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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/02/2019 TO 28/02/2019

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
2019/02/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	2025	02/05/2019			Bond Future	134.3977	134.3977	134.3376	134.3376	(0.045)	0.0000	0.0000	691
2019/02/28	2025	01/08/2019			Bond Future	135.5148	135.5148	135.4533	135.4533	(0.045)	0.0000	0.0000	0
2019/02/28	2025	07/11/2019			Bond Future	138.4081	138.4081	138.3451	138.3451	(0.046)	0.0000	0.0000	0
2019/02/28	2029	02/05/2019			Bond Future	100.8794	100.8794	100.8166	100.8166	(0.062)	0.0000	0.0000	3,020
2019/02/28	2029	01/08/2019			Bond Future	102.8116	102.8116	102.7473	102.7473	(0.063)	0.0000	0.0000	0
2019/02/28	2029	07/11/2019			Bond Future	103.8989	103.8989	103.8331	103.8331	(0.063)	0.0000	0.0000	0
2019/02/28	2030	02/05/2019	9.41	Call	Bond Future	2,215.1700	2.2152	1,843.4600	1.8435	(16.780)	0	0	0
2019/02/28	2030	02/05/2019	8.90	Put	Bond Future	2,614.8000	2.6148	2,874.8900	2.8749	9.947	0	0	0
2019/02/28	2030	02/05/2019			Bond Future	9.2063	93.9823	9.2773	93.5317	0.772	0.0000	0.0000	45,572
2019/02/28	2030	02/05/2019	9.39	Call	Bond Future	2,134.6100	2.1346	1,767.6000	1.7676	(17.193)	0	0	0
2019/02/28	2030	02/05/2019	9.39	Put	Bond Future	975.7800	0.9758	1,059.3200	1.0593	8.561	0	0	0
2019/02/28	2030	02/05/2019	10.20	Call	Bond Future	6,161.9500	6.1620	5,718.9000	5.7189	(7.190)	0	0	0
2019/02/28	2030	02/05/2019	10.20	Put	Bond Future	121.2700	0.1213	128.7700	0.1288	6.185	0	0	3,000
2019/02/28	2030	02/05/2019	9.41	Put	Bond Future	931.3700	0.9314	1,010.2100	1.0102	8.465	0	0	0
2019/02/28	2030	02/05/2019	8.90	Call	Bond Future	638.6100	0.6386	448.1500	0.4481	(29.824)	0	0	3,000
2019/02/28	2030	02/05/2019	9.40	Call	Bond Future	2,174.7100	2.1747	1,805.3300	1.8053	(16.985)	0	0	3,000
2019/02/28	2030	02/05/2019	9.40	Put	Bond Future	953.3700	0.9534	1,034.5400	1.0345	8.514	0	0	0
2019/02/28	2030	01/08/2019	9.15	Put	Bond Future	2,643.3000	2.6433	2,886.3000	2.8863	9.193	0	0	0
2019/02/28	2030	01/08/2019	9.91	Put	Bond Future	943.2300	0.9432	1,075.9800	1.0760	14.074	0	0	0
2019/02/28	2030	01/08/2019			Bond Future	9.2654	91.7545	9.3392	91.2952	0.797	0.0000	0.0000	0
2019/02/28	2030	01/08/2019	8.35	Put	Bond Future	6,310.1800	6.3102	6,688.7600	6.6888	6.000	0	0	0
2019/02/28	2030	01/08/2019	8.35	Call	Bond Future	350.4700	0.3505	269.7400	0.2697	(23.035)	0	0	2,025
2019/02/28	2030	01/08/2019	9.92	Call	Bond Future	4,898.0800	4.8981	4,570.4800	4.5705	(6.688)	0	0	0
2019/02/28	2030	01/08/2019	9.90	Put	Bond Future	956.3700	0.9564	1,090.3800	1.0904	14.012	0	0	0
2019/02/28	2030	01/08/2019	9.15	Call	Bond Future	1,918.9600	1.9190	1,702.6500	1.7026	(11.272)	0	0	2,025
2019/02/28	2030	01/08/2019	9.91	Call	Bond Future	4,852.1800	4.8522	4,525.6200	4.5256	(6.730)	0	0	0
2019/02/28	2030	01/08/2019	9.92	Put	Bond Future	930.2600	0.9303	1,061.9700	1.0620	14.158	0	0	0
2019/02/28	2030	01/08/2019	9.90	Call	Bond Future	4,806.3900	4.8064	4,481.0900	4.4811	(6.768)	0	0	0
