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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/02/2019 TO 12/02/2019

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
2019/02/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/02/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	2025	07/02/2019			Bond Future	133.5441	133.5441	133.5441	133.5441	0.000	0.0000	0.0000	0
2019/02/12	2025	02/05/2019			Bond Future	135.6801	135.6801	135.7308	135.7308	0.037	0.0000	0.0000	691
2019/02/12	2025	01/08/2019			Bond Future	136.7818	136.7818	136.8843	136.8843	0.075	0.0000	0.0000	0
2019/02/12	2029	07/02/2019			Bond Future	101.5491	101.5491	101.5491	101.5491	0.000	0.0000	0.0000	0
2019/02/12	2029	02/05/2019			Bond Future	102.1667	102.1667	102.2054	102.2054	0.038	0.0000	0.0000	3,020
2019/02/12	2029	01/08/2019			Bond Future	104.0936	104.0936	104.1712	104.1712	0.075	0.0000	0.0000	0
2019/02/12	2030	07/02/2019			Bond Future	9.1500	92.4028	9.1500	92.4028	0.000	0.0000	0.0000	0
2019/02/12	2030	02/05/2019	9.41	Call	Bond Future	1,823.7500	1.8238	1,749.8100	1.7498	(4.054)	0	0	0
2019/02/12	2030	02/05/2019	8.90	Put	Bond Future	3,360.8000	3.3608	3,443.8700	3.4439	2.472	0	0	0
2019/02/12	2030	02/05/2019			Bond Future	9.3436	93.1144	9.3623	92.9970	0.200	0.0000	0.0000	47,446
2019/02/12	2030	02/05/2019	9.39	Call	Bond Future	1,754.1700	1.7542	1,681.6800	1.6817	(4.132)	0	0	0
2019/02/12	2030	02/05/2019	9.39	Put	Bond Future	1,463.1600	1.4632	1,508.1500	1.5081	3.075	0	0	0
2019/02/12	2030	02/05/2019	10.20	Call	Bond Future	5,443.2600	5.4433	5,334.1000	5.3341	(2.005)	0	0	0
2019/02/12	2030	02/05/2019	10.20	Put	Bond Future	270.4000	0.2704	278.7200	0.2787	3.077	0	0	3,000
2019/02/12	2030	02/05/2019	9.41	Put	Bond Future	1,407.7700	1.4078	1,451.3100	1.4513	3.093	0	0	0
2019/02/12	2030	02/05/2019	8.90	Call	Bond Future	516.7900	0.5168	482.3800	0.4824	(6.658)	0	0	3,000
2019/02/12	2030	02/05/2019	9.40	Call	Bond Future	1,788.7900	1.7888	1,715.5600	1.7156	(4.094)	0	0	3,000
2019/02/12	2030	02/05/2019	9.40	Put	Bond Future	1,435.2700	1.4353	1,479.5200	1.4795	3.083	0	0	0
2019/02/12	2030	01/08/2019	9.15	Put	Bond Future	3,265.8400	3.2658	3,310.1500	3.3101	1.357	0	0	0
2019/02/12	2030	01/08/2019	9.91	Put	Bond Future	1,314.9200	1.3149	1,334.4400	1.3344	1.485	0	0	0
2019/02/12	2030	01/08/2019			Bond Future	9.4124	90.8432	9.4262	90.7582	0.147	0.0000	0.0000	0
2019/02/12	2030	01/08/2019	8.35	Put	Bond Future	7,140.3500	7.1403	7,213.3800	7.2134	1.023	0	0	0
2019/02/12	2030	01/08/2019	8.35	Call	Bond Future	269.2700	0.2693	257.3400	0.2573	(4.430)	0	0	2,025
2019/02/12	2030	01/08/2019	9.92	Call	Bond Future	4,355.4200	4.3554	4,289.7500	4.2898	(1.508)	0	0	0
2019/02/12	2030	01/08/2019	9.90	Put	Bond Future	1,331.0500	1.3310	1,350.8200	1.3508	1.485	0	0	0
2019/02/12	2030	01/08/2019	9.15	Call	Bond Future	1,630.1300	1.6301	1,589.4800	1.5895	(2.494)	0	0	2,025
2019/02/12	2030	01/08/2019	9.91	Call	Bond Future	4,312.5000	4.3125	4,247.0600	4.2471	(1.517)	0	0	0
2019/02/12	2030	01/08/2019	9.92	Put	Bond Future	1,298.9700	1.2990	1,318.2600	1.3183	1.485	0	0	0
2019/02/12	2030	01/08/2019	9.90	Call	Bond Future	4,269.7000	4.2697	4,204.5100	4.2045	(1.527)	0	0	0
2019/02/12	2032	07/02/2019			Bond Future	9.3700	94.6807	9.3700	94.6807	0.000	0.0000	0.0000	0
2019/02/12	2032	02/05/2019	9.62	Put	Bond Future	1,668.2700	1.6683	1,717.3600	1.7174	2.943	0	0	0
2019/02/12	2032	02/05/2019	9.61	Call	Bond Future	1,985.6600	1.9857	1,905.1400	1.9051	(4.055)	0	0	0
2019/02/12	2032	02/05/2019			Bond Future	9.5678	91.1711	9.5869	91.0407	0.200	0.0000	0.0000	43,453
2019/02/12	2032	02/05/2019	9.62	Call	Bond Future	2,023.6900	2.0237	1,942.4000	1.9424	(4.017)	0	0	0
2019/02/12	2032	02/05/2019	9.61	Put	Bond Future	1,698.1300	1.6981	1,747.9900	1.7480	2.936	0	0	0
2019/02/12	2032	02/05/2019	9.63	Call	Bond Future	2,062.2300	2.0622	1,980.1800	1.9802	(3.979)	0	0	0
2019/02/12	2032	02/05/2019	9.63	Put	Bond Future	1,639.0000	1.6390	1,687.3300	1.6873	2.949	0	0	0
2019/02/12	2032	01/08/2019	10.10	Call	Bond Future	4,556.2100	4.5562	4,481.4800	4.4815	(1.640)	0	0	0
2019/02/12	2032	01/08/2019	10.11	Put	Bond Future	1,482.3900	1.4824	1,506.2000	1.5062	1.606	0	0	0
2019/02/12	2032	01/08/2019			Bond Future	9.6339	92.8690	9.6486	92.7702	0.153	0.0000	0.0000	0
2019/02/12	2032	01/08/2019	10.10	Put	Bond Future	1,500.6400	1.5006	1,524.7500	1.5247	1.607	0	0	0

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2019/02/12	2032	01/08/2019	10.11	Call	Bond Future	4,601.9100	4.6019	4,526.8800	4.5269	(1.630)	0	0	0
2019/02/12	2032	01/08/2019	10.09	Call	Bond Future	4,510.4300	4.5104	4,435.9900	4.4360	(1.650)	0	0	0
