0
2019/02/26	R214	02/05/2019			Bond Future	9.8538	71.3219	9.7721	71.8763	(0.829)	0.0000	0.0000	24,163
2019/02/26	R214	02/05/2019	9.85	Put	Bond Future	1,704.4600	1.7045	1,434.0600	1.4341	(15.864)	0	0	0
2019/02/26	R214	02/05/2019	9.87	Put	Bond Future	1,639.8900	1.6399	1,376.4900	1.3765	(16.062)	0	0	0
2019/02/26	R214	02/05/2019	9.86	Call	Bond Future	1,713.5800	1.7136	2,001.0600	2.0011	16.777	0	0	0
2019/02/26	R214	02/05/2019	9.86	Put	Bond Future	1,671.9300	1.6719	1,405.0400	1.4050	(15.963)	0	0	0
2019/02/26	R214	01/08/2019	10.34	Put	Bond Future	1,528.7900	1.5288	1,347.9700	1.3480	(11.828)	0	0	0
2019/02/26	R214	01/08/2019			Bond Future	9.9082	72.6744	9.8246	73.2360	(0.843)	0.0000	0.0000	0
2019/02/26	R214	01/08/2019	10.33	Call	Bond Future	4,276.7200	4.2767	4,655.7400	4.6557	8.862	0	0	0
2019/02/26	R214	01/08/2019	10.33	Put	Bond Future	1,548.0100	1.5480	1,365.4100	1.3654	(11.796)	0	0	0
2019/02/26	R214	01/08/2019	10.34	Call	Bond Future	4,320.1000	4.3201	4,700.9000	4.7009	8.815	0	0	0
2019/02/26	R214	01/08/2019	10.32	Call	Bond Future	4,233.3100	4.2333	4,610.5300	4.6105	8.911	0	0	0
2019/02/26	R214	01/08/2019	10.32	Put	Bond Future	1,567.2900	1.5673	1,382.8900	1.3829	(11.766)	0	0	0
2019/02/26	R214	07/11/2019	10.02	Put	Bond Future	3,106.3900	3.1064	2,844.5900	2.8446	(8.428)	0	0	0
2019/02/26	R214	07/11/2019			Bond Future	9.9642	70.9077	9.8781	71.4811	(0.865)	0.0000	0.0000	0
2019/02/26	R214	07/11/2019	10.01	Call	Bond Future	3,438.3400	3.4383	3,748.1200	3.7481	9.010	0	0	0
2019/02/26	R214	07/11/2019	10.01	Put	Bond Future	3,136.6000	3.1366	2,872.9900	2.8730	(8.404)	0	0	0
2019/02/26	R214	07/11/2019	10.02	Call	Bond Future	3,473.7500	3.4738	3,785.3400	3.7853	8.970	0	0	0
2019/02/26	R214	07/11/2019	10.00	Call	Bond Future	3,403.3300	3.4033	3,711.3000	3.7113	9.049	0	0	0
2019/02/26	R214	07/11/2019	10.00	Put	Bond Future	3,167.3000	3.1673	2,901.8800	2.9019	(8.380)	0	0	0
2019/02/26	R248	02/05/2019	9.90	Put	Bond Future	1,939.8600	1.9399	1,632.9600	1.6330	(15.821)	0	0	0
2019/02/26	R248	02/05/2019			Bond Future	9.8588	91.0485	9.7821	91.7147	(0.777)	0.0000	0.0000	109,879
2019/02/26	R248	02/05/2019	9.90	Call	Bond Future	2,294.7500	2.2947	2,653.9800	2.6540	15.654	0	0	0
2019/02/26	R248	02/05/2019	9.91	Call	Bond Future	2,341.6200	2.3416	2,705.1000	2.7051	15.523	0	0	0
2019/02/26	R248	02/05/2019	9.89	Put	Bond Future	1,979.3000	1.9793	1,668.1200	1.6681	(15.722)	0	0	0
2019/02/26	R248	02/05/2019	9.91	Put	Bond Future	1,901.0500	1.9010	1,598.4000	1.5984	(15.920)	0	0	0
2019/02/26	R248	02/05/2019	9.89	Call	Bond Future	2,248.3600	2.2484	2,603.3100	2.6033	15.787	0	0	0
2019/02/26	R248	01/08/2019	10.35	Call	Bond Future	5,458.1800	5.4582	5,918.4200	5.9184	8.432	0	0	0
2019/02/26	R248	01/08/2019	10.34	Put	Bond Future	1,881.2100	1.8812	1,664.6100	1.6646	(11.514)	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
2019/02/26	R248	01/08/2019			Bond Future	9.9131	92.7751	9.8346	93.4497	(0.791)	0.0000	0.0000	100
2019/02/26	R248	01/08/2019	10.36	Call	Bond Future	5,513.7300	5.5137	5,976.1400	5.9761	8.387	0	0	0
2019/02/26	R248	01/08/2019	10.36	Put	Bond Future	1,833.1900	1.8332	1,620.9500	1.6209	(11.578)	0	0	0
2019/02/26	R248	01/08/2019	10.35	Put	Bond Future	1,857.0500	1.8571	1,642.6400	1.6426	(11.546)	0	0	0
2019/02/26	R248	01/08/2019	10.34	Call	Bond Future	5,402.8100	5.4028	5,860.8600	5.8609	8.478	0	0	0
2019/02/26	R248	07/11/2019	10.02	Call	Bond Future	4,301.7600	4.3018	4,674.3800	4.6744	8.662	0	0	0
2019/02/26	R248	07/11/2019	10.01	Put	Bond Future	3,911.8900	3.9119	3,593.4600	3.5935	(8.140)	0	0	0
2019/02/26	R248	07/11/2019			Bond Future	9.9690	90.2901	9.8881	90.9789	(0.812)	0.0000	0.0000	0
2019/02/26	R248	07/11/2019	10.03	Call	Bond Future	4,346.8700	4.3469	4,721.7200	4.7217	8.623	0	0	0
2019/02/26	R248	07/11/2019	10.03	Put	Bond Future	3,833.9300	3.8339	3,519.9700	3.5200	(8.189)	0	0	0
2019/02/26	R248	07/11/2019	10.02	Put	Bond Future	3,872.5900	3.8726	3,556.4000	3.5564	(8.165)	0	0	0
2019/02/26	R248	07/11/2019	10.01	Call	Bond Future	4,257.1400	4.2571	4,627.5200	4.6275	8.700	0	0	0
Total													920722