2019/02/28	2030	07/11/2019	9.49	Put	Bond Future	2,387.6000	2.3876	2,673.7500	2.6738	11.985	0	0	0
2019/02/28	2030	07/11/2019			Bond Future	9.3148	93.6913	9.3916	93.2222	0.825	0.0000	0.0000	0
2019/02/28	2030	07/11/2019	9.48	Call	Bond Future	3,417.1900	3.4172	3,236.0900	3.2361	(5.300)	0	0	0
2019/02/28	2030	07/11/2019	9.48	Put	Bond Future	2,411.9200	2.4119	2,700.0000	2.7000	11.944	0	0	0
2019/02/28	2030	07/11/2019	9.49	Call	Bond Future	3,453.2500	3.4532	3,270.2200	3.2702	(5.300)	0	0	0
2019/02/28	2030	07/11/2019	9.47	Call	Bond Future	3,381.6100	3.3816	3,202.1300	3.2021	(5.308)	0	0	0
2019/02/28	2030	07/11/2019	9.47	Put	Bond Future	2,436.7600	2.4368	2,726.4600	2.7265	11.889	0	0	0
2019/02/28	2032	02/05/2019	9.62	Put	Bond Future	1,110.2500	1.1103	1,191.4100	1.1914	7.310	0	0	0
2019/02/28	2032	02/05/2019	9.61	Call	Bond Future	2,293.4500	2.2934	1,888.7800	1.8888	(17.645)	0	0	0
2019/02/28	2032	02/05/2019			Bond Future	9.4410	92.0417	9.5119	91.5533	0.751	0.0000	0.0000	43,357
2019/02/28	2032	02/05/2019	9.62	Call	Bond Future	2,336.2600	2.3363	1,929.0400	1.9290	(17.430)	0	0	0
2019/02/28	2032	02/05/2019	9.61	Put	Bond Future	1,135.3300	1.1353	1,219.0400	1.2190	7.373	0	0	0
2019/02/28	2032	02/05/2019	9.63	Call	Bond Future	2,379.5800	2.3796	1,969.8500	1.9699	(17.219)	0	0	0

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2019/02/28	2032	02/05/2019	9.63	Put	Bond Future	1,085.7600	1.0858	1,164.4100	1.1644	7.244	0	0	0
2019/02/28	2032	01/08/2019	10.10	Call	Bond Future	5,095.1700	5.0952	4,749.9400	4.7499	(6.776)	0	0	0
2019/02/28	2032	01/08/2019	10.11	Put	Bond Future	1,110.7900	1.1108	1,262.0400	1.2620	13.616	0	0	0
2019/02/28	2032	01/08/2019			Bond Future	9.4988	93.7825	9.5722	93.2846	0.773	0.0000	0.0000	0
2019/02/28	2032	01/08/2019	10.10	Put	Bond Future	1,126.0900	1.1261	1,278.7400	1.2787	13.556	0	0	0
2019/02/28	2032	01/08/2019	10.11	Call	Bond Future	5,143.8200	5.1438	4,797.1900	4.7972	(6.739)	0	0	0
2019/02/28	2032	01/08/2019	10.09	Call	Bond Future	5,046.8500	5.0469	4,702.6100	4.7026	(6.821)	0	0	0
2019/02/28	2032	01/08/2019	10.09	Put	Bond Future	1,141.7900	1.1418	1,295.4300	1.2954	13.456	0	0	0
2019/02/28	2032	07/11/2019	9.71	Call	Bond Future	3,741.6200	3.7416	3,545.4900	3.5455	(5.242)	0	0	0
2019/02/28	2032	07/11/2019	9.70	Put	Bond Future	2,734.7100	2.7347	3,048.8700	3.0489	11.488	0	0	0
2019/02/28	2032	07/11/2019			Bond Future	9.5543	91.5985	9.6305	91.0900	0.797	0.0000	0.0000	0
2019/02/28	2032	07/11/2019	9.72	Call	Bond Future	3,779.6200	3.7796	3,582.0500	3.5820	(5.227)	0	0	0
2019/02/28	2032	07/11/2019	9.72	Put	Bond Future	2,678.6100	2.6786	2,989.6000	2.9896	11.610	0	0	0
2019/02/28	2032	07/11/2019	9.71	Put	Bond Future	2,706.5400	2.7065	3,018.9700	3.0190	11.544	0	0	0
2019/02/28	2032	07/11/2019	9.70	Call	Bond Future	3,703.8000	3.7038	3,509.4000	3.5094	(5.249)	0	0	0
2019/02/28	2033	02/05/2019			Bond Future	103.3878	103.3878	102.9373	102.9373	(0.436)	0.0000	0.0000	6,090
2019/02/28	2033	01/08/2019			Bond Future	105.3680	105.3680	104.9085	104.9085	(0.436)	0.0000	0.0000	0
