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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/03/2019 TO 01/03/2019

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
2019/03/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/01	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	2025	02/05/2019			Bond Future	134.3376		134.3376	134.3145	134.3145	(0.017)	0.0000	0.0000	691
2019/03/01	2025	01/08/2019			Bond Future	135.4533		135.4533	135.4293	135.4293	(0.018)	0.0000	0.0000	0
2019/03/01	2025	07/11/2019			Bond Future	138.3451		138.3451	138.3204	138.3204	(0.018)	0.0000	0.0000	0
2019/03/01	2029	02/05/2019			Bond Future	100.8166		100.8166	100.7537	100.7537	(0.062)	0.0000	0.0000	3,020
2019/03/01	2029	01/08/2019			Bond Future	102.7473		102.7473	102.6831	102.6831	(0.063)	0.0000	0.0000	0
2019/03/01	2029	07/11/2019			Bond Future	103.8331		103.8331	103.7673	103.7673	(0.063)	0.0000	0.0000	0
2019/03/01	2030	02/05/2019	9.41	Call	Bond Future	1,843.4600		1.8435	1,628.3200	1.6283	(11.670)	0	0	0
2019/03/01	2030	02/05/2019	8.90	Put	Bond Future	2,874.8900		2.8749	3,140.6000	3.1406	9.242	0	0	0
2019/03/01	2030	02/05/2019			Bond Future	9.2773		93.5317	9.3330	93.1810	0.600	0.0000	0.0000	45,698
2019/03/01	2030	02/05/2019	9.39	Call	Bond Future	1,767.6000		1.7676	1,557.3400	1.5573	(11.895)	0	0	0
2019/03/01	2030	02/05/2019	9.39	Put	Bond Future	1,059.3200		1.0593	1,199.7200	1.1997	13.254	0	0	0
2019/03/01	2030	02/05/2019	10.20	Call	Bond Future	5,718.9000		5.7189	5,390.6300	5.3906	(5.740)	0	0	0
2019/03/01	2030	02/05/2019	10.20	Put	Bond Future	128.7700		0.1288	151.1600	0.1512	17.388	0	0	3,000
2019/03/01	2030	02/05/2019	9.41	Put	Bond Future	1,010.2100		1.0102	1,145.7300	1.1457	13.415	0	0	0
2019/03/01	2030	02/05/2019	8.90	Call	Bond Future	448.1500		0.4481	363.2000	0.3632	(18.956)	0	0	3,000
2019/03/01	2030	02/05/2019	9.40	Call	Bond Future	1,805.3300		1.8053	1,592.6200	1.5926	(11.782)	0	0	3,000
2019/03/01	2030	02/05/2019	9.40	Put	Bond Future	1,034.5400		1.0345	1,172.4900	1.1725	13.334	0	0	0
2019/03/01	2030	01/08/2019	9.15	Put	Bond Future	2,886.3000		2.8863	3,088.0000	3.0880	6.988	0	0	0
2019/03/01	2030	01/08/2019	9.91	Put	Bond Future	1,075.9800		1.0760	1,170.3200	1.1703	8.768	0	0	0
2019/03/01	2030	01/08/2019			Bond Future	9.3392		91.2952	9.3970	90.9377	0.619	0.0000	0.0000	0
2019/03/01	2030	01/08/2019	8.35	Put	Bond Future	6,688.7600		6.6888	7,005.3000	7.0053	4.732	0	0	0
2019/03/01	2030	01/08/2019	8.35	Call	Bond Future	269.7400		0.2697	228.7800	0.2288	(15.185)	0	0	2,025
2019/03/01	2030	01/08/2019	9.92	Call	Bond Future	4,570.4800		4.5705	4,306.2500	4.3063	(5.781)	0	0	0
2019/03/01	2030	01/08/2019	9.90	Put	Bond Future	1,090.3800		1.0904	1,185.8000	1.1858	8.751	0	0	0
2019/03/01	2030	01/08/2019	9.15	Call	Bond Future	1,702.6500		1.7026	1,546.8500	1.5469	(9.150)	0	0	2,025
2019/03/01	2030	01/08/2019	9.91	Call	Bond Future	4,525.6200		4.5256	4,262.4600	4.2625	(5.815)	0	0	0