2019/02/12	2032	01/08/2019	10.09	Put	Bond Future	1,518.8800	1.5189	1,543.2800	1.5433	1.606	0	0	0
2019/02/12	2033	07/02/2019			Bond Future	104.0888	104.0888	104.0888	104.0888	0.000	0.0000	0.0000	0
2019/02/12	2033	02/05/2019			Bond Future	104.7328	104.7328	104.7725	104.7725	0.038	0.0000	0.0000	6,090
2019/02/12	2033	01/08/2019			Bond Future	106.7079	106.7079	106.7875	106.7875	0.075	0.0000	0.0000	0
2019/02/12	2037	07/02/2019			Bond Future	9.6200	90.7855	9.6200	90.7855	0.000	0.0000	0.0000	0
2019/02/12	2037	02/05/2019	9.81	Put	Bond Future	2,035.1700	2.0352	2,098.0100	2.0980	3.088	0	0	0
2019/02/12	2037	02/05/2019			Bond Future	9.8176	91.2604	9.8374	91.1094	0.202	0.0000	0.0000	57,955
2019/02/12	2037	02/05/2019	9.80	Call	Bond Future	1,937.8700	1.9379	1,850.7300	1.8507	(4.497)	0	0	0
2019/02/12	2037	02/05/2019	9.80	Put	Bond Future	2,072.2100	2.0722	2,136.0000	2.1360	3.078	0	0	0
2019/02/12	2037	02/05/2019	9.81	Call	Bond Future	1,977.2000	1.9772	1,889.1100	1.8891	(4.455)	0	0	0
2019/02/12	2037	02/05/2019	9.79	Call	Bond Future	1,899.1400	1.8991	1,812.9400	1.8129	(4.539)	0	0	0
2019/02/12	2037	02/05/2019	9.79	Put	Bond Future	2,109.9500	2.1100	2,174.6800	2.1747	3.068	0	0	0
2019/02/12	2037	01/08/2019	10.31	Call	Bond Future	4,910.0400	4.9100	4,821.6200	4.8216	(1.801)	0	0	0
2019/02/12	2037	01/08/2019			Bond Future	9.8868	88.7043	9.9027	88.5845	0.161	0.0000	0.0000	0
2019/02/12	2037	01/08/2019	10.29	Call	Bond Future	4,811.2500	4.8113	4,723.5600	4.7236	(1.823)	0	0	0
2019/02/12	2037	01/08/2019	10.29	Put	Bond Future	1,856.5600	1.8566	1,888.6100	1.8886	1.726	0	0	0
2019/02/12	2037	01/08/2019	10.31	Put	Bond Future	1,812.7500	1.8128	1,844.0700	1.8441	1.728	0	0	0
2019/02/12	2037	01/08/2019	10.30	Call	Bond Future	4,860.5700	4.8606	4,772.5100	4.7725	(1.812)	0	0	0
2019/02/12	2037	01/08/2019	10.30	Put	Bond Future	1,834.5400	1.8345	1,866.2200	1.8662	1.727	0	0	0
2019/02/12	2038	07/02/2019			Bond Future	121.7382	121.7382	121.7382	121.7382	0.000	0.0000	0.0000	0
2019/02/12	2038	02/05/2019			Bond Future	123.5707	123.5707	123.6176	123.6176	0.038	0.0000	0.0000	10,004
2019/02/12	2038	01/08/2019			Bond Future	124.2619	124.2619	124.3560	124.3560	0.076	0.0000	0.0000	0
2019/02/12	2040	07/02/2019			Bond Future	9.6950	94.1080	9.6950	94.1080	0.000	0.0000	0.0000	0
2019/02/12	2040	02/05/2019	9.89	Call	Bond Future	2,165.5200	2.1655	2,048.4300	2.0484	(5.407)	0	0	0
2019/02/12	2040	02/05/2019	9.88	Put	Bond Future	2,221.4200	2.2214	2,311.4300	2.3114	4.052	0	0	0
2019/02/12	2040	02/05/2019	9.60	Call	Bond Future	1,123.2400	1.1232	1,044.3500	1.0444	(7.023)	0	0	1,150
2019/02/12	2040	02/05/2019			Bond Future	9.8920	94.5604	9.9171	94.3546	0.254	0.0000	0.0000	25,708
2019/02/12	2040	02/05/2019	9.90	Call	Bond Future	2,208.1700	2.2082	2,089.8300	2.0898	(5.359)	0	0	0
2019/02/12	2040	02/05/2019	9.90	Put	Bond Future	2,142.4500	2.1425	2,229.9400	2.2299	4.084	0	0	0
2019/02/12	2040	02/05/2019	10.20	Put	Bond Future	1,223.0800	1.2231	1,277.2200	1.2772	4.427	0	0	0
2019/02/12	2040	02/05/2019	10.20	Call	Bond Future	3,694.0600	3.6941	3,542.3700	3.5424	(4.106)	0	0	1,150
2019/02/12	2040	02/05/2019	9.60	Put	Bond Future	3,567.6300	3.5676	3,694.5700	3.6946	3.558	0	0	0
2019/02/12	2040	02/05/2019	9.89	Put	Bond Future	2,181.7500	2.1818	2,270.4900	2.2705	4.067	0	0	0
2019/02/12	2040	02/05/2019	9.88	Call	Bond Future	2,123.1200	2.1231	2,007.3000	2.0073	(5.455)	0	0	0
2019/02/12	2040	01/08/2019	10.36	Call	Bond Future	5,179.8400	5.1798	5,055.7700	5.0558	(2.395)	0	0	0
2019/02/12	2040	01/08/2019	10.37	Put	Bond Future	2,014.5900	2.0146	2,064.3700	2.0644	2.471	0	0	0
2019/02/12	2040	01/08/2019			Bond Future	9.9607	91.8154	9.9823	91.6410	0.217	0.0000	0.0000	0
2019/02/12	2040	01/08/2019	10.36	Put	Bond Future	2,038.4000	2.0384	2,088.7200	2.0887	2.469	0	0	0
2019/02/12	2040	01/08/2019	10.37	Call	Bond Future	5,232.4800	5.2325	5,107.8700	5.1079	(2.381)	0	0	0
2019/02/12	2040	01/08/2019	10.38	Call	Bond Future	5,285.2800	5.2853	5,160.1300	5.1601	(2.368)	0	0	0
2019/02/12	2040	01/08/2019	10.38	Put	Bond Future	1,991.0600	1.9911	2,040.3000	2.0403	2.473	0	0	0

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2019/02/12	2044	07/02/2019			Bond Future	9.7150	91.2806	9.7150	91.2806	0.000	0.0000	0.0000	0
2019/02/12	2044	02/05/2019	9.90	Call	Bond Future	2,163.6100	2.1636	2,044.8400	2.0448	(5.489)	0	0	0
2019/02/12	2044	02/05/2019			Bond Future	9.9143	91.6225	9.9397	91.4110	0.256	0.0000	0.0000	34,764
2019/02/12	2044	02/05/2019	9.90	Put	Bond Future	2,283.4000	2.2834	2,376.0800	2.3761	4.059	0	0	0
2019/02/12	2044	02/05/2019	9.91	Call	Bond Future	2,206.6500	2.2066	2,086.5900	2.0866	(5.441)	0	0	0
