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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/02/2019 TO 14/02/2019

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
2019/02/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	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
2019/02/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	2025	02/05/2019			Bond Future	135.7093	135.7093	135.4769	135.4769	(0.171)	0.0000	0.0000	691
2019/02/14	2025	01/08/2019			Bond Future	136.8616	136.8616	136.6244	136.6244	(0.173)	0.0000	0.0000	0
2019/02/14	2025	07/11/2019			Bond Future	139.8093	139.8093	139.5668	139.5668	(0.173)	0.0000	0.0000	0
2019/02/14	2029	02/05/2019			Bond Future	102.0971	102.0971	102.0920	102.0920	(0.005)	0.0000	0.0000	3,020
2019/02/14	2029	01/08/2019			Bond Future	104.0603	104.0603	104.0548	104.0548	(0.005)	0.0000	0.0000	0
2019/02/14	2029	07/11/2019			Bond Future	105.1937	105.1937	105.1879	105.1879	(0.005)	0.0000	0.0000	0
2019/02/14	2030	02/05/2019	9.41	Call	Bond Future	1,375.4800	1.3755	1,224.2500	1.2242	(10.995)	0	0	0
2019/02/14	2030	02/05/2019	8.90	Put	Bond Future	4,019.9500	4.0200	4,278.2100	4.2782	6.424	0	0	0
2019/02/14	2030	02/05/2019			Bond Future	9.4786	92.2715	9.5294	91.9574	0.535	0.0000	0.0000	47,530
2019/02/14	2030	02/05/2019	9.39	Call	Bond Future	1,316.4800	1.3165	1,169.2900	1.1693	(11.181)	0	0	0
2019/02/14	2030	02/05/2019	9.39	Put	Bond Future	1,868.4100	1.8684	2,035.3000	2.0353	8.932	0	0	0
2019/02/14	2030	02/05/2019	10.20	Call	Bond Future	4,702.4200	4.7024	4,432.5400	4.4325	(5.739)	0	0	0
2019/02/14	2030	02/05/2019	10.20	Put	Bond Future	372.5000	0.3725	416.7000	0.4167	11.866	0	0	3,000
2019/02/14	2030	02/05/2019	9.41	Put	Bond Future	1,802.4400	1.8024	1,965.2900	1.9653	9.035	0	0	0
2019/02/14	2030	02/05/2019	8.90	Call	Bond Future	333.0000	0.3330	277.1800	0.2772	(16.763)	0	0	3,000
2019/02/14	2030	02/05/2019	9.40	Call	Bond Future	1,345.8000	1.3458	1,196.5800	1.1966	(11.088)	0	0	3,000
2019/02/14	2030	02/05/2019	9.40	Put	Bond Future	1,835.2200	1.8352	2,000.0800	2.0001	8.983	0	0	0
2019/02/14	2030	01/08/2019	9.15	Put	Bond Future	3,710.0800	3.7101	3,917.4700	3.9175	5.590	0	0	0
2019/02/14	2030	01/08/2019	9.91	Put	Bond Future	1,491.8000	1.4918	1,599.4100	1.5994	7.213	0	0	0
2019/02/14	2030	01/08/2019			Bond Future	9.5471	90.0184	9.5998	89.6982	0.553	0.0000	0.0000	0
2019/02/14	2030	01/08/2019	8.35	Put	Bond Future	7,872.1900	7.8722	8,166.8100	8.1668	3.743	0	0	0
2019/02/14	2030	01/08/2019	8.35	Call	Bond Future	176.3500	0.1764	150.7200	0.1507	(14.534)	0	0	2,025
2019/02/14	2030	01/08/2019	9.92	Call	Bond Future	3,705.0100	3.7050	3,491.2600	3.4913	(5.769)	0	0	0
2019/02/14	2030	01/08/2019	9.90	Put	Bond Future	1,510.5000	1.5105	1,619.2200	1.6192	7.198	0	0	0
2019/02/14	2030	01/08/2019	9.15	Call	Bond Future	1,249.6100	1.2496	1,136.7500	1.1367	(9.032)	0	0	2,025
2019/02/14	2030	01/08/2019	9.91	Call	Bond Future	3,664.6200	3.6646	3,451.9800	3.4520	(5.803)	0	0	0
2019/02/14	2030	01/08/2019	9.92	Put	Bond Future	1,473.3200	1.4733	1,579.8200	1.5798	7.229	0	0	0
2019/02/14	2030	01/08/2019	9.90	Call	Bond Future	3,624.3900	3.6244	3,412.8600	3.4129	(5.836)	0	0	0
2019/02/14	2030	07/11/2019	9.49	Put	Bond Future	689.8500	0.6898	1,017.1200	1.0171	47.441	0	0	0
2019/02/14	2030	07/11/2019			Bond Future	9.6049	91.9358	9.6598	91.6086	0.572	0.0000	0.0000	0
2019/02/14	2030	07/11/2019	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	2030	07/11/2019	9.48	Put	Bond Future	750.2300	0.7502	1,077.5000	1.0775	43.623	0	0	0
2019/02/14	2030	07/11/2019	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	2030	07/11/2019	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	2030	07/11/2019	9.47	Put	Bond Future	810.6500	0.8106	1,137.9200	1.1379	40.371	0	0	0
2019/02/14	2032	02/05/2019	9.62	Put	Bond Future	2,032.4700	2.0325	2,209.4100	2.2094	8.706	0	0	0
2019/02/14	2032	02/05/2019	9.61	Call	Bond Future	1,475.1100	1.4751	1,314.3200	1.3143	(10.900)	0	0	0
2019/02/14	2032	02/05/2019			Bond Future	9.6977	90.2903	9.7484	89.9505	0.522	0.0000	0.0000	43,624
2019/02/14	2032	02/05/2019	9.62	Call	Bond Future	1,507.1200	1.5071	1,344.1900	1.3442	(10.811)	0	0	0
2019/02/14	2032	02/05/2019	9.61	Put	Bond Future	2,068.3500	2.0684	2,247.4300	2.2474	8.658	0	0	0
2019/02/14	2032	02/05/2019	9.63	Call	Bond Future	1,539.3600	1.5394	1,374.2900	1.3743	(10.723)	0	0	0

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2019/02/14	2032	02/05/2019	9.63	Put	Bond Future	1,996.9000	1.9969	2,171.7000	2.1717	8.754	0	0	0
2019/02/14	2032	01/08/2019	10.10	Call	Bond Future	3,894.9500	3.8950	3,668.0200	3.6680	(5.826)	0	0	0
2019/02/14	2032	01/08/2019	10.11	Put	Bond Future	1,682.4600	1.6825	1,800.8700	1.8009	7.038	0	0	0
2019/02/14	2032	01/08/2019			Bond Future	9.7634	92.0049	9.8159	91.6584	0.537	0.0000	0.0000	0
2019/02/14	2032	01/08/2019	10.10	Put	Bond Future	1,703.4700	1.7035	1,823.0800	1.8231	7.022	0	0	0
2019/02/14	2032	01/08/2019	10.11	Call	Bond Future	3,937.8900	3.9379	3,709.7600	3.7098	(5.793)	0	0	0
2019/02/14	2032	01/08/2019	10.09	Call	Bond Future	3,852.1800	3.8522	3,626.4600	3.6265	(5.860)	0	0	0
2019/02/14	2032	01/08/2019	10.09	Put	Bond Future	1,724.7200	1.7247	1,845.5400	1.8455	7.005	0	0	0
2019/02/14	2032	07/11/2019	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	2032	07/11/2019	9.70	Put	Bond Future	828.7700	0.8288	1,182.8300	1.1828	42.721	0	0	0
2019/02/14	2032	07/11/2019			Bond Future	9.8263	89.8007	9.8808	89.4466	0.554	0.0000	0.0000	0
2019/02/14	2032	07/11/2019	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	2032	07/11/2019	9.72	Put	Bond Future	696.8500	0.6969	1,050.9100	1.0509	50.809	0	0	0
2019/02/14	2032	07/11/2019	9.71	Put	Bond Future	762.7800	0.7628	1,116.8400	1.1168	46.417	0	0	0