2019/02/28	2033	07/11/2019			Bond Future	106.4337	106.4337	105.9643	105.9643	(0.441)	0.0000	0.0000	0
2019/02/28	2037	02/05/2019	9.81	Put	Bond Future	1,453.5300	1.4535	1,603.9800	1.6040	10.351	0	0	0
2019/02/28	2037	02/05/2019			Bond Future	9.6971	92.1864	9.7781	91.5622	0.835	0.0000	0.0000	54,434
2019/02/28	2037	02/05/2019	9.80	Call	Bond Future	2,276.6300	2.2766	1,806.6800	1.8067	(20.642)	0	0	0
2019/02/28	2037	02/05/2019	9.80	Put	Bond Future	1,484.9600	1.4850	1,639.1600	1.6392	10.384	0	0	0
2019/02/28	2037	02/05/2019	9.81	Call	Bond Future	2,321.5700	2.3216	1,847.8700	1.8479	(20.404)	0	0	0
2019/02/28	2037	02/05/2019	9.79	Call	Bond Future	2,232.1100	2.2321	1,765.9800	1.7660	(20.883)	0	0	0
2019/02/28	2037	02/05/2019	9.79	Put	Bond Future	1,516.9100	1.5169	1,674.9300	1.6749	10.417	0	0	0
2019/02/28	2037	01/08/2019	10.31	Call	Bond Future	5,446.3600	5.4464	5,021.2500	5.0213	(7.805)	0	0	0
2019/02/28	2037	01/08/2019			Bond Future	9.7588	89.6744	9.8425	89.0382	0.857	0.0000	0.0000	0
2019/02/28	2037	01/08/2019	10.29	Call	Bond Future	5,341.4400	5.3414	4,919.5800	4.9196	(7.898)	0	0	0
2019/02/28	2037	01/08/2019	10.29	Put	Bond Future	1,416.6300	1.4166	1,630.9700	1.6310	15.130	0	0	0
2019/02/28	2037	01/08/2019	10.31	Put	Bond Future	1,378.9500	1.3790	1,590.0400	1.5900	15.308	0	0	0
2019/02/28	2037	01/08/2019	10.30	Call	Bond Future	5,393.8200	5.3938	4,970.4400	4.9704	(7.849)	0	0	0
2019/02/28	2037	01/08/2019	10.30	Put	Bond Future	1,397.6700	1.3977	1,610.4900	1.6105	15.227	0	0	0
2019/02/28	2037	07/11/2019	9.97	Call	Bond Future	4,247.3300	4.2473	4,001.1300	4.0011	(5.797)	0	0	0
2019/02/28	2037	07/11/2019			Bond Future	9.8131	91.5674	9.8996	90.9176	0.881	0.0000	0.0000	0
2019/02/28	2037	07/11/2019	9.95	Call	Bond Future	4,162.7100	4.1627	3,920.9000	3.9209	(5.809)	0	0	0
2019/02/28	2037	07/11/2019	9.95	Put	Bond Future	3,137.4100	3.1374	3,545.3700	3.5454	13.003	0	0	0
2019/02/28	2037	07/11/2019	9.97	Put	Bond Future	3,073.7400	3.0737	3,477.3100	3.4773	13.130	0	0	0
2019/02/28	2037	07/11/2019	9.96	Call	Bond Future	4,204.7800	4.2048	3,961.0700	3.9611	(5.796)	0	0	0
2019/02/28	2037	07/11/2019	9.96	Put	Bond Future	3,105.2900	3.1053	3,511.3500	3.5113	13.076	0	0	0
2019/02/28	2038	02/05/2019			Bond Future	122.6398	122.6398	122.4366	122.4366	(0.166)	0.0000	0.0000	10,812
2019/02/28	2038	01/08/2019			Bond Future	123.3495	123.3495	123.1423	123.1423	(0.168)	0.0000	0.0000	0
2019/02/28	2038	07/11/2019			Bond Future	125.9832	125.9832	125.7713	125.7713	(0.168)	0.0000	0.0000	0
2019/02/28	2040	02/05/2019	9.89	Call	Bond Future	2,560.8800	2.5609	2,023.5300	2.0235	(20.983)	0	0	0
2019/02/28	2040	02/05/2019	9.88	Put	Bond Future	1,573.7400	1.5737	1,754.8800	1.7549	11.510	0	0	0

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2019/02/28	2040	02/05/2019	9.60	Call	Bond Future	1,324.4400	1.3244	951.7400	0.9517	(28.140)	0	0	1,150
2019/02/28	2040	02/05/2019			Bond Future	9.7667	95.5970	9.8528	94.8828	0.882	0.0000	0.0000	25,025
2019/02/28	2040	02/05/2019	9.90	Call	Bond Future	2,610.1700	2.6102	2,068.4700	2.0685	(20.753)	0	0	0