2019/03/01	2030	01/08/2019	9.92	Put	Bond Future	1,061.9700		1.0620	1,155.2400	1.1552	8.783	0	0	0
2019/03/01	2030	01/08/2019	9.90	Call	Bond Future	4,481.0900		4.4811	4,219.0100	4.2190	(5.849)	0	0	0
2019/03/01	2030	07/11/2019	9.49	Put	Bond Future	2,673.7500		2.6738	2,836.5700	2.8366	6.090	0	0	0
2019/03/01	2030	07/11/2019			Bond Future	9.3916		93.2222	9.4517	92.8570	0.640	0.0000	0.0000	0
2019/03/01	2030	07/11/2019	9.48	Call	Bond Future	3,236.0900		3.2361	3,034.9000	3.0349	(6.217)	0	0	0
2019/03/01	2030	07/11/2019	9.48	Put	Bond Future	2,700.0000		2.7000	2,864.0000	2.8640	6.074	0	0	0
2019/03/01	2030	07/11/2019	9.49	Call	Bond Future	3,270.2200		3.2702	3,067.8500	3.0679	(6.188)	0	0	0
2019/03/01	2030	07/11/2019	9.47	Call	Bond Future	3,202.1300		3.2021	3,002.1300	3.0021	(6.246)	0	0	0
2019/03/01	2030	07/11/2019	9.47	Put	Bond Future	2,726.4600		2.7265	2,891.6500	2.8917	6.059	0	0	0
2019/03/01	2032	02/05/2019	9.62	Put	Bond Future	1,191.4100		1.1914	1,328.6900	1.3287	11.522	0	0	0
2019/03/01	2032	02/05/2019	9.61	Call	Bond Future	1,888.7800		1.8888	1,683.5600	1.6836	(10.865)	0	0	0
2019/03/01	2032	02/05/2019			Bond Future	9.5119		91.5533	9.5623	91.2084	0.530	0.0000	0.0000	43,357
2019/03/01	2032	02/05/2019	9.62	Call	Bond Future	1,929.0400		1.9290	1,721.4300	1.7214	(10.762)	0	0	0
2019/03/01	2032	02/05/2019	9.61	Put	Bond Future	1,219.0400		1.2190	1,358.7100	1.3587	11.457	0	0	0
2019/03/01	2032	02/05/2019	9.63	Call	Bond Future	1,969.8500		1.9699	1,759.8800	1.7599	(10.659)	0	0	0

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2019/03/01	2032	02/05/2019	9.63	Put	Bond Future	1,164.4100	1.1644	1,299.3300	1.2993	11.587	0	0	0
2019/03/01	2032	01/08/2019	10.10	Call	Bond Future	4,749.9400	4.7499	4,495.3100	4.4953	(5.361)	0	0	0
2019/03/01	2032	01/08/2019	10.11	Put	Bond Future	1,262.0400	1.2620	1,357.9500	1.3579	7.600	0	0	0
2019/03/01	2032	01/08/2019			Bond Future	9.5722	93.2846	9.6243	92.9330	0.545	0.0000	0.0000	0
2019/03/01	2032	01/08/2019	10.10	Put	Bond Future	1,278.7400	1.2787	1,375.7200	1.3757	7.584	0	0	0
2019/03/01	2032	01/08/2019	10.11	Call	Bond Future	4,797.1900	4.7972	4,541.4900	4.5415	(5.330)	0	0	0
2019/03/01	2032	01/08/2019	10.09	Call	Bond Future	4,702.6100	4.7026	4,449.0800	4.4491	(5.391)	0	0	0
2019/03/01	2032	01/08/2019	10.09	Put	Bond Future	1,295.4300	1.2954	1,393.5100	1.3935	7.571	0	0	0
2019/03/01	2032	07/11/2019	9.71	Call	Bond Future	3,545.4900	3.5455	3,346.8800	3.3469	(5.602)	0	0	0
2019/03/01	2032	07/11/2019	9.70	Put	Bond Future	3,048.8700	3.0489	3,210.6400	3.2106	5.306	0	0	0
2019/03/01	2032	07/11/2019			Bond Future	9.6305	91.0900	9.6847	90.7308	0.562	0.0000	0.0000	0
2019/03/01	2032	07/11/2019	9.72	Call	Bond Future	3,582.0500	3.5820	3,382.2900	3.3823	(5.577)	0	0	0
2019/03/01	2032	07/11/2019	9.72	Put	Bond Future	2,989.6000	2.9896	3,149.0700	3.1491	5.334	0	0	0
2019/03/01	2032	07/11/2019	9.71	Put	Bond Future	3,018.9700	3.0190	3,179.5900	3.1796	5.320	0	0	0