2019/02/12	2044	02/05/2019	9.92	Put	Bond Future	2,202.9100	2.2029	2,293.0200	2.2930	4.090	0	0	0
2019/02/12	2044	02/05/2019	9.91	Put	Bond Future	2,242.8700	2.2429	2,334.2600	2.3343	4.075	0	0	0
2019/02/12	2044	02/05/2019	9.92	Call	Bond Future	2,250.1200	2.2501	2,128.7800	2.1288	(5.393)	0	0	0
2019/02/12	2044	01/08/2019	9.86	Put	Bond Future	3,841.1800	3.8412	3,928.3200	3.9283	2.269	0	0	0
2019/02/12	2044	01/08/2019	10.53	Call	Bond Future	6,101.5000	6.1015	5,964.8700	5.9649	(2.239)	0	0	0
2019/02/12	2044	01/08/2019	10.40	Put	Bond Future	2,045.2100	2.0452	2,096.5300	2.0965	2.509	0	0	0
2019/02/12	2044	01/08/2019			Bond Future	9.9803	88.9479	10.0023	88.7666	0.221	0.0000	0.0000	0
2019/02/12	2044	01/08/2019	10.39	Call	Bond Future	5,340.3900	5.3404	5,211.0200	5.2110	(2.422)	0	0	0
2019/02/12	2044	01/08/2019	10.39	Put	Bond Future	2,069.1700	2.0692	2,121.0300	2.1210	2.506	0	0	0
2019/02/12	2044	01/08/2019	9.86	Call	Bond Future	2,840.5800	2.8406	2,746.4900	2.7465	(3.312)	0	0	100
2019/02/12	2044	01/08/2019	10.53	Put	Bond Future	1,758.9600	1.7590	1,803.5600	1.8036	2.536	0	0	100
2019/02/12	2044	01/08/2019	10.40	Call	Bond Future	5,393.7100	5.3937	5,263.8000	5.2638	(2.409)	0	0	0
2019/02/12	2044	01/08/2019	9.36	Put	Bond Future	6,592.0700	6.5921	6,718.1000	6.7181	1.912	0	0	0
2019/02/12	2044	01/08/2019	9.36	Call	Bond Future	1,223.4700	1.2235	1,168.2700	1.1683	(4.512)	0	0	100
2019/02/12	2044	01/08/2019	10.38	Call	Bond Future	5,287.2100	5.2872	5,158.4100	5.1584	(2.436)	0	0	0
2019/02/12	2044	01/08/2019	10.38	Put	Bond Future	2,093.4000	2.0934	2,145.8300	2.1458	2.505	0	0	0
2019/02/12	2046	07/02/2019			Bond Future	116.2698	116.2698	116.2698	116.2698	0.000	0.0000	0.0000	0
2019/02/12	2046	02/05/2019			Bond Future	116.5240	116.5240	116.5687	116.5687	0.038	0.0000	0.0000	12,517
2019/02/12	2046	01/08/2019			Bond Future	118.7217	118.7217	118.8108	118.8108	0.075	0.0000	0.0000	0
2019/02/12	2050	07/02/2019			Bond Future	120.4341	120.4341	120.4341	120.4341	0.000	0.0000	0.0000	0
2019/02/12	2050	02/05/2019			Bond Future	122.3026	122.3026	122.8597	122.8597	0.455	0.0000	0.0000	10,644
2019/02/12	2050	01/08/2019			Bond Future	122.7917	122.7917	123.4048	123.4048	0.499	0.0000	0.0000	0
2019/02/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	AL37	02/05/2019			Index Future	626.1580	626.1580	626.5080	626.5080	0.056	0.0000	0.0000	0
2019/02/12	AL37	01/08/2019			Index Future	637.8110	637.8110	638.4040	638.4040	0.093	0.0000	0.0000	0
2019/02/12	AL7T	02/05/2019			Index Future	722.8290	722.8290	722.3810	722.3810	(0.062)	0.0000	0.0000	0
2019/02/12	AL7T	01/08/2019			Index Future	736.2820	736.2820	736.0980	736.0980	(0.025)	0.0000	0.0000	0
2019/02/12	ALBI	02/05/2019			Index Future	654.0450	654.0450	653.1810	653.1810	(0.132)	0.0000	0.0000	885
2019/02/12	ALBI	01/08/2019			Index Future	666.2180	666.2180	665.5830	665.5830	(0.095)	0.0000	0.0000	0
2019/02/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/02/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/12	ES33	07/02/2019			Bond Future	10.8000	79.1268	10.8000	79.1268	0.000	0.0000	0.0000	0
2019/02/12	ES33	02/05/2019			Bond Future	11.0309	75.9024	11.0497	75.7941	0.170	0.0000	0.0000	350
2019/02/12	ES33	01/08/2019			Bond Future	11.1410	77.3158	11.1554	77.2338	0.130	0.0000	0.0000	0
2019/02/12	ES42	07/02/2019			Bond Future	11.0450	81.4021	11.0450	81.4021	0.000	0.0000	0.0000	0
2019/02/12	ES42	02/05/2019			Bond Future	11.2806	77.6049	11.3102	77.4107	0.262	0.0000	0.0000	4,919
2019/02/12	ES42	01/08/2019			Bond Future	11.3881	79.0505	11.4143	78.8815	0.230	0.0000	0.0000	0
2019/02/12	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/12	GOVI	02/05/2019	647.88	Put	GOVI	3,960.0000	0.3960	12,780.0000	1.2780	222.727	0	0	0
2019/02/12	GOVI	02/05/2019	647.86	Put	GOVI	3,760.0000	0.3760	12,580.0000	1.2580	234.574	0	0	0
2019/02/12	GOVI	02/05/2019			GOVI	647.4840	647.4840	646.6020	646.6020	(0.136)	0.0000	0.0000	441
2019/02/12	GOVI	02/05/2019	647.87	Put	GOVI	3,860.0000	0.3860	12,680.0000	1.2680	228.497	0	0	0
2019/02/12	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/12	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/12	GOVI	01/08/2019	638.68	Call	GOVI	208,550.0000	20.8550	201,990.0000	20.1990	(3.146)	0	0	0
2019/02/12	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/12	GOVI	01/08/2019			GOVI	659.5350	659.5350	658.8790	658.8790	(0.099)	0.0000	0.0000	0
2019/02/12	GOVI	01/08/2019	638.69	Call	GOVI	208,450.0000	20.8450	201,890.0000	20.1890	(3.147)	0	0	0