2019/02/28	2040	02/05/2019	9.90	Put	Bond Future	1,507.8600	1.5079	1,680.3900	1.6804	11.442	0	0	0
2019/02/28	2040	02/05/2019	10.20	Put	Bond Future	761.5700	0.7616	851.8800	0.8519	11.858	0	0	0
2019/02/28	2040	02/05/2019	10.20	Call	Bond Future	4,269.1400	4.2691	3,645.2200	3.6452	(14.615)	0	0	1,150
2019/02/28	2040	02/05/2019	9.60	Put	Bond Future	2,732.2400	2.7322	3,073.7700	3.0738	12.500	0	0	0
2019/02/28	2040	02/05/2019	9.89	Put	Bond Future	1,540.5200	1.5405	1,717.4000	1.7174	11.482	0	0	0
2019/02/28	2040	02/05/2019	9.88	Call	Bond Future	2,512.0300	2.5120	1,978.9400	1.9789	(21.221)	0	0	0
2019/02/28	2040	01/08/2019	10.36	Call	Bond Future	5,766.9500	5.7670	5,288.7800	5.2888	(8.292)	0	0	0
2019/02/28	2040	01/08/2019	10.37	Put	Bond Future	1,521.1300	1.5211	1,769.3300	1.7693	16.317	0	0	0
2019/02/28	2040	01/08/2019			Bond Future	9.8280	92.8992	9.9168	92.1713	0.904	0.0000	0.0000	0
2019/02/28	2040	01/08/2019	10.36	Put	Bond Future	1,541.7000	1.5417	1,791.5000	1.7915	16.203	0	0	0
2019/02/28	2040	01/08/2019	10.37	Call	Bond Future	5,822.8300	5.8228	5,343.0600	5.3431	(8.239)	0	0	0
2019/02/28	2040	01/08/2019	10.38	Call	Bond Future	5,879.0600	5.8791	5,397.2700	5.3973	(8.195)	0	0	0
2019/02/28	2040	01/08/2019	10.38	Put	Bond Future	1,501.0300	1.5010	1,747.2100	1.7472	16.401	0	0	0
2019/02/28	2040	07/11/2019	10.03	Call	Bond Future	4,463.4900	4.4635	4,177.3900	4.1774	(6.410)	0	0	0
2019/02/28	2040	07/11/2019	10.04	Put	Bond Future	3,236.2100	3.2362	3,690.9700	3.6910	14.052	0	0	0
2019/02/28	2040	07/11/2019			Bond Future	9.8821	94.8603	9.9739	94.1169	0.929	0.0000	0.0000	0
2019/02/28	2040	07/11/2019	10.03	Put	Bond Future	3,270.2500	3.2702	3,727.5700	3.7276	13.984	0	0	0
2019/02/28	2040	07/11/2019	10.04	Call	Bond Future	4,509.2500	4.5093	4,220.5900	4.2206	(6.402)	0	0	0
2019/02/28	2040	07/11/2019	10.05	Call	Bond Future	4,555.2000	4.5552	4,263.9900	4.2640	(6.393)	0	0	0
2019/02/28	2040	07/11/2019	10.05	Put	Bond Future	3,202.4800	3.2025	3,654.6900	3.6547	14.121	0	0	0
2019/02/28	2044	02/05/2019	9.90	Call	Bond Future	2,593.6000	2.5936	2,053.2100	2.0532	(20.836)	0	0	0
2019/02/28	2044	02/05/2019			Bond Future	9.7796	92.7587	9.8657	92.0300	0.880	0.0000	0.0000	36,480
2019/02/28	2044	02/05/2019	9.90	Put	Bond Future	1,577.1800	1.5772	1,765.5000	1.7655	11.940	0	0	0
2019/02/28	2044	02/05/2019	9.91	Call	Bond Future	2,643.7200	2.6437	2,099.0100	2.0990	(20.604)	0	0	0
2019/02/28	2044	02/05/2019	9.92	Put	Bond Future	1,510.7000	1.5107	1,690.4400	1.6904	11.898	0	0	0
2019/02/28	2044	02/05/2019	9.91	Put	Bond Future	1,543.7300	1.5437	1,727.7300	1.7277	11.919	0	0	0
2019/02/28	2044	02/05/2019	9.92	Call	Bond Future	2,694.1200	2.6941	2,145.1500	2.1451	(20.377)	0	0	0
2019/02/28	2044	01/08/2019	9.86	Put	Bond Future	3,093.9600	3.0940	3,468.3600	3.4684	12.101	0	0	0
2019/02/28	2044	01/08/2019	10.53	Call	Bond Future	6,794.8100	6.7948	6,286.7200	6.2867	(7.478)	0	0	0
2019/02/28	2044	01/08/2019	10.40	Put	Bond Future	1,507.3500	1.5074	1,766.8600	1.7669	17.216	0	0	0
2019/02/28	2044	01/08/2019			Bond Future	9.8381	90.1323	9.9269	89.3897	0.902	0.0000	0.0000	0