2019/02/14	2032	07/11/2019	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	2033	02/05/2019			Bond Future	104.7563	104.7563	104.4361	104.4361	(0.306)	0.0000	0.0000	6,090
2019/02/14	2033	01/08/2019			Bond Future	106.7703	106.7703	106.4438	106.4438	(0.306)	0.0000	0.0000	0
2019/02/14	2033	07/11/2019			Bond Future	107.8859	107.8859	107.5520	107.5520	(0.309)	0.0000	0.0000	0
2019/02/14	2037	02/05/2019	9.81	Put	Bond Future	2,473.7300	2.4737	2,680.4900	2.6805	8.358	0	0	0
2019/02/14	2037	02/05/2019			Bond Future	9.9327	90.3896	9.9832	90.0112	0.509	0.0000	0.0000	58,355
2019/02/14	2037	02/05/2019	9.80	Call	Bond Future	1,511.0500	1.5110	1,341.8300	1.3418	(11.199)	0	0	0
2019/02/14	2037	02/05/2019	9.80	Put	Bond Future	2,516.1800	2.5162	2,725.3200	2.7253	8.312	0	0	0
2019/02/14	2037	02/05/2019	9.81	Call	Bond Future	1,544.9700	1.5450	1,373.3700	1.3734	(11.107)	0	0	0
2019/02/14	2037	02/05/2019	9.79	Call	Bond Future	1,477.7200	1.4777	1,310.8800	1.3109	(11.290)	0	0	0
2019/02/14	2037	02/05/2019	9.79	Put	Bond Future	2,559.3200	2.5593	2,770.8400	2.7708	8.265	0	0	0
2019/02/14	2037	01/08/2019	10.31	Call	Bond Future	4,244.3300	4.2443	3,994.9000	3.9949	(5.877)	0	0	0
2019/02/14	2037	01/08/2019			Bond Future	10.0012	87.8504	10.0534	87.4647	0.522	0.0000	0.0000	0
2019/02/14	2037	01/08/2019	10.29	Call	Bond Future	4,151.4500	4.1514	3,904.7400	3.9047	(5.943)	0	0	0
2019/02/14	2037	01/08/2019	10.29	Put	Bond Future	2,050.6000	2.0506	2,189.6500	2.1897	6.781	0	0	0
2019/02/14	2037	01/08/2019	10.31	Put	Bond Future	2,000.8800	2.0009	2,137.2100	2.1372	6.814	0	0	0
2019/02/14	2037	01/08/2019	10.30	Call	Bond Future	4,197.7900	4.1978	3,949.7200	3.9497	(5.910)	0	0	0
2019/02/14	2037	01/08/2019	10.30	Put	Bond Future	2,025.6000	2.0256	2,163.2900	2.1633	6.797	0	0	0
2019/02/14	2037	07/11/2019	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	2037	07/11/2019			Bond Future	10.0613	89.7218	10.1153	89.3277	0.537	0.0000	0.0000	0
2019/02/14	2037	07/11/2019	9.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	2037	07/11/2019	9.95	Put	Bond Future	820.2400	0.8202	1,214.4200	1.2144	48.057	0	0	0
2019/02/14	2037	07/11/2019	9.97	Put	Bond Future	671.9500	0.6719	1,066.1300	1.0661	58.662	0	0	0
2019/02/14	2037	07/11/2019	9.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	2037	07/11/2019	9.96	Put	Bond Future	746.0500	0.7461	1,140.2300	1.1402	52.836	0	0	0
2019/02/14	2038	02/05/2019			Bond Future	123.6003	123.6003	123.1341	123.1341	(0.377)	0.0000	0.0000	10,004
2019/02/14	2038	01/08/2019			Bond Future	124.3378	124.3378	123.8620	123.8620	(0.383)	0.0000	0.0000	0
2019/02/14	2038	07/11/2019			Bond Future	127.0159	127.0159	126.5297	126.5297	(0.383)	0.0000	0.0000	0
2019/02/14	2040	02/05/2019	9.89	Call	Bond Future	1,631.1500	1.6312	1,446.6300	1.4466	(11.312)	0	0	0
2019/02/14	2040	02/05/2019	9.88	Put	Bond Future	2,630.0200	2.6300	2,854.2900	2.8543	8.527	0	0	0

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2019/02/14	2040	02/05/2019	9.60	Call	Bond Future	753.5700	0.7536	643.8900	0.6439	(14.555)	0	0	1,150
2019/02/14	2040	02/05/2019			Bond Future	10.0072	93.6234	10.0577	93.2172	0.505	0.0000	0.0000	25,658
2019/02/14	2040	02/05/2019	9.90	Call	Bond Future	1,668.0900	1.6681	1,480.9700	1.4810	(11.218)	0	0	0
2019/02/14	2040	02/05/2019	9.90	Put	Bond Future	2,539.4100	2.5394	2,758.4700	2.7585	8.626	0	0	0
2019/02/14	2040	02/05/2019	10.20	Put	Bond Future	1,444.7200	1.4447	1,589.8900	1.5899	10.048	0	0	0
2019/02/14	2040	02/05/2019	10.20	Call	Bond Future	2,978.6600	2.9787	2,717.6500	2.7176	(8.763)	0	0	1,150
2019/02/14	2040	02/05/2019	9.60	Put	Bond Future	4,135.0000	4.1350	4,431.5000	4.4315	7.170	0	0	0
2019/02/14	2040	02/05/2019	9.89	Put	Bond Future	2,584.4200	2.5844	2,806.0800	2.8061	8.577	0	0	0
2019/02/14	2040	02/05/2019	9.88	Call	Bond Future	1,594.6800	1.5947	1,412.7700	1.4128	(11.407)	0	0	0
2019/02/14	2040	01/08/2019	10.36	Call	Bond Future	4,460.6300	4.4606	4,196.4300	4.1964	(5.923)	0	0	0
2019/02/14	2040	01/08/2019	10.37	Put	Bond Future	2,212.1400	2.2121	2,360.5000	2.3605	6.707	0	0	0
2019/02/14	2040	01/08/2019			Bond Future	10.0753	90.8953	10.1275	90.4813	0.518	0.0000	0.0000	0
2019/02/14	2040	01/08/2019	10.36	Put	Bond Future	2,239.3200	2.2393	2,389.1400	2.3891	6.690	0	0	0
2019/02/14	2040	01/08/2019	10.37	Call	Bond Future	4,509.9000	4.5099	4,244.2400	4.2442	(5.891)	0	0	0
2019/02/14	2040	01/08/2019	10.38	Call	Bond Future	4,559.5900	4.5596	4,292.4900	4.2925	(5.858)	0	0	0
2019/02/14	2040	01/08/2019	10.38	Put	Bond Future	2,185.5000	2.1855	2,332.4200	2.3324	6.722	0	0	0
2019/02/14	2040	07/11/2019	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	2040	07/11/2019	10.04	Put	Bond Future	755.6900	0.7557	1,178.7000	1.1787	55.977	0	0	0
2019/02/14	2040	07/11/2019			Bond Future	10.1354	92.8316	10.1894	92.4085	0.532	0.0000	0.0000	0
2019/02/14	2040	07/11/2019	10.03	Put	Bond Future	835.4900	0.8355	1,258.5000	1.2585	50.630	0	0	0
2019/02/14	2040	07/11/2019	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	2040	07/11/2019	10.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	2040	07/11/2019	10.05	Put	Bond Future	676.0100	0.6760	1,099.0200	1.0990	62.575	0	0	0
2019/02/14	2044	02/05/2019	9.90	Call	Bond Future	1,617.1900	1.6172	1,432.7800	1.4328	(11.403)	0	0	0
2019/02/14	2044	02/05/2019			Bond Future	10.0299	90.6673	10.0804	90.2548	0.504	0.0000	0.0000	35,126
2019/02/14	2044	02/05/2019	9.90	Put	Bond Future	2,692.1700	2.6922	2,920.2100	2.9202	8.470	0	0	0
2019/02/14	2044	02/05/2019	9.91	Call	Bond Future	1,654.2000	1.6542	1,467.1400	1.4671	(11.308)	0	0	0
2019/02/14	2044	02/05/2019	9.92	Put	Bond Future	2,599.4900	2.5995	2,822.2400	2.8222	8.569	0	0	0