2019/02/12	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/12	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/12	GOVI	01/08/2019	638.67	Call	GOVI	208,650.0000	20.8650	202,090.0000	20.2090	(3.144)	0	0	0
2019/02/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/12	IGOV	02/05/2019			Index Future	260.7580	260.7580	260.9720	260.9720	0.082	0.0000	0.0000	737
2019/02/12	IGOV	01/08/2019			Index Future	265.6740	265.6740	265.9900	265.9900	0.119	0.0000	0.0000	0
2019/02/12	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/12	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/12	IS01	19/09/2019			Interest Rate Swap	99.8800	99.8800	99.8800	99.8800	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
2019/02/12	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/12	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/12	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/02/12	IS02	20/12/2019			Interest Rate Swap	102.8200	102.8200	102.8200	102.8200	0.000	0.0000	0.0000	0
2019/02/12	IS02	23/03/2020			Interest Rate Swap	98.8200	98.8200	98.8300	98.8300	0.010	0.0000	0.0000	0
2019/02/12	IS02	22/06/2020			Interest Rate Swap	102.3800	102.3800	102.3900	102.3900	0.010	0.0000	0.0000	0
2019/02/12	IS02	21/09/2020			Interest Rate Swap	99.3500	99.3500	99.3700	99.3700	0.020	0.0000	0.0000	0
2019/02/12	IS05	17/12/2020			Interest Rate Swap	96.1300	96.1300	96.1500	96.1500	0.021	0.0000	0.0000	0
2019/02/12	IS05	16/03/2021			Interest Rate Swap	95.2800	95.2800	95.3000	95.3000	0.021	0.0000	0.0000	0
2019/02/12	IS05	15/06/2021			Interest Rate Swap	94.4000	94.4000	94.4300	94.4300	0.032	0.0000	0.0000	0
2019/02/12	IS05	21/09/2021			Interest Rate Swap	94.4900	94.4900	94.5400	94.5400	0.053	0.0000	0.0000	0
2019/02/12	IS05	21/12/2021			Interest Rate Swap	96.6300	96.6300	96.6800	96.6800	0.052	0.0000	0.0000	51
2019/02/12	IS05	15/03/2022			Interest Rate Swap	96.7000	96.7000	96.7700	96.7700	0.072	0.0000	0.0000	0
2019/02/12	IS05	21/06/2022			Interest Rate Swap	97.8300	97.8300	97.9100	97.9100	0.082	0.0000	0.0000	0
2019/02/12	IS05	20/09/2022			Interest Rate Swap	101.6900	101.6900	101.7900	101.7900	0.098	0.0000	0.0000	0
2019/02/12	IS05	20/12/2022			Interest Rate Swap	102.8900	102.8900	102.9900	102.9900	0.097	0.0000	0.0000	0
2019/02/12	IS05	22/03/2023			Interest Rate Swap	96.2000	96.2000	96.3000	96.3000	0.104	0.0000	0.0000	0
2019/02/12	IS05	20/06/2023			Interest Rate Swap	102.2200	102.2200	102.3200	102.3200	0.098	0.0000	0.0000	0
2019/02/12	IS05	19/09/2023			Interest Rate Swap	97.6800	97.6800	97.7700	97.7700	0.092	0.0000	0.0000	0
2019/02/12	IS10	17/12/2025			Interest Rate Swap	94.1700	94.1700	94.2800	94.2800	0.117	0.0000	0.0000	0
2019/02/12	IS10	16/03/2026			Interest Rate Swap	91.1400	91.1400	91.2600	91.2600	0.132	0.0000	0.0000	0
2019/02/12	IS10	15/06/2026			Interest Rate Swap	89.8600	89.8600	89.9900	89.9900	0.145	0.0000	0.0000	0
2019/02/12	IS10	21/09/2026			Interest Rate Swap	92.0200	92.0200	92.1600	92.1600	0.152	0.0000	0.0000	0
2019/02/12	IS10	21/12/2026			Interest Rate Swap	95.8300	95.8300	95.9700	95.9700	0.146	0.0000	0.0000	0
2019/02/12	IS10	15/03/2027			Interest Rate Swap	94.3900	94.3900	94.5400	94.5400	0.159	0.0000	0.0000	0
2019/02/12	IS10	21/06/2027			Interest Rate Swap	96.4700	96.4700	96.6200	96.6200	0.155	0.0000	0.0000	0
2019/02/12	IS10	20/09/2027			Interest Rate Swap	101.9600	101.9600	102.1000	102.1000	0.137	0.0000	0.0000	0
2019/02/12	IS10	20/12/2027			Interest Rate Swap	102.3200	102.3200	102.4700	102.4700	0.147	0.0000	0.0000	0
2019/02/12	IS10	22/03/2028			Interest Rate Swap	95.8000	95.8000	95.9600	95.9600	0.167	0.0000	0.0000	0
2019/02/12	IS10	20/06/2028			Interest Rate Swap	103.0200	103.0200	103.1900	103.1900	0.165	0.0000	0.0000	0
2019/02/12	IS10	19/09/2028			Interest Rate Swap	96.5400	96.5400	96.7300	96.7300	0.197	0.0000	0.0000	0
2019/02/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/12	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/12	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/12	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/12	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/02/12	R023	07/02/2019			Bond Future	7.8400	103.2196	7.8400	103.2196	0.000	0.0000	0.0000	0
2019/02/12	R023	02/05/2019	8.45	Call	Bond Future	1,681.3400	1.6813	1,728.3100	1.7283	2.794	0	0	0
2019/02/12	R023	02/05/2019	8.44	Put	Bond Future	208.6600	0.2087	193.0800	0.1931	(7.467)	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
2019/02/12	R023	02/05/2019			Bond Future	7.9870	100.6481	7.9677	100.7103	(0.242)	0.0000	0.0000	69,199
2019/02/12	R023	02/05/2019	8.46	Call	Bond Future	1,707.9600	1.7080	1,755.2200	1.7552	2.767	0	0	0