2019/02/28	2044	01/08/2019	10.39	Call	Bond Future	5,983.3800	5.9834	5,502.1300	5.5021	(8.043)	0	0	0
2019/02/28	2044	01/08/2019	10.39	Put	Bond Future	1,527.7000	1.5277	1,789.1200	1.7891	17.112	0	0	0
2019/02/28	2044	01/08/2019	9.86	Call	Bond Future	3,277.8200	3.2778	2,909.5500	2.9095	(11.235)	0	0	100
2019/02/28	2044	01/08/2019	10.53	Put	Bond Future	1,267.8100	1.2678	1,502.3900	1.5024	18.503	0	0	100
2019/02/28	2044	01/08/2019	10.40	Call	Bond Future	6,040.3100	6.0403	5,557.1500	5.5572	(7.999)	0	0	0
2019/02/28	2044	01/08/2019	9.36	Put	Bond Future	5,601.0000	5.6010	6,158.4800	6.1585	9.953	0	0	0
2019/02/28	2044	01/08/2019	9.36	Call	Bond Future	1,416.8600	1.4169	1,231.6700	1.2317	(13.070)	0	0	100
2019/02/28	2044	01/08/2019	10.38	Call	Bond Future	5,926.3900	5.9264	5,447.2500	5.4473	(8.085)	0	0	0
2019/02/28	2044	01/08/2019	10.38	Put	Bond Future	1,548.1200	1.5481	1,811.6500	1.8116	17.023	0	0	0
2019/02/28	2044	07/11/2019	10.07	Put	Bond Future	3,215.2600	3.2153	3,696.6900	3.6967	14.973	0	0	0
2019/02/28	2044	07/11/2019			Bond Future	9.8897	92.0351	9.9813	91.2765	0.926	0.0000	0.0000	0
2019/02/28	2044	07/11/2019	10.06	Call	Bond Future	4,651.2200	4.6512	4,376.7600	4.3768	(5.901)	0	0	0
2019/02/28	2044	07/11/2019	10.06	Put	Bond Future	3,249.5400	3.2495	3,733.6100	3.7336	14.897	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
2019/02/28	2044	07/11/2019	10.07	Call	Bond Future	4,698.1300	4.6981	4,421.0300	4.4210	(5.898)	0	0	0
2019/02/28	2044	07/11/2019	10.05	Call	Bond Future	4,604.5000	4.6045	4,332.3900	4.3324	(5.910)	0	0	0
2019/02/28	2044	07/11/2019	10.05	Put	Bond Future	3,284.1300	3.2841	3,770.5500	3.7706	14.811	0	0	0
2019/02/28	2046	02/05/2019			Bond Future	115.3271	115.3271	115.3073	115.3073	(0.017)	0.0000	0.0000	12,523
2019/02/28	2046	01/08/2019			Bond Future	117.5361	117.5361	117.5156	117.5156	(0.017)	0.0000	0.0000	0
2019/02/28	2046	07/11/2019			Bond Future	118.3050	118.3050	118.2839	118.2839	(0.018)	0.0000	0.0000	0
2019/02/28	2050	02/05/2019			Bond Future	120.3163	120.3163	120.9193	120.9193	0.501	0.0000	0.0000	10,684
2019/02/28	2050	01/08/2019			Bond Future	120.8029	120.8029	121.4171	121.4171	0.508	0.0000	0.0000	0
2019/02/28	2050	07/11/2019			Bond Future	123.3821	123.3821	124.0093	124.0093	0.508	0.0000	0.0000	0
2019/02/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	AL37	02/05/2019			Index Future	630.8430	630.8430	629.5660	629.5660	(0.202)	0.0000	0.0000	0
2019/02/28	AL37	01/08/2019			Index Future	642.7720	642.7720	641.4700	641.4700	(0.203)	0.0000	0.0000	0
2019/02/28	AL37	07/11/2019			Index Future	656.3330	656.3330	655.0020	655.0020	(0.203)	0.0000	0.0000	0
2019/02/28	AL7T	02/05/2019			Index Future	729.2290	729.2290	726.3580	726.3580	(0.394)	0.0000	0.0000	0
2019/02/28	AL7T	01/08/2019			Index Future	743.0180	743.0180	740.0920	740.0920	(0.394)	0.0000	0.0000	0
2019/02/28	AL7T	07/11/2019			Index Future	758.6940	758.6940	755.7040	755.7040	(0.394)	0.0000	0.0000	0
2019/02/28	ALBI	02/05/2019			Index Future	660.4790	660.4790	656.8150	656.8150	(0.555)	0.0000	0.0000	903