2019/03/01	2032	07/11/2019	9.70	Call	Bond Future	3,509.4000	3.5094	3,311.9400	3.3119	(5.627)	0	0	0
2019/03/01	2033	02/05/2019			Bond Future	102.9373	102.9373	102.9196	102.9196	(0.017)	0.0000	0.0000	6,090
2019/03/01	2033	01/08/2019			Bond Future	104.9085	104.9085	104.8904	104.8904	(0.017)	0.0000	0.0000	0
2019/03/01	2033	07/11/2019			Bond Future	105.9643	105.9643	105.9455	105.9455	(0.018)	0.0000	0.0000	0
2019/03/01	2037	02/05/2019	9.81	Put	Bond Future	1,603.9800	1.6040	1,757.4500	1.7575	9.568	0	0	0
2019/03/01	2037	02/05/2019			Bond Future	9.7781	91.5622	9.8233	91.2168	0.462	0.0000	0.0000	54,434
2019/03/01	2037	02/05/2019	9.80	Call	Bond Future	1,806.6800	1.8067	1,617.2300	1.6172	(10.486)	0	0	0
2019/03/01	2037	02/05/2019	9.80	Put	Bond Future	1,639.1600	1.6392	1,795.0900	1.7951	9.513	0	0	0
2019/03/01	2037	02/05/2019	9.81	Call	Bond Future	1,847.8700	1.8479	1,655.9600	1.6560	(10.385)	0	0	0
2019/03/01	2037	02/05/2019	9.79	Call	Bond Future	1,765.9800	1.7660	1,579.0000	1.5790	(10.588)	0	0	0
2019/03/01	2037	02/05/2019	9.79	Put	Bond Future	1,674.9300	1.6749	1,833.3300	1.8333	9.457	0	0	0
2019/03/01	2037	01/08/2019	10.31	Call	Bond Future	5,021.2500	5.0213	4,771.7300	4.7717	(4.969)	0	0	0
2019/03/01	2037	01/08/2019			Bond Future	9.8425	89.0382	9.8892	88.6860	0.475	0.0000	0.0000	0
2019/03/01	2037	01/08/2019	10.29	Call	Bond Future	4,919.5800	4.9196	4,672.3100	4.6723	(5.026)	0	0	0
2019/03/01	2037	01/08/2019	10.29	Put	Bond Future	1,630.9700	1.6310	1,735.8900	1.7359	6.433	0	0	0
2019/03/01	2037	01/08/2019	10.31	Put	Bond Future	1,590.0400	1.5900	1,692.7100	1.6927	6.457	0	0	0
2019/03/01	2037	01/08/2019	10.30	Call	Bond Future	4,970.4400	4.9704	4,722.0400	4.7220	(4.998)	0	0	0
2019/03/01	2037	01/08/2019	10.30	Put	Bond Future	1,610.4900	1.6105	1,714.2800	1.7143	6.445	0	0	0
2019/03/01	2037	07/11/2019	9.97	Call	Bond Future	4,001.1300	4.0011	3,801.1800	3.8012	(4.997)	0	0	0
2019/03/01	2037	07/11/2019			Bond Future	9.8996	90.9176	9.9479	90.5578	0.488	0.0000	0.0000	0
2019/03/01	2037	07/11/2019	9.95	Call	Bond Future	3,920.9000	3.9209	3,723.2300	3.7232	(5.041)	0	0	0
2019/03/01	2037	07/11/2019	9.95	Put	Bond Future	3,545.3700	3.5454	3,707.4900	3.7075	4.573	0	0	0
2019/03/01	2037	07/11/2019	9.97	Put	Bond Future	3,477.3100	3.4773	3,637.1500	3.6371	4.597	0	0	0
2019/03/01	2037	07/11/2019	9.96	Call	Bond Future	3,961.0700	3.9611	3,762.2600	3.7623	(5.019)	0	0	0
2019/03/01	2037	07/11/2019	9.96	Put	Bond Future	3,511.3500	3.5113	3,672.3300	3.6723	4.585	0	0	0
2019/03/01	2038	02/05/2019			Bond Future	122.4366	122.4366	122.5983	122.5983	0.132	0.0000	0.0000	10,812
2019/03/01	2038	01/08/2019			Bond Future	123.1423	123.1423	123.3066	123.3066	0.133	0.0000	0.0000	0
2019/03/01	2038	07/11/2019			Bond Future	125.7713	125.7713	125.9389	125.9389	0.133	0.0000	0.0000	0
2019/03/01	2040	02/05/2019	9.89	Call	Bond Future	2,023.5300	2.0235	1,815.5400	1.8155	(10.279)	0	0	0
2019/03/01	2040	02/05/2019	9.88	Put	Bond Future	1,754.8800	1.7549	1,920.8800	1.9209	9.459	0	0	0