2019/02/12	R023	02/05/2019	8.46	Put	Bond Future	198.6700	0.1987	183.6800	0.1837	(7.545)	0	0	0
2019/02/12	R023	02/05/2019	8.45	Put	Bond Future	203.6700	0.2037	188.3900	0.1884	(7.502)	0	0	0
2019/02/12	R023	02/05/2019	8.44	Call	Bond Future	1,654.7100	1.6547	1,701.3800	1.7014	2.820	0	0	0
2019/02/12	R023	01/08/2019	8.95	Call	Bond Future	3,059.6400	3.0596	3,141.7700	3.1418	2.684	0	0	0
2019/02/12	R023	01/08/2019			Bond Future	8.0180	102.5220	7.9847	102.6231	(0.415)	0.0000	0.0000	0
2019/02/12	R023	01/08/2019	8.93	Call	Bond Future	3,011.6000	3.0116	3,093.1700	3.0932	2.709	0	0	0
2019/02/12	R023	01/08/2019	8.93	Put	Bond Future	289.3700	0.2894	269.8100	0.2698	(6.760)	0	0	0
2019/02/12	R023	01/08/2019	8.95	Put	Bond Future	278.7500	0.2788	259.7500	0.2598	(6.816)	0	0	0
2019/02/12	R023	01/08/2019	8.94	Call	Bond Future	3,035.5800	3.0356	3,117.4300	3.1174	2.696	0	0	0
2019/02/12	R023	01/08/2019	8.94	Put	Bond Future	284.0200	0.2840	264.7400	0.2647	(6.788)	0	0	0
2019/02/12	R035	07/02/2019			Bond Future	9.5450	98.5900	9.5450	98.5900	0.000	0.0000	0.0000	0
2019/02/12	R035	02/05/2019	9.74	Put	Bond Future	2,002.2800	2.0023	2,062.4100	2.0624	3.003	0	0	0
2019/02/12	R035	02/05/2019			Bond Future	9.7354	94.7429	9.7549	94.5951	0.201	0.0000	0.0000	77,348
2019/02/12	R035	02/05/2019	9.74	Call	Bond Future	2,037.1400	2.0371	1,949.4700	1.9495	(4.304)	0	0	0
2019/02/12	R035	02/05/2019	9.75	Call	Bond Future	2,076.9200	2.0769	1,988.3600	1.9884	(4.264)	0	0	0
2019/02/12	R035	02/05/2019	9.75	Put	Bond Future	1,966.3400	1.9663	2,025.5800	2.0256	3.013	0	0	0
2019/02/12	R035	02/05/2019	9.73	Call	Bond Future	1,997.5800	1.9976	1,910.8100	1.9108	(4.344)	0	0	0
2019/02/12	R035	02/05/2019	9.73	Put	Bond Future	2,038.5300	2.0385	2,099.5600	2.0996	2.994	0	0	0
2019/02/12	R035	01/08/2019	10.23	Call	Bond Future	4,963.3800	4.9634	4,878.0800	4.8781	(1.719)	0	0	0
2019/02/12	R035	01/08/2019	10.22	Put	Bond Future	1,856.3800	1.8564	1,886.5500	1.8866	1.625	0	0	0
2019/02/12	R035	01/08/2019			Bond Future	9.8006	96.5070	9.8161	96.3918	0.157	0.0000	0.0000	0
2019/02/12	R035	01/08/2019	10.24	Call	Bond Future	5,012.8600	5.0129	4,927.2200	4.9272	(1.708)	0	0	0
2019/02/12	R035	01/08/2019	10.24	Put	Bond Future	1,813.3700	1.8134	1,842.8700	1.8429	1.627	0	0	0
2019/02/12	R035	01/08/2019	10.23	Put	Bond Future	1,834.8700	1.8349	1,864.7100	1.8647	1.626	0	0	0
2019/02/12	R035	01/08/2019	10.22	Call	Bond Future	4,913.8200	4.9138	4,828.8500	4.8288	(1.729)	0	0	0
2019/02/12	R186	07/02/2019			Bond Future	8.6700	111.7759	8.6700	111.7759	0.000	0.0000	0.0000	0
2019/02/12	R186	02/05/2019	9.02	Call	Bond Future	1,997.7900	1.9978	1,965.7900	1.9658	(1.602)	0	0	0
2019/02/12	R186	02/05/2019	9.01	Put	Bond Future	966.1600	0.9662	972.2300	0.9722	0.628	0	0	0
2019/02/12	R186	02/05/2019	10.07	Call	Bond Future	6,897.5800	6.8976	6,859.0800	6.8591	(0.558)	0	0	0
2019/02/12	R186	02/05/2019	9.96	Put	Bond Future	88.7900	0.0888	88.0900	0.0881	(0.788)	0	0	90
2019/02/12	R186	02/05/2019	9.75	Call	Bond Future	5,292.0700	5.2921	5,253.5500	5.2536	(0.728)	0	0	0
2019/02/12	R186	02/05/2019	9.25	Put	Bond Future	568.0000	0.5680	570.2400	0.5702	0.394	0	0	0
2019/02/12	R186	02/05/2019	8.65	Put	Bond Future	1,980.3200	1.9803	1,995.7100	1.9957	0.777	0	0	0
2019/02/12	R186	02/05/2019			Bond Future	8.8370	113.0158	8.8435	112.9779	0.074	0.0000	0.0000	67,352
2019/02/12	R186	02/05/2019	9.03	Call	Bond Future	2,034.8500	2.0349	2,002.6600	2.0027	(1.582)	0	0	0
2019/02/12	R186	02/05/2019	9.03	Put	Bond Future	925.9500	0.9259	931.6300	0.9316	0.613	0	0	0
2019/02/12	R186	02/05/2019	8.65	Call	Bond Future	892.2000	0.8922	869.7200	0.8697	(2.520)	0	0	3,250
2019/02/12	R186	02/05/2019	9.02	Put	Bond Future	945.9800	0.9460	951.8500	0.9519	0.621	0	0	0
2019/02/12	R186	02/05/2019	9.01	Call	Bond Future	1,960.8500	1.9609	1,929.0500	1.9291	(1.622)	0	0	0
2019/02/12	R186	02/05/2019	9.30	Call	Bond Future	3,142.4800	3.1425	3,106.3000	3.1063	(1.151)	0	0	200
2019/02/12	R186	02/05/2019	10.07	Put	Bond Future	60.6900	0.0607	60.0600	0.0601	(1.038)	0	0	200
2019/02/12	R186	02/05/2019	9.96	Call	Bond Future	6,338.9100	6.3389	6,300.3400	6.3003	(0.608)	0	0	0
2019/02/12	R186	02/05/2019	9.20	Put	Bond Future	636.7500	0.6367	639.6300	0.6396	0.452	0	0	0
2019/02/12	R186	02/05/2019	9.75	Put	Bond Future	174.4400	0.1744	173.7900	0.1738	(0.373)	0	0	7,000

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
2019/02/12	R186	02/05/2019	10.02	Put	Bond Future	72.3200	0.0723	71.6500	0.0717	(0.926)	0	0	3,250
2019/02/12	R186	02/05/2019	9.25	Call	Bond Future	2,922.8500	2.9229	2,887.2200	2.8872	(1.219)	0	0	3,250
2019/02/12	R186	02/05/2019	8.90	Call	Bond Future	1,584.0400	1.5840	1,554.6800	1.5547	(1.853)	0	0	0