2019/02/14	2044	02/05/2019	9.91	Put	Bond Future	2,645.6100	2.6456	2,871.0000	2.8710	8.519	0	0	0
2019/02/14	2044	02/05/2019	9.92	Call	Bond Future	1,691.5100	1.6915	1,501.8100	1.5018	(11.215)	0	0	0
2019/02/14	2044	01/08/2019	9.86	Put	Bond Future	4,251.0300	4.2510	4,489.6100	4.4896	5.612	0	0	0
2019/02/14	2044	01/08/2019	10.53	Call	Bond Future	5,309.4500	5.3095	5,019.9000	5.0199	(5.453)	0	0	0
2019/02/14	2044	01/08/2019	10.40	Put	Bond Future	2,231.1900	2.2312	2,380.1800	2.3802	6.678	0	0	0
2019/02/14	2044	01/08/2019			Bond Future	10.0953	88.0082	10.1475	87.5877	0.517	0.0000	0.0000	0
2019/02/14	2044	01/08/2019	10.39	Call	Bond Future	4,590.0500	4.5900	4,319.9900	4.3200	(5.884)	0	0	0
2019/02/14	2044	01/08/2019	10.39	Put	Bond Future	2,258.4600	2.2585	2,408.9000	2.4089	6.661	0	0	0
2019/02/14	2044	01/08/2019	9.86	Call	Bond Future	2,310.8000	2.3108	2,128.8800	2.1289	(7.873)	0	0	100
2019/02/14	2044	01/08/2019	10.53	Put	Bond Future	1,906.5400	1.9065	2,037.4900	2.0375	6.868	0	0	100
2019/02/14	2044	01/08/2019	10.40	Call	Bond Future	4,640.0600	4.6401	4,368.5500	4.3686	(5.851)	0	0	0
2019/02/14	2044	01/08/2019	9.36	Put	Bond Future	7,194.7700	7.1948	7,521.0400	7.5210	4.535	0	0	0
2019/02/14	2044	01/08/2019	9.36	Call	Bond Future	886.5400	0.8865	792.3100	0.7923	(10.629)	0	0	100
2019/02/14	2044	01/08/2019	10.38	Call	Bond Future	4,539.9900	4.5400	4,271.4000	4.2714	(5.916)	0	0	0
2019/02/14	2044	01/08/2019	10.38	Put	Bond Future	2,285.8100	2.2858	2,437.7200	2.4377	6.646	0	0	0
2019/02/14	2044	07/11/2019	10.07	Put	Bond Future	669.1700	0.6692	1,098.8300	1.0988	64.208	0	0	0
2019/02/14	2044	07/11/2019			Bond Future	10.1530	89.8830	10.2069	89.4534	0.531	0.0000	0.0000	0
2019/02/14	2044	07/11/2019	10.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	2044	07/11/2019	10.06	Put	Bond Future	750.3600	0.7504	1,180.0200	1.1800	57.261	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
2019/02/14	2044	07/11/2019	10.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	2044	07/11/2019	10.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	2044	07/11/2019	10.05	Put	Bond Future	831.6700	0.8317	1,261.3300	1.2613	51.662	0	0	0
2019/02/14	2046	02/05/2019			Bond Future	116.3314	116.3314	115.4483	115.4483	(0.759)	0.0000	0.0000	12,517
2019/02/14	2046	01/08/2019			Bond Future	118.5683	118.5683	117.6679	117.6679	(0.759)	0.0000	0.0000	0
2019/02/14	2046	07/11/2019			Bond Future	119.3813	119.3813	118.4614	118.4614	(0.771)	0.0000	0.0000	0
2019/02/14	2050	02/05/2019			Bond Future	122.2054	122.2054	121.1894	121.1894	(0.831)	0.0000	0.0000	10,644
2019/02/14	2050	01/08/2019			Bond Future	122.7372	122.7372	121.7015	121.7015	(0.844)	0.0000	0.0000	0
2019/02/14	2050	07/11/2019			Bond Future	125.3808	125.3808	124.3224	124.3224	(0.844)	0.0000	0.0000	0
2019/02/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	AL37	02/05/2019			Index Future	625.5960	625.5960	624.7650	624.7650	(0.133)	0.0000	0.0000	0
2019/02/14	AL37	01/08/2019			Index Future	637.4730	637.4730	636.6250	636.6250	(0.133)	0.0000	0.0000	0
2019/02/14	AL37	07/11/2019			Index Future	651.0420	651.0420	650.1740	650.1740	(0.133)	0.0000	0.0000	0
2019/02/14	AL7T	02/05/2019			Index Future	718.0100	718.0100	715.9680	715.9680	(0.284)	0.0000	0.0000	0
2019/02/14	AL7T	01/08/2019			Index Future	731.6420	731.6420	729.5600	729.5600	(0.285)	0.0000	0.0000	0
2019/02/14	AL7T	07/11/2019			Index Future	747.2150	747.2150	745.0870	745.0870	(0.285)	0.0000	0.0000	0
2019/02/14	ALBI	02/05/2019			Index Future	648.8260	648.8260	646.5850	646.5850	(0.345)	0.0000	0.0000	903
2019/02/14	ALBI	01/08/2019			Index Future	661.1450	661.1450	658.8590	658.8590	(0.346)	0.0000	0.0000	0
2019/02/14	ALBI	07/11/2019			Index Future	675.2170	675.2170	672.8810	672.8810	(0.346)	0.0000	0.0000	0
2019/02/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	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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2019/02/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/14	ES33	02/05/2019			Bond Future	11.1436	75.2555	11.1937	74.9702	0.450	0.0000	0.0000	350
2019/02/14	ES33	01/08/2019			Bond Future	11.2528	76.6844	11.3048	76.3935	0.462	0.0000	0.0000	0
2019/02/14	ES33	07/11/2019			Bond Future	11.3666	74.5204	11.4207	74.2232	0.476	0.0000	0.0000	0
2019/02/14	ES42	02/05/2019			Bond Future	11.3992	76.8318	11.4443	76.5413	0.396	0.0000	0.0000	4,919
2019/02/14	ES42	01/08/2019			Bond Future	11.5065	78.2911	11.5533	77.9949	0.406	0.0000	0.0000	0
2019/02/14	ES42	07/11/2019			Bond Future	11.6187	75.6917	11.6673	75.3891	0.418	0.0000	0.0000	0
2019/02/14	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	GOVI	02/05/2019	647.88	Put	GOVI	57,880.0000	5.7880	81,080.0000	8.1080	40.083	0	0	0
2019/02/14	GOVI	02/05/2019	647.86	Put	GOVI	57,680.0000	5.7680	80,880.0000	8.0880	40.222	0	0	0
2019/02/14	GOVI	02/05/2019			GOVI	642.0920	642.0920	639.7720	639.7720	(0.361)	0.0000	0.0000	441
2019/02/14	GOVI	02/05/2019	647.87	Put	GOVI	57,780.0000	5.7780	80,980.0000	8.0980	40.152	0	0	0
2019/02/14	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	GOVI	01/08/2019	638.68	Call	GOVI	156,030.0000	15.6030	132,370.0000	13.2370	(15.164)	0	0	0
2019/02/14	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	GOVI	01/08/2019			GOVI	654.2830	654.2830	651.9170	651.9170	(0.362)	0.0000	0.0000	0
2019/02/14	GOVI	01/08/2019	638.69	Call	GOVI	155,930.0000	15.5930	132,270.0000	13.2270	(15.173)	0	0	0
2019/02/14	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	GOVI	01/08/2019	638.67	Call	GOVI	156,130.0000	15.6130	132,470.0000	13.2470	(15.154)	0	0	0
2019/02/14	GOVI	07/11/2019	672.90	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	GOVI	07/11/2019			GOVI	668.2090	668.2090	665.7920	665.7920	(0.362)	0.0000	0.0000	0