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2019/03/01	2040	02/05/2019	9.60	Call	Bond Future	951.7400	0.9517	822.4400	0.8224	(13.586)	0	0	1,150
2019/03/01	2040	02/05/2019			Bond Future	9.8528	94.8828	9.8980	94.5114	0.459	0.0000	0.0000	25,025
2019/03/01	2040	02/05/2019	9.90	Call	Bond Future	2,068.4700	2.0685	1,857.8800	1.8579	(10.181)	0	0	0
2019/03/01	2040	02/05/2019	9.90	Put	Bond Future	1,680.3900	1.6804	1,841.1700	1.8412	9.568	0	0	0
2019/03/01	2040	02/05/2019	10.20	Put	Bond Future	851.8800	0.8519	944.7200	0.9447	10.898	0	0	0
2019/03/01	2040	02/05/2019	10.20	Call	Bond Future	3,645.2200	3.6452	3,366.6900	3.3667	(7.641)	0	0	1,150
2019/03/01	2040	02/05/2019	9.60	Put	Bond Future	3,073.7700	3.0738	3,315.8400	3.3158	7.875	0	0	0
2019/03/01	2040	02/05/2019	9.89	Put	Bond Future	1,717.4000	1.7174	1,880.7800	1.8808	9.513	0	0	0
2019/03/01	2040	02/05/2019	9.88	Call	Bond Future	1,978.9400	1.9789	1,773.5700	1.7736	(10.378)	0	0	0
2019/03/01	2040	01/08/2019	10.36	Call	Bond Future	5,288.7800	5.2888	5,023.6700	5.0237	(5.013)	0	0	0
2019/03/01	2040	01/08/2019	10.37	Put	Bond Future	1,769.3300	1.7693	1,881.6600	1.8817	6.349	0	0	0
2019/03/01	2040	01/08/2019			Bond Future	9.9168	92.1713	9.9635	91.7926	0.471	0.0000	0.0000	0
2019/03/01	2040	01/08/2019	10.36	Put	Bond Future	1,791.5000	1.7915	1,905.0400	1.9050	6.338	0	0	0
2019/03/01	2040	01/08/2019	10.37	Call	Bond Future	5,343.0600	5.3431	5,076.7400	5.0767	(4.984)	0	0	0
2019/03/01	2040	01/08/2019	10.38	Call	Bond Future	5,397.2700	5.3973	5,129.7600	5.1298	(4.956)	0	0	0
2019/03/01	2040	01/08/2019	10.38	Put	Bond Future	1,747.2100	1.7472	1,858.3500	1.8584	6.361	0	0	0
2019/03/01	2040	07/11/2019	10.03	Call	Bond Future	4,177.3900	4.1774	3,964.0200	3.9640	(5.108)	0	0	0
2019/03/01	2040	07/11/2019	10.04	Put	Bond Future	3,690.9700	3.6910	3,863.2200	3.8632	4.667	0	0	0
2019/03/01	2040	07/11/2019			Bond Future	9.9739	94.1169	10.0221	93.7300	0.484	0.0000	0.0000	0
2019/03/01	2040	07/11/2019	10.03	Put	Bond Future	3,727.5700	3.7276	3,901.0600	3.9011	4.654	0	0	0
2019/03/01	2040	07/11/2019	10.04	Call	Bond Future	4,220.5900	4.2206	4,005.9800	4.0060	(5.085)	0	0	0
2019/03/01	2040	07/11/2019	10.05	Call	Bond Future	4,263.9900	4.2640	4,048.1400	4.0481	(5.062)	0	0	0
2019/03/01	2040	07/11/2019	10.05	Put	Bond Future	3,654.6900	3.6547	3,825.7000	3.8257	4.679	0	0	0
2019/03/01	2044	02/05/2019	9.90	Call	Bond Future	2,053.2100	2.0532	1,841.6800	1.8417	(10.302)	0	0	0
2019/03/01	2044	02/05/2019			Bond Future	9.8657	92.0300	9.9109	91.6513	0.458	0.0000	0.0000	36,424
2019/03/01	2044	02/05/2019	9.90	Put	Bond Future	1,765.5000	1.7655	1,932.6800	1.9327	9.469	0	0	0
2019/03/01	2044	02/05/2019	9.91	Call	Bond Future	2,099.0100	2.0990	1,884.8200	1.8848	(10.204)	0	0	0
2019/03/01	2044	02/05/2019	9.92	Put	Bond Future	1,690.4400	1.6904	1,852.3200	1.8523	9.576	0	0	0
2019/03/01	2044	02/05/2019	9.91	Put	Bond Future	1,727.7300	1.7277	1,892.2500	1.8922	9.522	0	0	0