2019/02/28	ALBI	01/08/2019			Index Future	672.9690	672.9690	669.2340	669.2340	(0.555)	0.0000	0.0000	0
2019/02/28	ALBI	07/11/2019			Index Future	687.1660	687.1660	683.3510	683.3510	(0.555)	0.0000	0.0000	0
2019/02/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	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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2019/02/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/28	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
2019/02/28	ES33	02/05/2019			Bond Future	10.8948	76.6952	10.9748	76.2277	0.735	0.0000	0.0000	350
2019/02/28	ES33	01/08/2019			Bond Future	10.9961	78.1455	11.0790	77.6689	0.754	0.0000	0.0000	0
2019/02/28	ES33	07/11/2019			Bond Future	11.1025	75.9981	11.1887	75.5112	0.776	0.0000	0.0000	0
2019/02/28	ES42	02/05/2019			Bond Future	11.1459	78.4986	11.2318	77.9264	0.771	0.0000	0.0000	4,919
2019/02/28	ES42	01/08/2019			Bond Future	11.2453	79.9836	11.3342	79.4003	0.791	0.0000	0.0000	0
2019/02/28	ES42	07/11/2019			Bond Future	11.3497	77.4052	11.4421	76.8094	0.814	0.0000	0.0000	0
2019/02/28	GOVI	02/05/2019	647.87	Call	GOVI	61,240.0000	6.1240	23,720.0000	2.3720	(61.267)	0	0	0
2019/02/28	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/28	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/28	GOVI	02/05/2019			GOVI	653.9940	653.9940	650.2420	650.2420	(0.574)	0.0000	0.0000	445
2019/02/28	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/28	GOVI	02/05/2019	647.88	Call	GOVI	61,140.0000	6.1140	23,620.0000	2.3620	(61.367)	0	0	0
2019/02/28	GOVI	02/05/2019	647.86	Call	GOVI	61,340.0000	6.1340	23,820.0000	2.3820	(61.167)	0	0	0
2019/02/28	GOVI	01/08/2019	638.68	Call	GOVI	276,810.0000	27.6810	238,570.0000	23.8570	(13.815)	0	0	0
2019/02/28	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/28	GOVI	01/08/2019			GOVI	666.3610	666.3610	662.5370	662.5370	(0.574)	0.0000	0.0000	0
2019/02/28	GOVI	01/08/2019	638.69	Call	GOVI	276,710.0000	27.6710	238,470.0000	23.8470	(13.820)	0	0	0
2019/02/28	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/28	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/28	GOVI	01/08/2019	638.67	Call	GOVI	276,910.0000	27.6910	238,670.0000	23.8670	(13.810)	0	0	0
2019/02/28	GOVI	07/11/2019	672.90	Call	GOVI	75,190.0000	7.5190	36,130.0000	3.6130	(51.948)	0	0	0
2019/02/28	GOVI	07/11/2019			GOVI	680.4190	680.4190	676.5130	676.5130	(0.574)	0.0000	0.0000	0
2019/02/28	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/28	GOVI	07/11/2019	672.91	Call	GOVI	75,090.0000	7.5090	36,030.0000	3.6030	(52.018)	0	0	0
2019/02/28	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/28	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/28	GOVI	07/11/2019	672.92	Call	GOVI	74,990.0000	7.4990	35,930.0000	3.5930	(52.087)	0	0	0
2019/02/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/28	IGOV	02/05/2019			Index Future	258.2630	258.2630	258.3180	258.3180	0.021	0.0000	0.0000	735
2019/02/28	IGOV	01/08/2019			Index Future	263.2090	263.2090	263.2650	263.2650	0.021	0.0000	0.0000	0