2019/02/14	GOVI	07/11/2019	672.90	Put	GOVI	46,910.0000	4.6910	71,080.0000	7.1080	51.524	0	0	0
2019/02/14	GOVI	07/11/2019	672.91	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	GOVI	07/11/2019	672.92	Put	GOVI	47,110.0000	4.7110	71,280.0000	7.1280	51.305	0	0	0
2019/02/14	GOVI	07/11/2019	672.91	Put	GOVI	47,010.0000	4.7010	71,180.0000	7.1180	51.415	0	0	0
2019/02/14	GOVI	07/11/2019	672.92	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/14	IGOV	02/05/2019			Index Future	260.5790	260.5790	259.8130	259.8130	(0.294)	0.0000	0.0000	737
2019/02/14	IGOV	01/08/2019			Index Future	265.5890	265.5890	264.8080	264.8080	(0.294)	0.0000	0.0000	0
2019/02/14	IGOV	07/11/2019			Index Future	271.3080	271.3080	270.5100	270.5100	(0.294)	0.0000	0.0000	0
2019/02/14	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/14	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/14	IS01	19/09/2019			Interest Rate Swap	99.8800	99.8800	99.8900	99.8900	0.010	0.0000	0.0000	0
2019/02/14	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/14	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/14	IS02	20/09/2019			Interest Rate Swap	101.8800	101.8800	101.8800	101.8800	0.000	0.0000	0.0000	0
2019/02/14	IS02	20/12/2019			Interest Rate Swap	102.8300	102.8300	102.8400	102.8400	0.010	0.0000	0.0000	0
2019/02/14	IS02	23/03/2020			Interest Rate Swap	98.8400	98.8400	98.8700	98.8700	0.030	0.0000	0.0000	0
2019/02/14	IS02	22/06/2020			Interest Rate Swap	102.4100	102.4100	102.4600	102.4600	0.049	0.0000	0.0000	0

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2019/02/14	IS02	21/09/2020			Interest Rate Swap	99.4000	99.4000	99.4700	99.4700	0.070	0.0000	0.0000	0
2019/02/14	IS05	17/12/2020			Interest Rate Swap	96.1900	96.1900	96.2800	96.2800	0.094	0.0000	0.0000	0
2019/02/14	IS05	16/03/2021			Interest Rate Swap	95.3500	95.3500	95.4700	95.4700	0.126	0.0000	0.0000	0
2019/02/14	IS05	15/06/2021			Interest Rate Swap	94.4900	94.4900	94.6200	94.6200	0.138	0.0000	0.0000	0
2019/02/14	IS05	21/09/2021			Interest Rate Swap	94.6100	94.6100	94.7500	94.7500	0.148	0.0000	0.0000	0
2019/02/14	IS05	21/12/2021			Interest Rate Swap	96.7700	96.7700	96.9200	96.9200	0.155	0.0000	0.0000	51
2019/02/14	IS05	15/03/2022			Interest Rate Swap	96.8700	96.8700	97.0300	97.0300	0.165	0.0000	0.0000	0
2019/02/14	IS05	21/06/2022			Interest Rate Swap	98.0300	98.0300	98.2000	98.2000	0.173	0.0000	0.0000	0
2019/02/14	IS05	20/09/2022			Interest Rate Swap	101.9300	101.9300	102.1100	102.1100	0.177	0.0000	0.0000	0
2019/02/14	IS05	20/12/2022			Interest Rate Swap	103.1600	103.1600	103.3500	103.3500	0.184	0.0000	0.0000	0
2019/02/14	IS05	22/03/2023			Interest Rate Swap	96.4900	96.4900	96.7000	96.7000	0.218	0.0000	0.0000	0
2019/02/14	IS05	20/06/2023			Interest Rate Swap	102.5200	102.5200	102.7400	102.7400	0.215	0.0000	0.0000	0
2019/02/14	IS05	19/09/2023			Interest Rate Swap	97.9800	97.9800	98.2200	98.2200	0.245	0.0000	0.0000	0
2019/02/14	IS10	17/12/2025			Interest Rate Swap	94.5800	94.5800	94.9000	94.9000	0.338	0.0000	0.0000	0
2019/02/14	IS10	16/03/2026			Interest Rate Swap	91.5600	91.5600	91.9100	91.9100	0.382	0.0000	0.0000	0
2019/02/14	IS10	15/06/2026			Interest Rate Swap	90.3000	90.3000	90.6600	90.6600	0.399	0.0000	0.0000	0
2019/02/14	IS10	21/09/2026			Interest Rate Swap	92.4600	92.4600	92.8400	92.8400	0.411	0.0000	0.0000	0
2019/02/14	IS10	21/12/2026			Interest Rate Swap	96.2800	96.2800	96.6700	96.6700	0.405	0.0000	0.0000	0
2019/02/14	IS10	15/03/2027			Interest Rate Swap	94.8500	94.8500	95.2600	95.2600	0.432	0.0000	0.0000	0
2019/02/14	IS10	21/06/2027			Interest Rate Swap	96.9500	96.9500	97.3700	97.3700	0.433	0.0000	0.0000	0
2019/02/14	IS10	20/09/2027			Interest Rate Swap	102.4500	102.4500	102.8700	102.8700	0.410	0.0000	0.0000	0
2019/02/14	IS10	20/12/2027			Interest Rate Swap	102.8300	102.8300	103.2600	103.2600	0.418	0.0000	0.0000	0
2019/02/14	IS10	22/03/2028			Interest Rate Swap	96.3300	96.3300	96.7900	96.7900	0.478	0.0000	0.0000	0
2019/02/14	IS10	20/06/2028			Interest Rate Swap	103.5500	103.5500	104.0100	104.0100	0.444	0.0000	0.0000	0
2019/02/14	IS10	19/09/2028			Interest Rate Swap	97.1000	97.1000	97.5800	97.5800	0.494	0.0000	0.0000	0
2019/02/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/14	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/14	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/14	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/14	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/02/14	R023	02/05/2019	8.45	Call	Bond Future	1,595.5700	1.5956	1,485.6300	1.4856	(6.890)	0	0	0
2019/02/14	R023	02/05/2019	8.44	Put	Bond Future	191.6600	0.1917	217.2700	0.2173	13.362	0	0	0
2019/02/14	R023	02/05/2019			Bond Future	8.0083	100.5793	8.0503	100.4444	0.524	0.0000	0.0000	69,199
2019/02/14	R023	02/05/2019	8.46	Call	Bond Future	1,622.2800	1.6223	1,511.7400	1.5117	(6.814)	0	0	0
2019/02/14	R023	02/05/2019	8.46	Put	Bond Future	181.7200	0.1817	206.1000	0.2061	13.416	0	0	0
2019/02/14	R023	02/05/2019	8.45	Put	Bond Future	186.6300	0.1866	211.6100	0.2116	13.385	0	0	0
2019/02/14	R023	02/05/2019	8.44	Call	Bond Future	1,568.9800	1.5690	1,459.6700	1.4597	(6.967)	0	0	0
2019/02/14	R023	01/08/2019	8.95	Call	Bond Future	3,018.1800	3.0182	2,902.3000	2.9023	(3.839)	0	0	0
2019/02/14	R023	01/08/2019			Bond Future	8.0289	102.4889	8.0743	102.3512	0.566	0.0000	0.0000	0
2019/02/14	R023	01/08/2019	8.93	Call	Bond Future	2,966.1000	2.9661	2,850.7600	2.8508	(3.889)	0	0	0
2019/02/14	R023	01/08/2019	8.93	Put	Bond Future	276.9600	0.2770	299.3200	0.2993	8.073	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
2019/02/14	R023	01/08/2019	8.95	Put	Bond Future	270.3800	0.2704	292.2000	0.2922	8.070	0	0	0