2019/02/12	R186	02/05/2019	8.70	Put	Bond Future	1,806.9700	1.8070	1,820.8800	1.8209	0.770	0	0	0
2019/02/12	R186	02/05/2019	8.70	Call	Bond Future	1,011.2300	1.0112	987.2700	0.9873	(2.369)	0	0	200
2019/02/12	R186	02/05/2019	9.30	Put	Bond Future	507.0700	0.5071	508.7600	0.5088	0.333	0	0	0
2019/02/12	R186	02/05/2019	9.20	Call	Bond Future	2,710.0800	2.7101	2,675.0900	2.6751	(1.291)	0	0	90
2019/02/12	R186	02/05/2019	8.62	Put	Bond Future	2,089.3000	2.0893	2,105.6000	2.1056	0.780	0	0	0
2019/02/12	R186	02/05/2019	8.62	Call	Bond Future	825.2700	0.8253	803.7000	0.8037	(2.614)	0	0	90
2019/02/12	R186	02/05/2019	8.50	Put	Bond Future	2,561.9300	2.5619	2,581.9400	2.5819	0.781	0	0	0
2019/02/12	R186	02/05/2019	8.50	Call	Bond Future	590.6000	0.5906	572.7400	0.5727	(3.024)	0	0	7,000
2019/02/12	R186	02/05/2019	9.00	Put	Bond Future	986.8900	0.9869	993.1700	0.9932	0.636	0	0	0
2019/02/12	R186	02/05/2019	9.00	Call	Bond Future	1,924.4200	1.9244	1,892.8300	1.8928	(1.642)	0	0	7,000
2019/02/12	R186	02/05/2019	10.02	Call	Bond Future	6,643.0400	6.6430	6,604.5000	6.6045	(0.580)	0	0	0
2019/02/12	R186	02/05/2019	8.80	Put	Bond Future	1,492.6200	1.4926	1,503.6900	1.5037	0.742	0	0	0
2019/02/12	R186	02/05/2019	8.80	Call	Bond Future	1,278.6200	1.2786	1,251.8200	1.2518	(2.096)	0	0	7,500
2019/02/12	R186	02/05/2019	9.05	Call	Bond Future	2,110.0700	2.1101	2,077.4900	2.0775	(1.544)	0	0	0
2019/02/12	R186	02/05/2019	9.05	Put	Bond Future	887.1300	0.8871	892.4200	0.8924	0.596	0	0	3,250
2019/02/12	R186	02/05/2019	8.90	Put	Bond Future	1,220.2900	1.2203	1,228.8000	1.2288	0.697	0	0	4,250
2019/02/12	R186	01/08/2019	10.08	Put	Bond Future	404.8400	0.4048	400.7700	0.4008	(1.005)	0	0	6,000
2019/02/12	R186	01/08/2019	9.54	Call	Bond Future	4,455.4500	4.4555	4,451.8700	4.4519	(0.080)	0	0	0
2019/02/12	R186	01/08/2019			Bond Future	8.8992	109.8210	8.8987	109.8236	(0.005)	0.0000	0.0000	0
2019/02/12	R186	01/08/2019	8.30	Put	Bond Future	4,143.4900	4.1435	4,137.0300	4.1370	(0.156)	0	0	0
2019/02/12	R186	01/08/2019	8.30	Call	Bond Future	709.8900	0.7099	706.0100	0.7060	(0.547)	0	0	6,000
2019/02/12	R186	01/08/2019	9.05	Put	Bond Future	1,722.5000	1.7225	1,715.2700	1.7153	(0.420)	0	0	0
2019/02/12	R186	01/08/2019	9.05	Call	Bond Future	2,565.1100	2.5651	2,560.4600	2.5605	(0.181)	0	0	6,000
2019/02/12	R186	01/08/2019	9.52	Call	Bond Future	4,371.0500	4.3711	4,367.4100	4.3674	(0.083)	0	0	0
2019/02/12	R186	01/08/2019	9.52	Put	Bond Future	956.1200	0.9561	949.9000	0.9499	(0.651)	0	0	0
2019/02/12	R186	01/08/2019	10.08	Call	Bond Future	6,781.3200	6.7813	6,779.8300	6.7798	(0.022)	0	0	0
2019/02/12	R186	01/08/2019	9.54	Put	Bond Future	932.8400	0.9328	926.6800	0.9267	(0.660)	0	0	0
2019/02/12	R186	01/08/2019	9.53	Call	Bond Future	4,413.2000	4.4132	4,409.5900	4.4096	(0.082)	0	0	0
2019/02/12	R186	01/08/2019	9.53	Put	Bond Future	944.4100	0.9444	938.2200	0.9382	(0.655)	0	0	0
2019/02/12	R197	07/02/2019			Bond Future	300.0825	300.0825	300.0825	300.0825	0.000	0.0000	0.0000	0
2019/02/12	R197	02/05/2019			Bond Future	304.9201	304.9201	305.0328	305.0328	0.037	0.0000	0.0000	2,350
2019/02/12	R197	01/08/2019			Bond Future	303.1164	303.1164	303.3433	303.3433	0.075	0.0000	0.0000	0
2019/02/12	R202	07/02/2019			Bond Future	234.3914	234.3914	234.3914	234.3914	0.000	0.0000	0.0000	0
2019/02/12	R202	02/05/2019			Bond Future	238.4118	238.4118	238.5021	238.5021	0.038	0.0000	0.0000	8,786
2019/02/12	R202	01/08/2019			Bond Future	238.8956	238.8956	239.0756	239.0756	0.075	0.0000	0.0000	0
2019/02/12	R207	07/02/2019			Bond Future	6.5300	101.1879	6.5300	101.1879	0.000	0.0000	0.0000	0
2019/02/12	R207	02/05/2019	7.63	Call	Bond Future	758.9700	0.7590	810.0200	0.8100	6.726	0	0	0
2019/02/12	R207	02/05/2019			Bond Future	6.4896	102.7350	6.4134	102.7861	(1.174)	0.0000	0.0000	6,924
2019/02/12	R207	02/05/2019	7.61	Call	Bond Future	745.7400	0.7457	796.7900	0.7968	6.846	0	0	0
2019/02/12	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/12	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/12	R207	02/05/2019	7.62	Call	Bond Future	752.3600	0.7524	803.4100	0.8034	6.785	0	0	0

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2019/02/12	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/12	R207	01/08/2019	7.34	Put	Bond Future	0.1400	0.0001	0.0300	0.0000	(78.571)	0	0	0
2019/02/12	R207	01/08/2019	7.33	Call	Bond Future	646.7300	0.6467	736.7400	0.7367	13.918	0	0	0
2019/02/12	R207	01/08/2019			Bond Future	5.8408	101.0066	5.6347	101.0967	(3.528)	0.0000	0.0000	0
2019/02/12	R207	01/08/2019	7.34	Call	Bond Future	651.0400	0.6510	741.0500	0.7411	13.826	0	0	0