2019/02/28	IGOV	07/11/2019			Index Future	268.8280	268.8280	268.8840	268.8840	0.021	0.0000	0.0000	0
2019/02/28	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/28	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/28	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/02/28	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/28	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/28	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/02/28	IS02	20/12/2019			Interest Rate Swap	102.7800	102.7800	102.7900	102.7900	0.010	0.0000	0.0000	0
2019/02/28	IS02	23/03/2020			Interest Rate Swap	98.7600	98.7600	98.7700	98.7700	0.010	0.0000	0.0000	0
2019/02/28	IS02	22/06/2020			Interest Rate Swap	102.3000	102.3000	102.3100	102.3100	0.010	0.0000	0.0000	0

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2019/02/28	IS02	21/09/2020			Interest Rate Swap	99.2500	99.2500	99.2700	99.2700	0.020	0.0000	0.0000	0
2019/02/28	IS05	17/12/2020			Interest Rate Swap	96.0000	96.0000	96.0200	96.0200	0.021	0.0000	0.0000	0
2019/02/28	IS05	16/03/2021			Interest Rate Swap	95.1200	95.1200	95.1500	95.1500	0.032	0.0000	0.0000	0
2019/02/28	IS05	15/06/2021			Interest Rate Swap	94.2000	94.2000	94.2300	94.2300	0.032	0.0000	0.0000	0
2019/02/28	IS05	21/09/2021			Interest Rate Swap	94.2500	94.2500	94.2900	94.2900	0.042	0.0000	0.0000	0
2019/02/28	IS05	21/12/2021			Interest Rate Swap	96.3500	96.3500	96.4000	96.4000	0.052	0.0000	0.0000	51
2019/02/28	IS05	15/03/2022			Interest Rate Swap	96.4000	96.4000	96.4500	96.4500	0.052	0.0000	0.0000	0
2019/02/28	IS05	21/06/2022			Interest Rate Swap	97.4900	97.4900	97.5600	97.5600	0.072	0.0000	0.0000	0
2019/02/28	IS05	20/09/2022			Interest Rate Swap	101.3300	101.3300	101.4300	101.4300	0.099	0.0000	0.0000	0
2019/02/28	IS05	20/12/2022			Interest Rate Swap	102.5000	102.5000	102.6200	102.6200	0.117	0.0000	0.0000	0
2019/02/28	IS05	22/03/2023			Interest Rate Swap	95.7600	95.7600	95.9000	95.9000	0.146	0.0000	0.0000	0
2019/02/28	IS05	20/06/2023			Interest Rate Swap	101.7600	101.7600	101.9100	101.9100	0.147	0.0000	0.0000	0
2019/02/28	IS05	19/09/2023			Interest Rate Swap	97.1700	97.1700	97.3300	97.3300	0.165	0.0000	0.0000	0
2019/02/28	IS10	17/12/2025			Interest Rate Swap	93.4000	93.4000	93.6200	93.6200	0.236	0.0000	0.0000	0
2019/02/28	IS10	16/03/2026			Interest Rate Swap	90.3500	90.3500	90.5700	90.5700	0.243	0.0000	0.0000	0
2019/02/28	IS10	15/06/2026			Interest Rate Swap	89.0500	89.0500	89.2700	89.2700	0.247	0.0000	0.0000	0
2019/02/28	IS10	21/09/2026			Interest Rate Swap	91.2100	91.2100	91.4200	91.4200	0.230	0.0000	0.0000	0
2019/02/28	IS10	21/12/2026			Interest Rate Swap	95.0200	95.0200	95.2300	95.2300	0.221	0.0000	0.0000	0
2019/02/28	IS10	15/03/2027			Interest Rate Swap	93.5600	93.5600	93.7700	93.7700	0.224	0.0000	0.0000	0
2019/02/28	IS10	21/06/2027			Interest Rate Swap	95.6300	95.6300	95.8700	95.8700	0.251	0.0000	0.0000	0
2019/02/28	IS10	20/09/2027			Interest Rate Swap	101.1000	101.1000	101.3700	101.3700	0.267	0.0000	0.0000	0