2019/02/14	R023	01/08/2019	8.94	Call	Bond Future	2,992.1200	2.9921	2,876.5100	2.8765	(3.864)	0	0	0
2019/02/14	R023	01/08/2019	8.94	Put	Bond Future	273.6500	0.2736	295.7400	0.2957	8.072	0	0	0
2019/02/14	R023	07/11/2019	7.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R023	07/11/2019			Bond Future	8.0343	100.7350	8.0840	100.5941	0.619	0.0000	0.0000	0
2019/02/14	R023	07/11/2019	7.98	Put	Bond Future	154.0200	0.1540	294.8600	0.2949	91.443	0	0	0
2019/02/14	R023	07/11/2019	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R023	07/11/2019	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R023	07/11/2019	8.00	Put	Bond Future	97.2200	0.0972	238.0600	0.2381	144.867	0	0	0
2019/02/14	R023	07/11/2019	7.99	Put	Bond Future	125.6200	0.1256	266.4600	0.2665	112.116	0	0	0
2019/02/14	R035	02/05/2019	9.74	Put	Bond Future	2,372.0100	2.3720	2,575.8500	2.5758	8.594	0	0	0
2019/02/14	R035	02/05/2019			Bond Future	9.8497	93.8826	9.9002	93.5059	0.513	0.0000	0.0000	76,709
2019/02/14	R035	02/05/2019	9.74	Call	Bond Future	1,546.5800	1.5466	1,373.6900	1.3737	(11.179)	0	0	0
2019/02/14	R035	02/05/2019	9.75	Call	Bond Future	1,581.0100	1.5810	1,405.7200	1.4057	(11.087)	0	0	0
2019/02/14	R035	02/05/2019	9.75	Put	Bond Future	2,330.7200	2.3307	2,532.1600	2.5322	8.643	0	0	0
2019/02/14	R035	02/05/2019	9.73	Call	Bond Future	1,512.5800	1.5126	1,342.0900	1.3421	(11.271)	0	0	0
2019/02/14	R035	02/05/2019	9.73	Put	Bond Future	2,413.8200	2.4138	2,620.0600	2.6201	8.544	0	0	0
2019/02/14	R035	01/08/2019	10.23	Call	Bond Future	4,301.3900	4.3014	4,052.9200	4.0529	(5.777)	0	0	0
2019/02/14	R035	01/08/2019	10.22	Put	Bond Future	2,039.1700	2.0392	2,176.1700	2.1762	6.718	0	0	0
2019/02/14	R035	01/08/2019			Bond Future	9.9140	95.6651	9.9663	95.2809	0.527	0.0000	0.0000	0
2019/02/14	R035	01/08/2019	10.24	Call	Bond Future	4,348.0000	4.3480	4,098.2000	4.0982	(5.745)	0	0	0
2019/02/14	R035	01/08/2019	10.24	Put	Bond Future	1,990.4100	1.9904	2,124.7500	2.1247	6.749	0	0	0
2019/02/14	R035	01/08/2019	10.23	Put	Bond Future	2,014.7800	2.0148	2,150.4500	2.1504	6.734	0	0	0
2019/02/14	R035	01/08/2019	10.22	Call	Bond Future	4,254.7100	4.2547	4,007.5700	4.0076	(5.809)	0	0	0
2019/02/14	R035	07/11/2019	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R035	07/11/2019	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R035	07/11/2019	9.87	Put	Bond Future	797.2900	0.7973	1,189.7400	1.1897	49.223	0	0	0
2019/02/14	R035	07/11/2019			Bond Future	9.9790	93.1946	10.0331	92.8022	0.543	0.0000	0.0000	0
2019/02/14	R035	07/11/2019	9.89	Put	Bond Future	650.2100	0.6502	1,042.6600	1.0427	60.357	0	0	0
2019/02/14	R035	07/11/2019	9.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R035	07/11/2019	9.88	Put	Bond Future	723.7100	0.7237	1,116.1600	1.1162	54.228	0	0	0
2019/02/14	R186	02/05/2019	9.02	Call	Bond Future	1,606.2200	1.6062	1,439.3300	1.4393	(10.390)	0	0	0
2019/02/14	R186	02/05/2019	9.01	Put	Bond Future	1,203.2100	1.2032	1,331.7600	1.3318	10.684	0	0	0
2019/02/14	R186	02/05/2019	10.07	Call	Bond Future	6,295.0200	6.2950	6,014.4100	6.0144	(4.458)	0	0	0
2019/02/14	R186	02/05/2019	9.96	Put	Bond Future	119.5800	0.1196	137.4600	0.1375	14.952	0	0	90
2019/02/14	R186	02/05/2019	9.75	Call	Bond Future	4,722.7700	4.7228	4,460.6500	4.4606	(5.550)	0	0	0
2019/02/14	R186	02/05/2019	9.25	Put	Bond Future	724.0800	0.7241	810.4500	0.8105	11.928	0	0	0
2019/02/14	R186	02/05/2019	8.65	Put	Bond Future	2,367.5300	2.3675	2,567.2400	2.5672	8.435	0	0	0
2019/02/14	R186	02/05/2019			Bond Future	8.9454	112.3912	8.9966	112.0977	0.573	0.0000	0.0000	70,072
2019/02/14	R186	02/05/2019	9.03	Call	Bond Future	1,639.6600	1.6397	1,470.8500	1.4709	(10.295)	0	0	0
2019/02/14	R186	02/05/2019	9.03	Put	Bond Future	1,155.3200	1.1553	1,280.0300	1.2800	10.794	0	0	0
2019/02/14	R186	02/05/2019	8.65	Call	Bond Future	654.8500	0.6548	561.0400	0.5610	(14.325)	0	0	3,250
2019/02/14	R186	02/05/2019	9.02	Put	Bond Future	1,178.9700	1.1790	1,305.6000	1.3056	10.741	0	0	0
2019/02/14	R186	02/05/2019	9.01	Call	Bond Future	1,573.3400	1.5733	1,408.3700	1.4084	(10.485)	0	0	0
2019/02/14	R186	02/05/2019	9.30	Call	Bond Future	2,659.6600	2.6597	2,444.9700	2.4450	(8.072)	0	0	200
2019/02/14	R186	02/05/2019	10.07	Put	Bond Future	82.6900	0.0827	95.6000	0.0956	15.613	0	0	200

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2019/02/14	R186	02/05/2019	9.96	Call	Bond Future	5,745.1400	5.7451	5,469.5000	5.4695	(4.798)	0	0	0
2019/02/14	R186	02/05/2019	9.20	Put	Bond Future	807.9100	0.8079	902.2900	0.9023	11.682	0	0	0
2019/02/14	R186	02/05/2019	9.75	Put	Bond Future	229.7000	0.2297	261.1000	0.2611	13.670	0	0	7,000
2019/02/14	R186	02/05/2019	10.02	Put	Bond Future	98.0200	0.0980	113.0200	0.1130	15.303	0	0	3,250
2019/02/14	R186	02/05/2019	9.25	Call	Bond Future	2,454.3700	2.4544	2,247.2200	2.2472	(8.440)	0	0	3,250
2019/02/14	R186	02/05/2019	8.90	Call	Bond Future	1,240.6000	1.2406	1,097.3000	1.0973	(11.551)	0	0	0
2019/02/14	R186	02/05/2019	8.70	Put	Bond Future	2,173.0400	2.1730	2,363.1800	2.3632	8.750	0	0	0
2019/02/14	R186	02/05/2019	8.70	Call	Bond Future	752.7400	0.7527	649.3600	0.6494	(13.734)	0	0	200
2019/02/14	R186	02/05/2019	9.30	Put	Bond Future	648.8100	0.6488	727.6400	0.7276	12.150	0	0	0
2019/02/14	R186	02/05/2019	9.20	Call	Bond Future	2,256.6800	2.2567	2,057.5400	2.0575	(8.824)	0	0	90
2019/02/14	R186	02/05/2019	8.62	Put	Bond Future	2,489.0300	2.4890	2,694.3400	2.6943	8.249	0	0	0
2019/02/14	R186	02/05/2019	8.62	Call	Bond Future	600.4400	0.6004	512.2300	0.5122	(14.691)	0	0	90
2019/02/14	R186	02/05/2019	8.50	Put	Bond Future	3,009.7900	3.0098	3,236.1500	3.2362	7.521	0	0	0
2019/02/14	R186	02/05/2019	8.50	Call	Bond Future	413.9000	0.4139	346.7400	0.3467	(16.226)	0	0	7,000