2019/02/12	R207	01/08/2019	7.33	Put	Bond Future	0.1500	0.0002	0.0400	0.0000	(73.333)	0	0	0
2019/02/12	R207	01/08/2019	7.35	Call	Bond Future	655.3400	0.6553	745.3600	0.7454	13.736	0	0	0
2019/02/12	R207	01/08/2019	7.35	Put	Bond Future	0.1300	0.0001	0.0300	0.0000	(76.923)	0	0	0
2019/02/12	R208	07/02/2019			Bond Future	7.0700	101.8698	7.0700	101.8698	0.000	0.0000	0.0000	0
2019/02/12	R208	02/05/2019	8.03	Put	Bond Future	17.5500	0.0175	14.3300	0.0143	(18.348)	0	0	0
2019/02/12	R208	02/05/2019	8.02	Call	Bond Future	1,500.0100	1.5000	1,559.2900	1.5593	3.952	0	0	0
2019/02/12	R208	02/05/2019			Bond Future	7.1599	99.9569	7.1239	100.0195	(0.503)	0.0000	0.0000	13,834
2019/02/12	R208	02/05/2019	8.03	Call	Bond Future	1,516.2400	1.5162	1,575.6500	1.5756	3.918	0	0	0
2019/02/12	R208	02/05/2019	8.02	Put	Bond Future	18.3800	0.0184	15.0300	0.0150	(18.226)	0	0	0
2019/02/12	R208	02/05/2019	8.04	Call	Bond Future	1,532.4900	1.5325	1,592.0300	1.5920	3.885	0	0	0
2019/02/12	R208	02/05/2019	8.04	Put	Bond Future	16.7500	0.0168	13.6600	0.0137	(18.448)	0	0	0
2019/02/12	R208	01/08/2019	8.16	Call	Bond Future	1,662.4300	1.6624	1,754.2600	1.7543	5.524	0	0	0
2019/02/12	R208	01/08/2019	8.17	Put	Bond Future	52.6300	0.0526	43.5200	0.0435	(17.310)	0	0	0
2019/02/12	R208	01/08/2019			Bond Future	7.0960	101.8183	7.0299	101.9194	(0.932)	0.0000	0.0000	0
2019/02/12	R208	01/08/2019	8.16	Put	Bond Future	54.0400	0.0540	44.7300	0.0447	(17.228)	0	0	0
2019/02/12	R208	01/08/2019	8.17	Call	Bond Future	1,675.9700	1.6760	1,768.0000	1.7680	5.491	0	0	0
2019/02/12	R208	01/08/2019	8.15	Call	Bond Future	1,648.9200	1.6489	1,740.5400	1.7405	5.556	0	0	0
2019/02/12	R208	01/08/2019	8.15	Put	Bond Future	55.4800	0.0555	45.9600	0.0460	(17.159)	0	0	0
2019/02/12	R209	07/02/2019			Bond Future	9.5000	75.0713	9.5000	75.0713	0.000	0.0000	0.0000	0
2019/02/12	R209	02/05/2019	9.70	Put	Bond Future	1,685.7600	1.6858	1,737.8000	1.7378	3.087	0	0	0
2019/02/12	R209	02/05/2019			Bond Future	9.6846	72.3282	9.7047	72.1985	0.207	0.0000	0.0000	102,737
2019/02/12	R209	02/05/2019	9.69	Call	Bond Future	1,751.1200	1.7511	1,674.2000	1.6742	(4.393)	0	0	0
2019/02/12	R209	02/05/2019	9.69	Put	Bond Future	1,716.4400	1.7164	1,769.2600	1.7693	3.077	0	0	0
2019/02/12	R209	02/05/2019	10.50	Call	Bond Future	5,370.2500	5.3702	5,251.9800	5.2520	(2.202)	0	0	0
2019/02/12	R209	02/05/2019	10.71	Call	Bond Future	6,422.0600	6.4221	6,299.0500	6.2990	(1.915)	0	0	0
2019/02/12	R209	02/05/2019	9.70	Call	Bond Future	1,785.0800	1.7851	1,707.3800	1.7074	(4.353)	0	0	0
2019/02/12	R209	02/05/2019	10.50	Put	Bond Future	365.1200	0.3651	376.5900	0.3766	3.141	0	0	11,560
2019/02/12	R209	02/05/2019	9.35	Put	Bond Future	3,024.5000	3.0245	3,105.5400	3.1055	2.679	0	0	0
2019/02/12	R209	02/05/2019	9.35	Call	Bond Future	809.5800	0.8096	760.8800	0.7609	(6.015)	0	0	760
2019/02/12	R209	02/05/2019	10.71	Put	Bond Future	211.7800	0.2118	218.5100	0.2185	3.178	0	0	760
2019/02/12	R209	02/05/2019	9.68	Call	Bond Future	1,717.4900	1.7175	1,641.3500	1.6413	(4.433)	0	0	0
2019/02/12	R209	02/05/2019	9.68	Put	Bond Future	1,747.5400	1.7475	1,801.1400	1.8011	3.067	0	0	0
2019/02/12	R209	02/05/2019	9.95	Put	Bond Future	1,064.3700	1.0644	1,098.8300	1.0988	3.238	0	0	0
2019/02/12	R209	02/05/2019	9.95	Call	Bond Future	2,752.4000	2.7524	2,657.1200	2,6571	(3.462)	0	0	760
2019/02/12	R209	01/08/2019	10.15	Put	Bond Future	1,626.4300	1.6264	1,654.7700	1.6548	1.742	0	0	0
2019/02/12	R209	01/08/2019	10.17	Call	Bond Future	4,249.6700	4.2497	4,172.1200	4.1721	(1.825)	0	0	0
2019/02/12	R209	01/08/2019			Bond Future	9.7428	73.6752	9.7593	73.5699	0.169	0.0000	0.0000	0
2019/02/12	R209	01/08/2019	10.15	Call	Bond Future	4,165.5800	4.1656	4,088.6500	4.0887	(1.847)	0	0	0
2019/02/12	R209	01/08/2019	10.17	Put	Bond Future	1,589.2300	1.5892	1,616.9500	1.6169	1.744	0	0	0
2019/02/12	R209	01/08/2019	10.16	Put	Bond Future	1,607.6400	1.6076	1,635.6600	1.6357	1.743	0	0	0
2019/02/12	R209	01/08/2019	10.16	Call	Bond Future	4,207.4700	4.2075	4,130.2200	4.1302	(1.836)	0	0	0

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2019/02/12	R210	07/02/2019			Bond Future	187.8887	187.8887	187.8887	187.8887	0.000	0.0000	0.0000	0
2019/02/12	R210	02/05/2019			Bond Future	188.4653	188.4653	188.5368	188.5368	0.038	0.0000	0.0000	2,448
2019/02/12	R210	01/08/2019			Bond Future	192.0199	192.0199	192.1631	192.1631	0.075	0.0000	0.0000	0
2019/02/12	R212	07/02/2019			Bond Future	156.2004	156.2004	156.2004	156.2004	0.000	0.0000	0.0000	0
2019/02/12	R212	02/05/2019			Bond Future	158.7853	158.7853	158.7991	158.7991	0.009	0.0000	0.0000	4,973