2019/02/28	IS10	20/12/2027			Interest Rate Swap	101.4500	101.4500	101.7400	101.7400	0.286	0.0000	0.0000	0
2019/02/28	IS10	22/03/2028			Interest Rate Swap	94.8800	94.8800	95.2000	95.2000	0.337	0.0000	0.0000	0
2019/02/28	IS10	20/06/2028			Interest Rate Swap	102.1300	102.1300	102.4500	102.4500	0.313	0.0000	0.0000	0
2019/02/28	IS10	19/09/2028			Interest Rate Swap	95.6300	95.6300	95.9600	95.9600	0.345	0.0000	0.0000	0
2019/02/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/28	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/28	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/28	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/28	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/02/28	R023	02/05/2019	8.45	Call	Bond Future	2,288.7600	2.2888	2,111.5000	2.1115	(7.745)	0	0	0
2019/02/28	R023	02/05/2019	8.44	Put	Bond Future	47.5700	0.0476	74.9300	0.0749	57.515	0	0	0
2019/02/28	R023	02/05/2019			Bond Future	7.7505	101.4132	7.8134	101.2092	0.810	0.0000	0.0000	66,540
2019/02/28	R023	02/05/2019	8.46	Call	Bond Future	2,318.8600	2.3189	2,140.9500	2.1409	(7.672)	0	0	0
2019/02/28	R023	02/05/2019	8.46	Put	Bond Future	44.4800	0.0445	70.5300	0.0705	58.566	0	0	0
2019/02/28	R023	02/05/2019	8.45	Put	Bond Future	46.0000	0.0460	72.7000	0.0727	58.043	0	0	0
2019/02/28	R023	02/05/2019	8.44	Call	Bond Future	2,258.7100	2.2587	2,082.1100	2.0821	(7.819)	0	0	0
2019/02/28	R023	01/08/2019	8.95	Call	Bond Future	3,743.2700	3.7433	3,543.9400	3.5439	(5.325)	0	0	0
2019/02/28	R023	01/08/2019			Bond Future	7.7529	103.3309	7.8209	103.1228	0.876	0.0000	0.0000	0
2019/02/28	R023	01/08/2019	8.93	Call	Bond Future	3,688.6400	3.6886	3,492.4200	3.4924	(5.320)	0	0	0
2019/02/28	R023	01/08/2019	8.93	Put	Bond Future	157.5100	0.1575	169.3800	0.1694	7.536	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
2019/02/28	R248	01/08/2019			Bond Future	9.8012	93.7398	9.8899	92.9737	0.904	0.0000	0.0000	100
2019/02/28	R248	01/08/2019	10.36	Call	Bond Future	6,175.4700	6.1755	5,685.5600	5.6856	(7.933)	0	0	0
2019/02/28	R248	01/08/2019	10.36	Put	Bond Future	1,530.1700	1.5302	1,806.3800	1.8064	18.051	0	0	0
2019/02/28	R248	01/08/2019	10.35	Put	Bond Future	1,550.9400	1.5509	1,829.1600	1.8292	17.939	0	0	0
2019/02/28	R248	01/08/2019	10.34	Call	Bond Future	6,058.3400	6.0583	5,572.4600	5.5725	(8.020)	0	0	0
2019/02/28	R248	07/11/2019	10.02	Call	Bond Future	4,835.3500	4.8354	4,563.2300	4.5632	(5.628)	0	0	0
2019/02/28	R248	07/11/2019	10.01	Put	Bond Future	3,457.7900	3.4578	3,969.2900	3.9693	14.793	0	0	0
2019/02/28	R248	07/11/2019			Bond Future	9.8537	91.2746	9.9452	90.4922	0.928	0.0000	0.0000	0
2019/02/28	R248	07/11/2019	10.03	Call	Bond Future	4,883.6400	4.8836	4,610.0200	4.6100	(5.603)	0	0	0
2019/02/28	R248	07/11/2019	10.03	Put	Bond Future	3,386.2100	3.3862	3,895.0000	3.8950	15.025	0	0	0
2019/02/28	R248	07/11/2019	10.02	Put	Bond Future	3,421.6900	3.4217	3,931.9800	3.9320	14.913	0	0	0
2019/02/28	R248	07/11/2019	10.01	Call	Bond Future	4,787.5300	4.7875	4,516.6200	4.5166	(5.659)	0	0	0
<b>Total</b>												<b>911276</b>	