2019/02/14	R186	02/05/2019	9.00	Put	Bond Future	1,227.6300	1.2276	1,358.1100	1.3581	10.629	0	0	7,500
2019/02/14	R186	02/05/2019	9.00	Call	Bond Future	1,540.6000	1.5406	1,377.5600	1.3776	(10.583)	0	0	7,000
2019/02/14	R186	02/05/2019	10.02	Call	Bond Future	6,044.1800	6.0442	5,765.6600	5.7657	(4.608)	0	0	0
2019/02/14	R186	02/05/2019	8.80	Put	Bond Future	1,815.9200	1.8159	1,986.2600	1.9863	9.380	0	0	0
2019/02/14	R186	02/05/2019	8.80	Call	Bond Future	977.3600	0.9774	854.1800	0.8542	(12.603)	0	0	7,500
2019/02/14	R186	02/05/2019	9.05	Call	Bond Future	1,707.5400	1.7075	1,534.9400	1.5349	(10.108)	0	0	0
2019/02/14	R186	02/05/2019	9.05	Put	Bond Future	1,109.1600	1.1092	1,230.0800	1.2301	10.902	0	0	3,250
2019/02/14	R186	02/05/2019	8.90	Put	Bond Future	1,501.4100	1.5014	1,651.6300	1.6516	10.005	0	0	4,250
2019/02/14	R186	01/08/2019	10.08	Put	Bond Future	484.7600	0.4848	527.9200	0.5279	8.903	0	0	6,000
2019/02/14	R186	01/08/2019	9.54	Call	Bond Future	3,930.6400	3.9306	3,713.9800	3.7140	(5.512)	0	0	0
2019/02/14	R186	01/08/2019			Bond Future	9.0057	109.2251	9.0595	108.9257	0.597	0.0000	0.0000	0
2019/02/14	R186	01/08/2019	8.30	Put	Bond Future	4,541.2200	4.5412	4,779.1900	4.7792	5.240	0	0	0
2019/02/14	R186	01/08/2019	8.30	Call	Bond Future	511.6600	0.5117	450.2900	0.4503	(11.994)	0	0	6,000
2019/02/14	R186	01/08/2019	9.05	Put	Bond Future	1,911.1800	1.9112	2,049.7900	2.0498	7.253	0	0	0
2019/02/14	R186	01/08/2019	9.05	Call	Bond Future	2,157.8300	2.1578	1,997.1000	1.9971	(7.449)	0	0	6,000
2019/02/14	R186	01/08/2019	9.52	Call	Bond Future	3,849.3400	3.8493	3,634.5600	3.6346	(5.580)	0	0	0
2019/02/14	R186	01/08/2019	9.52	Put	Bond Future	1,030.3700	1.0304	1,114.9300	1.1149	8.207	0	0	0
2019/02/14	R186	01/08/2019	10.08	Call	Bond Future	6,265.2800	6.2653	6,009.1000	6.0091	(4.089)	0	0	0
2019/02/14	R186	01/08/2019	9.54	Put	Bond Future	1,003.9900	1.0040	1,086.6700	1.0867	8.235	0	0	0
2019/02/14	R186	01/08/2019	9.53	Call	Bond Future	3,889.9300	3.8899	3,674.2000	3.6742	(5.546)	0	0	0
2019/02/14	R186	01/08/2019	9.53	Put	Bond Future	1,017.1000	1.0171	1,100.7100	1.1007	8.220	0	0	0
2019/02/14	R186	07/11/2019	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R186	07/11/2019			Bond Future	9.0575	111.5513	9.1143	111.2453	0.626	0.0000	0.0000	0
2019/02/14	R186	07/11/2019	8.94	Put	Bond Future	637.6400	0.6376	943.6100	0.9436	47.985	0	0	0
2019/02/14	R186	07/11/2019	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R186	07/11/2019	8.96	Put	Bond Future	528.8000	0.5288	834.7700	0.8348	57.861	0	0	0
2019/02/14	R186	07/11/2019	8.95	Put	Bond Future	583.2100	0.5832	889.1800	0.8892	52.463	0	0	0
2019/02/14	R186	07/11/2019	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R197	02/05/2019			Bond Future	304.9805	304.9805	304.5780	304.5780	(0.132)	0.0000	0.0000	2,350
2019/02/14	R197	01/08/2019			Bond Future	303.2884	303.2884	302.8774	302.8774	(0.135)	0.0000	0.0000	0
2019/02/14	R197	07/11/2019			Bond Future	309.8211	309.8211	309.4008	309.4008	(0.136)	0.0000	0.0000	0
2019/02/14	R202	02/05/2019			Bond Future	237.6445	237.6445	237.3598	237.3598	(0.120)	0.0000	0.0000	8,966

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2019/02/14	R202	01/08/2019			Bond Future	238.2003	238.2003	237.9096	237.9096	(0.122)	0.0000	0.0000	0
2019/02/14	R202	07/11/2019			Bond Future	243.3307	243.3307	243.0333	243.0333	(0.122)	0.0000	0.0000	0
2019/02/14	R207	02/05/2019	7.63	Call	Bond Future	773.8100	0.7738	763.3300	0.7633	(1.354)	0	0	0
2019/02/14	R207	02/05/2019			Bond Future	6.4674	102.7499	6.4830	102.7394	0.242	0.0000	0.0000	6,918
2019/02/14	R207	02/05/2019	7.61	Call	Bond Future	760.5800	0.7606	750.1000	0.7501	(1.378)	0	0	0
2019/02/14	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R207	02/05/2019	7.62	Call	Bond Future	767.2000	0.7672	756.7200	0.7567	(1.366)	0	0	0
2019/02/14	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R207	01/08/2019	7.34	Put	Bond Future	0.1600	0.0002	0.1800	0.0002	12.500	0	0	0
2019/02/14	R207	01/08/2019	7.33	Call	Bond Future	699.3400	0.6993	688.4700	0.6885	(1.554)	0	0	0
2019/02/14	R207	01/08/2019			Bond Future	5.7205	101.0592	5.7454	101.0483	0.435	0.0000	0.0000	0
2019/02/14	R207	01/08/2019	7.34	Call	Bond Future	703.6500	0.7036	692.7800	0.6928	(1.545)	0	0	0
2019/02/14	R207	01/08/2019	7.33	Put	Bond Future	0.1700	0.0002	0.1900	0.0002	11.765	0	0	0
2019/02/14	R207	01/08/2019	7.35	Call	Bond Future	707.9500	0.7080	697.0800	0.6971	(1.535)	0	0	0
2019/02/14	R207	01/08/2019	7.35	Put	Bond Future	0.1500	0.0002	0.1700	0.0002	13.333	0	0	0
2019/02/14	R207	07/11/2019	2.08	Put	Bond Future	37.1200	0.0371	48.4500	0.0484	30.523	0	0	0
2019/02/14	R207	07/11/2019			Bond Future	2.2858	103.2113	2.3487	103.2000	2.752	0.0000	0.0000	0
2019/02/14	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R207	07/11/2019	2.07	Put	Bond Future	38.9200	0.0389	50.2500	0.0503	29.111	0	0	0
2019/02/14	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R207	07/11/2019	2.06	Put	Bond Future	40.7300	0.0407	52.0600	0.0521	27.817	0	0	0
2019/02/14	R208	02/05/2019	8.03	Put	Bond Future	18.5700	0.0186	19.4200	0.0194	4.577	0	0	0
2019/02/14	R208	02/05/2019	8.02	Call	Bond Future	1,523.2600	1.5233	1,494.5300	1.4945	(1.886)	0	0	0
2019/02/14	R208	02/05/2019			Bond Future	7.1472	99.9791	7.1642	99.9495	0.238	0.0000	0.0000	13,813
2019/02/14	R208	02/05/2019	8.03	Call	Bond Future	1,539.4600	1.5395	1,510.6900	1.5107	(1.869)	0	0	0
2019/02/14	R208	02/05/2019	8.02	Put	Bond Future	19.4300	0.0194	20.3200	0.0203	4.581	0	0	0
2019/02/14	R208	02/05/2019	8.04	Call	Bond Future	1,555.6900	1.5557	1,526.8900	1.5269	(1.851)	0	0	0
2019/02/14	R208	02/05/2019	8.04	Put	Bond Future	17.7500	0.0177	18.5700	0.0186	4.620	0	0	0