2019/02/12	R212	01/08/2019			Bond Future	159.5597	159.5597	159.6332	159.6332	0.046	0.0000	0.0000	0
2019/02/12	R213	07/02/2019			Bond Future	9.2700	86.9182	9.2700	86.9182	0.000	0.0000	0.0000	0
2019/02/12	R213	02/05/2019	9.49	Call	Bond Future	1,736.1300	1.7361	1,647.2500	1.6472	(5.119)	0	0	0
2019/02/12	R213	02/05/2019	9.48	Put	Bond Future	1,535.1500	1.5351	1,597.2400	1.5972	4.045	0	0	0
2019/02/12	R213	02/05/2019			Bond Future	9.4529	84.0393	9.4772	83.8893	0.257	0.0000	0.0000	27,886
2019/02/12	R213	02/05/2019	9.50	Call	Bond Future	1,769.6400	1.7696	1,679.8500	1.6799	(5.074)	0	0	0
2019/02/12	R213	02/05/2019	9.50	Put	Bond Future	1,478.6800	1.4787	1,538.9500	1.5390	4.076	0	0	0
2019/02/12	R213	02/05/2019	9.49	Put	Bond Future	1,506.7900	1.5068	1,567.9700	1.5680	4.060	0	0	0
2019/02/12	R213	02/05/2019	9.48	Call	Bond Future	1,702.8000	1.7028	1,614.8300	1.6148	(5.166)	0	0	0
2019/02/12	R213	01/08/2019	9.99	Put	Bond Future	1,405.4400	1.4054	1,437.4600	1.4375	2.278	0	0	0
2019/02/12	R213	01/08/2019	9.98	Call	Bond Future	4,192.6900	4.1927	4,103.5500	4.1036	(2.126)	0	0	0
2019/02/12	R213	01/08/2019			Bond Future	9.5145	85.6041	9.5345	85.4826	0.210	0.0000	0.0000	0
2019/02/12	R213	01/08/2019	9.99	Call	Bond Future	4,234.4700	4.2345	4,144.9700	4.1450	(2.114)	0	0	0
2019/02/12	R213	01/08/2019	9.98	Put	Bond Future	1,421.8100	1.4218	1,454.1900	1.4542	2.277	0	0	0
2019/02/12	R213	01/08/2019	10.00	Call	Bond Future	4,276.3700	4.2764	4,186.5200	4.1865	(2.101)	0	0	0
2019/02/12	R213	01/08/2019	10.00	Put	Bond Future	1,389.2500	1.3893	1,420.9200	1.4209	2.280	0	0	0
2019/02/12	R214	07/02/2019			Bond Future	9.6750	74.2283	9.6750	74.2283	0.000	0.0000	0.0000	0
2019/02/12	R214	02/05/2019	9.87	Call	Bond Future	1,845.6200	1.8456	1,729.8600	1.7299	(6.272)	0	0	0
2019/02/12	R214	02/05/2019	9.85	Call	Bond Future	1,775.8500	1.7759	1,662.5600	1.6626	(6.379)	0	0	0
2019/02/12	R214	02/05/2019			Bond Future	9.8634	71.2573	9.8940	71.0518	0.310	0.0000	0.0000	24,306
2019/02/12	R214	02/05/2019	9.85	Put	Bond Future	1,866.2400	1.8662	1,958.4900	1.9585	4.943	0	0	0
2019/02/12	R214	02/05/2019	9.87	Put	Bond Future	1,801.2800	1.8013	1,891.0600	1.8911	4.984	0	0	0
2019/02/12	R214	02/05/2019	9.86	Call	Bond Future	1,810.6300	1.8106	1,696.1000	1.6961	(6.325)	0	0	0
2019/02/12	R214	02/05/2019	9.86	Put	Bond Future	1,833.6000	1.8336	1,924.6100	1.9246	4.963	0	0	0
2019/02/12	R214	01/08/2019	10.34	Put	Bond Future	1,685.2800	1.6853	1,739.3300	1.7393	3.207	0	0	0
2019/02/12	R214	01/08/2019			Bond Future	9.9217	72.5841	9.9492	72.4013	0.277	0.0000	0.0000	0
2019/02/12	R214	01/08/2019	10.33	Call	Bond Future	4,343.1600	4.3432	4,214.9600	4.2150	(2.952)	0	0	0
2019/02/12	R214	01/08/2019	10.33	Put	Bond Future	1,704.7700	1.7048	1,759.3800	1.7594	3.203	0	0	0
2019/02/12	R214	01/08/2019	10.34	Call	Bond Future	4,386.2700	4.3863	4,257.5100	4.2575	(2.936)	0	0	0
2019/02/12	R214	01/08/2019	10.32	Call	Bond Future	4,300.0100	4.3000	4,172.3700	4.1724	(2.968)	0	0	0
2019/02/12	R214	01/08/2019	10.32	Put	Bond Future	1,724.3100	1.7243	1,779.4800	1.7795	3.200	0	0	0
2019/02/12	R248	07/02/2019			Bond Future	9.6900	94.9003	9.6900	94.9003	0.000	0.0000	0.0000	0
2019/02/12	R248	02/05/2019	9.90	Put	Bond Future	2,191.2500	2.1913	2,282.5900	2.2826	4.168	0	0	0
2019/02/12	R248	02/05/2019			Bond Future	9.8786	90.8773	9.9041	90.6583	0.258	0.0000	0.0000	109,119
2019/02/12	R248	02/05/2019	9.90	Call	Bond Future	2,374.9300	2.3749	2,247.2700	2.2473	(5.375)	0	0	0
2019/02/12	R248	02/05/2019	9.91	Call	Bond Future	2,420.7500	2.4207	2,291.7700	2.2918	(5.328)	0	0	0
2019/02/12	R248	02/05/2019	9.89	Put	Bond Future	2,231.6900	2.2317	2,324.3500	2.3244	4.152	0	0	0
2019/02/12	R248	02/05/2019	9.91	Put	Bond Future	2,151.3900	2.1514	2,241.4100	2.2414	4.184	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
2019/02/12	R248	02/05/2019	9.89	Call	Bond Future	2,329.5400	2.3295	2,203.2000	2.2032	(5.423)	0	0	0
2019/02/12	R248	01/08/2019	10.35	Call	Bond Future	5,499.4300	5.4994	5,364.2500	5.3642	(2.458)	0	0	0
2019/02/12	R248	01/08/2019	10.34	Put	Bond Future	2,128.5800	2.1286	2,183.2600	2.1833	2.569	0	0	0
2019/02/12	R248	01/08/2019			Bond Future	9.9372	92.5695	9.9595	92.3802	0.224	0.0000	0.0000	0
2019/02/12	R248	01/08/2019	10.36	Call	Bond Future	5,554.4400	5.5544	5,418.7000	5.4187	(2.444)	0	0	0
2019/02/12	R248	01/08/2019	10.36	Put	Bond Future	2,079.5100	2.0795	2,133.0400	2.1330	2.574	0	0	0
2019/02/12	R248	01/08/2019	10.35	Put	Bond Future	2,103.9100	2.1039	2,158.0000	2.1580	2.571	0	0	0
2019/02/12	R248	01/08/2019	10.34	Call	Bond Future	5,444.5700	5.4446	5,309.9800	5.3100	(2.472)	0	0	0

Total

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