2019/02/14	R208	01/08/2019	8.16	Call	Bond Future	1,718.5700	1.7186	1,690.3000	1.6903	(1.645)	0	0	0
2019/02/14	R208	01/08/2019	8.17	Put	Bond Future	49.5500	0.0496	51.6300	0.0516	4.198	0	0	0
2019/02/14	R208	01/08/2019			Bond Future	7.0572	101.8775	7.0771	101.8472	0.282	0.0000	0.0000	0
2019/02/14	R208	01/08/2019	8.16	Put	Bond Future	50.8800	0.0509	53.0000	0.0530	4.167	0	0	0
2019/02/14	R208	01/08/2019	8.17	Call	Bond Future	1,732.1900	1.7322	1,703.8800	1.7039	(1.634)	0	0	0
2019/02/14	R208	01/08/2019	8.15	Call	Bond Future	1,704.9800	1.7050	1,676.7600	1.6768	(1.655)	0	0	0
2019/02/14	R208	01/08/2019	8.15	Put	Bond Future	52.2400	0.0522	54.4100	0.0544	4.154	0	0	0
2019/02/14	R208	07/11/2019	6.82	Put	Bond Future	51.6900	0.0517	82.9400	0.0829	60.457	0	0	0
2019/02/14	R208	07/11/2019	6.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R208	07/11/2019			Bond Future	6.8598	100.6403	6.8839	100.6091	0.351	0.0000	0.0000	0
2019/02/14	R208	07/11/2019	6.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R208	07/11/2019	6.84	Put	Bond Future	25.7200	0.0257	56.9700	0.0570	121.501	0	0	0
2019/02/14	R208	07/11/2019	6.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R208	07/11/2019	6.83	Put	Bond Future	38.7000	0.0387	69.9500	0.0700	80.749	0	0	0
2019/02/14	R209	02/05/2019	9.70	Put	Bond Future	1,991.5700	1.9916	2,162.8900	2.1629	8.602	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
2019/02/14	R209	02/05/2019			Bond Future	9.8000	71.5870	9.8505	71.2659	0.516	0.0000	0.0000	102,783
2019/02/14	R209	02/05/2019	9.69	Call	Bond Future	1,320.4300	1.3204	1,172.7100	1.1727	(11.187)	0	0	0
2019/02/14	R209	02/05/2019	9.69	Put	Bond Future	2,026.9700	2.0270	2,200.3300	2.2003	8.553	0	0	0
2019/02/14	R209	02/05/2019	10.50	Call	Bond Future	4,677.7000	4.6777	4,404.1400	4.4041	(5.848)	0	0	0
2019/02/14	R209	02/05/2019	10.71	Call	Bond Future	5,736.8400	5.7368	5,447.4200	5.4474	(5.045)	0	0	0
2019/02/14	R209	02/05/2019	9.70	Call	Bond Future	1,349.6700	1.3497	1,199.9100	1.1999	(11.096)	0	0	0
2019/02/14	R209	02/05/2019	10.50	Put	Bond Future	413.7900	0.4138	461.3100	0.4613	11.484	0	0	11,560
2019/02/14	R209	02/05/2019	9.35	Put	Bond Future	3,493.9200	3.4939	3,734.9400	3.7349	6.898	0	0	0
2019/02/14	R209	02/05/2019	9.35	Call	Bond Future	537.7800	0.5378	457.7200	0.4577	(14.887)	0	0	760
2019/02/14	R209	02/05/2019	10.71	Put	Bond Future	267.7800	0.2678	299.4400	0.2994	11.823	0	0	760
2019/02/14	R209	02/05/2019	9.68	Call	Bond Future	1,291.5600	1.2916	1,145.8800	1.1459	(11.279)	0	0	0
2019/02/14	R209	02/05/2019	9.68	Put	Bond Future	2,062.8300	2.0628	2,238.2300	2.2382	8.503	0	0	0
2019/02/14	R209	02/05/2019	9.95	Put	Bond Future	1,249.3900	1.2494	1,371.7700	1.3718	9.795	0	0	0
2019/02/14	R209	02/05/2019	9.95	Call	Bond Future	2,196.2000	2.1962	1,997.5000	1.9975	(9.047)	0	0	760
2019/02/14	R209	01/08/2019	10.15	Put	Bond Future	1,785.4400	1.7854	1,903.2000	1.9032	6.596	0	0	0
2019/02/14	R209	01/08/2019	9.30	Call	Bond Future	0.0000	0.0000	937.0100	0.9370	100.000	0	0	7,560
2019/02/14	R209	01/08/2019	10.17	Call	Bond Future	3,675.1800	3.6752	3,463.3500	3.4633	(5.764)	0	0	0
2019/02/14	R209	01/08/2019			Bond Future	9.8575	72.9464	9.9096	72.6191	0.528	0.0000	0.0000	0
2019/02/14	R209	01/08/2019	10.15	Call	Bond Future	3,595.7900	3.5958	3,386.2200	3.3862	(5.828)	0	0	0
2019/02/14	R209	01/08/2019	10.17	Put	Bond Future	1,743.5400	1.7435	1,859.0400	1.8590	6.624	0	0	0
2019/02/14	R209	01/08/2019	9.30	Put	Bond Future	0.0000	0.0000	4,912.2800	4.9123	100.000	0	0	0
2019/02/14	R209	01/08/2019	9.80	Put	Bond Future	0.0000	0.0000	2,867.7000	2.8677	100.000	0	0	0
2019/02/14	R209	01/08/2019	10.16	Put	Bond Future	1,764.3800	1.7644	1,881.0100	1.8810	6.610	0	0	0
2019/02/14	R209	01/08/2019	10.46	Call	Bond Future	0.0000	0.0000	4,653.4300	4.6534	100.000	0	0	0
2019/02/14	R209	01/08/2019	10.46	Put	Bond Future	0.0000	0.0000	1,325.1900	1.3252	100.000	0	0	7,560
2019/02/14	R209	01/08/2019	9.80	Call	Bond Future	0.0000	0.0000	2,176.3200	2.1763	100.000	0	0	7,560
2019/02/14	R209	01/08/2019	10.16	Call	Bond Future	3,635.4100	3.6354	3,424.7100	3.4247	(5.796)	0	0	0
2019/02/14	R209	07/11/2019	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R209	07/11/2019			Bond Future	9.9124	71.3456	9.9662	71.0112	0.543	0.0000	0.0000	0
2019/02/14	R209	07/11/2019	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R209	07/11/2019	9.80	Put	Bond Future	706.7900	0.7068	1,041.2500	1.0413	47.321	0	0	0
2019/02/14	R209	07/11/2019	9.82	Put	Bond Future	580.3300	0.5803	914.7900	0.9148	57.633	0	0	0
2019/02/14	R209	07/11/2019	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R209	07/11/2019	9.81	Put	Bond Future	643.5200	0.6435	977.9800	0.9780	51.974	0	0	0
2019/02/14	R210	02/05/2019			Bond Future	188.3563	188.3563	187.9683	187.9683	(0.206)	0.0000	0.0000	2,448
2019/02/14	R210	01/08/2019			Bond Future	191.9780	191.9780	191.5821	191.5821	(0.206)	0.0000	0.0000	0
2019/02/14	R210	07/11/2019			Bond Future	193.4742	193.4742	193.0694	193.0694	(0.209)	0.0000	0.0000	0
2019/02/14	R212	02/05/2019			Bond Future	158.7268	158.7268	158.5394	158.5394	(0.118)	0.0000	0.0000	4,973
2019/02/14	R212	01/08/2019			Bond Future	159.5586	159.5586	159.3673	159.3673	(0.120)	0.0000	0.0000	0
2019/02/14	R212	07/11/2019			Bond Future	162.9953	162.9953	162.7996	162.7996	(0.120)	0.0000	0.0000	0
2019/02/14	R213	02/05/2019	9.49	Call	Bond Future	1,276.1600	1.2762	1,119.2600	1.1193	(12.295)	0	0	0
2019/02/14	R213	02/05/2019	9.48	Put	Bond Future	1,877.1900	1.8772	2,062.2500	2.0622	9.858	0	0	0
2019/02/14	R213	02/05/2019			Bond Future	9.5825	83.2425	9.6383	82.9027	0.582	0.0000	0.0000	27,886
2019/02/14	R213	02/05/2019	9.50	Call	Bond Future	1,304.5300	1.3045	1,145.4400	1.1454	(12.195)	0	0	0
2019/02/14	R213	02/05/2019	9.50	Put	Bond Future	1,810.4200	1.8104	1,991.0900	1.9911	9.979	0	0	0

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2019/02/14	R213	02/05/2019	9.49	Put	Bond Future	1,843.6700	1.8437	2,026.5300	2.0265	9.918	0	0	0
2019/02/14	R213	02/05/2019	9.48	Call	Bond Future	1,247.9900	1.2480	1,093.2900	1.0933	(12.396)	0	0	0
2019/02/14	R213	01/08/2019	9.99	Put	Bond Future	1,567.6900	1.5677	1,687.6300	1.6876	7.651	0	0	0
2019/02/14	R213	01/08/2019	9.98	Call	Bond Future	3,576.3700	3.5764	3,351.0900	3.3511	(6.299)	0	0	0
2019/02/14	R213	01/08/2019			Bond Future	9.6436	84.8229	9.7014	84.4765	0.599	0.0000	0.0000	0
2019/02/14	R213	01/08/2019	9.99	Call	Bond Future	3,615.5600	3.6156	3,389.0800	3.3891	(6.264)	0	0	0
2019/02/14	R213	01/08/2019	9.98	Put	Bond Future	1,586.6500	1.5866	1,707.7900	1.7078	7.635	0	0	0
2019/02/14	R213	01/08/2019	10.00	Call	Bond Future	3,655.1100	3.6551	3,427.4600	3.4275	(6.228)	0	0	0
2019/02/14	R213	01/08/2019	10.00	Put	Bond Future	1,549.1500	1.5491	1,667.9200	1.6679	7.667	0	0	0
2019/02/14	R213	07/11/2019	9.59	Put	Bond Future	683.2100	0.6832	1,037.1500	1.0372	51.805	0	0	0
2019/02/14	R213	07/11/2019	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R213	07/11/2019			Bond Future	9.7048	83.0738	9.7648	82.7199	0.618	0.0000	0.0000	0
2019/02/14	R213	07/11/2019	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R213	07/11/2019	9.58	Put	Bond Future	743.0700	0.7431	1,097.0100	1.0970	47.632	0	0	0
2019/02/14	R213	07/11/2019	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R213	07/11/2019	9.60	Put	Bond Future	623.4200	0.6234	977.3600	0.9774	56.774	0	0	0
2019/02/14	R214	02/05/2019	9.87	Call	Bond Future	1,382.1400	1.3821	1,243.0900	1.2431	(10.060)	0	0	0
2019/02/14	R214	02/05/2019	9.85	Call	Bond Future	1,322.4300	1.3224	1,187.1600	1.1872	(10.229)	0	0	0
2019/02/14	R214	02/05/2019			Bond Future	9.9837	70.4552	10.0290	70.1564	0.454	0.0000	0.0000	24,306
2019/02/14	R214	02/05/2019	9.85	Put	Bond Future	2,214.9800	2.2150	2,378.4400	2.3784	7.380	0	0	0
2019/02/14	R214	02/05/2019	9.87	Put	Bond Future	2,139.9600	2.1400	2,299.6400	2.2996	7.462	0	0	0
2019/02/14	R214	02/05/2019	9.86	Call	Bond Future	1,352.1000	1.3521	1,214.9400	1.2149	(10.144)	0	0	0
2019/02/14	R214	02/05/2019	9.86	Put	Bond Future	2,177.2300	2.1772	2,338.8000	2.3388	7.421	0	0	0
2019/02/14	R214	01/08/2019	10.34	Put	Bond Future	1,858.5800	1.8586	1,966.3600	1.9664	5.799	0	0	0
2019/02/14	R214	01/08/2019			Bond Future	10.0415	71.7928	10.0882	71.4882	0.465	0.0000	0.0000	0
2019/02/14	R214	01/08/2019	10.33	Call	Bond Future	3,727.8000	3.7278	3,532.0500	3.5320	(5.251)	0	0	0
2019/02/14	R214	01/08/2019	10.33	Put	Bond Future	1,880.7000	1.8807	1,989.5200	1.9895	5.786	0	0	0
2019/02/14	R214	01/08/2019	10.34	Call	Bond Future	3,768.2800	3.7683	3,571.4900	3.5715	(5.222)	0	0	0
2019/02/14	R214	01/08/2019	10.32	Call	Bond Future	3,687.2900	3.6873	3,492.5800	3.4926	(5.281)	0	0	0
2019/02/14	R214	01/08/2019	10.32	Put	Bond Future	1,902.8800	1.9029	2,012.7400	2.0127	5.773	0	0	0
2019/02/14	R214	07/11/2019	10.02	Put	Bond Future	520.1300	0.5201	831.3400	0.8313	59.833	0	0	0
2019/02/14	R214	07/11/2019			Bond Future	10.0998	70.0203	10.1480	69.7090	0.477	0.0000	0.0000	0
2019/02/14	R214	07/11/2019	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R214	07/11/2019	10.01	Put	Bond Future	585.7500	0.5858	896.9600	0.8970	53.130	0	0	0
2019/02/14	R214	07/11/2019	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R214	07/11/2019	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R214	07/11/2019	10.00	Put	Bond Future	651.4600	0.6515	962.6700	0.9627	47.771	0	0	0
2019/02/14	R248	02/05/2019	9.90	Put	Bond Future	2,583.5300	2.5835	2,808.7800	2.8088	8.719	0	0	0
2019/02/14	R248	02/05/2019			Bond Future	9.9938	89.8956	10.0443	89.4710	0.506	0.0000	0.0000	110,079
2019/02/14	R248	02/05/2019	9.90	Call	Bond Future	1,785.5300	1.7855	1,586.1200	1.5861	(11.168)	0	0	0
2019/02/14	R248	02/05/2019	9.91	Call	Bond Future	1,825.2400	1.8252	1,623.1000	1.6231	(11.075)	0	0	0
2019/02/14	R248	02/05/2019	9.89	Put	Bond Future	2,630.1200	2.6301	2,858.1200	2.8581	8.669	0	0	0
2019/02/14	R248	02/05/2019	9.91	Put	Bond Future	2,537.5600	2.5376	2,760.0800	2.7601	8.769	0	0	0
2019/02/14	R248	02/05/2019	9.89	Call	Bond Future	1,746.2900	1.7463	1,549.6300	1.5496	(11.262)	0	0	0
2019/02/14	R248	01/08/2019	10.35	Call	Bond Future	4,718.6500	4.7187	4,440.0200	4.4400	(5.905)	0	0	0
2019/02/14	R248	01/08/2019	10.34	Put	Bond Future	2,318.3700	2.3184	2,474.1300	2.4741	6.719	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
2019/02/14	R248	01/08/2019			Bond Future	10.0519	91.6023	10.1040	91.1694	0.518	0.0000	0.0000	0
2019/02/14	R248	01/08/2019	10.36	Call	Bond Future	4,770.2800	4.7703	4,490.1500	4.4901	(5.872)	0	0	0
2019/02/14	R248	01/08/2019	10.36	Put	Bond Future	2,262.5000	2.2625	2,415.2400	2.4152	6.751	0	0	0
2019/02/14	R248	01/08/2019	10.35	Put	Bond Future	2,290.2800	2.2903	2,444.5200	2.4445	6.735	0	0	0
2019/02/14	R248	01/08/2019	10.34	Call	Bond Future	4,667.2100	4.6672	4,390.1000	4.3901	(5.937)	0	0	0
2019/02/14	R248	07/11/2019	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R248	07/11/2019	10.01	Put	Bond Future	835.9600	0.8360	1,278.2800	1.2783	52.912	0	0	0
2019/02/14	R248	07/11/2019			Bond Future	10.1104	89.1089	10.1642	88.6666	0.532	0.0000	0.0000	0
2019/02/14	R248	07/11/2019	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/14	R248	07/11/2019	10.03	Put	Bond Future	668.2700	0.6683	1,110.5900	1.1106	66.189	0	0	0
2019/02/14	R248	07/11/2019	10.02	Put	Bond Future	752.0400	0.7520	1,194.3600	1.1944	58.816	0	0	0
2019/02/14	R248	07/11/2019	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **905452**