2019/03/01	2044	02/05/2019	9.92	Call	Bond Future	2,145.1500	2.1451	1,928.3200	1.9283	(10.108)	0	0	0
2019/03/01	2044	01/08/2019	9.86	Put	Bond Future	3,468.3600	3.4684	3,658.8700	3.6589	5.493	0	0	0
2019/03/01	2044	01/08/2019	10.53	Call	Bond Future	6,286.7200	6.2867	5,997.8900	5.9979	(4.594)	0	0	0
2019/03/01	2044	01/08/2019	10.40	Put	Bond Future	1,766.8600	1.7669	1,878.8700	1.8789	6.339	0	0	0
2019/03/01	2044	01/08/2019			Bond Future	9.9269	89.3897	9.9735	89.0035	0.470	0.0000	0.0000	0
2019/03/01	2044	01/08/2019	10.39	Call	Bond Future	5,502.1300	5.5021	5,229.2000	5.2292	(4.960)	0	0	0
2019/03/01	2044	01/08/2019	10.39	Put	Bond Future	1,789.1200	1.7891	1,902.3300	1.9023	6.328	0	0	0
2019/03/01	2044	01/08/2019	9.86	Call	Bond Future	2,909.5500	2.9095	2,713.9200	2.7139	(6.724)	0	0	100
2019/03/01	2044	01/08/2019	10.53	Put	Bond Future	1,502.3900	1.5024	1,599.7000	1.5997	6.477	0	0	100
2019/03/01	2044	01/08/2019	10.40	Call	Bond Future	5,557.1500	5.5572	5,283.0200	5.2830	(4.933)	0	0	0
2019/03/01	2044	01/08/2019	9.36	Put	Bond Future	6,158.4800	6.1585	6,433.2700	6.4333	4.462	0	0	0
2019/03/01	2044	01/08/2019	9.36	Call	Bond Future	1,231.6700	1.2317	1,120.3200	1.1203	(9.041)	0	0	100
2019/03/01	2044	01/08/2019	10.38	Call	Bond Future	5,447.2500	5.4473	5,175.5300	5.1755	(4.988)	0	0	0
2019/03/01	2044	01/08/2019	10.38	Put	Bond Future	1,811.6500	1.8116	1,926.0700	1.9261	6.316	0	0	0
2019/03/01	2044	07/11/2019	10.07	Put	Bond Future	3,696.6900	3.6967	3,868.9800	3.8690	4.661	0	0	0
2019/03/01	2044	07/11/2019			Bond Future	9.9813	91.2765	10.0295	90.8821	0.482	0.0000	0.0000	0
2019/03/01	2044	07/11/2019	10.06	Call	Bond Future	4,376.7600	4.3768	4,155.8700	4.1559	(5.047)	0	0	0
2019/03/01	2044	07/11/2019	10.06	Put	Bond Future	3,733.6100	3.7336	3,907.1600	3.9072	4.648	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
2019/03/01	2044	07/11/2019	10.07	Call	Bond Future	4,421.0300	4.4210	4,198.8800	4.1989	(5.025)	0	0	0
2019/03/01	2044	07/11/2019	10.05	Call	Bond Future	4,332.3900	4.3324	4,112.7600	4.1128	(5.069)	0	0	0
2019/03/01	2044	07/11/2019	10.05	Put	Bond Future	3,770.5500	3.7706	3,945.3600	3.9454	4.636	0	0	0
2019/03/01	2046	02/05/2019			Bond Future	115.3073	115.3073	115.2874	115.2874	(0.017)	0.0000	0.0000	12,523
2019/03/01	2046	01/08/2019			Bond Future	117.5156	117.5156	117.4952	117.4952	(0.017)	0.0000	0.0000	0
2019/03/01	2046	07/11/2019			Bond Future	118.2839	118.2839	118.2628	118.2628	(0.018)	0.0000	0.0000	0
2019/03/01	2050	02/05/2019			Bond Future	120.9193	120.9193	120.7741	120.7741	(0.120)	0.0000	0.0000	10,684
2019/03/01	2050	01/08/2019			Bond Future	121.4171	121.4171	121.2688	121.2688	(0.122)	0.0000	0.0000	0
2019/03/01	2050	07/11/2019			Bond Future	124.0093	124.0093	123.8576	123.8576	(0.122)	0.0000	0.0000	0
2019/03/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	AL37	02/05/2019			Index Future	629.5660	629.5660	628.5080	628.5080	(0.168)	0.0000	0.0000	0
2019/03/01	AL37	01/08/2019			Index Future	641.4700	641.4700	640.3900	640.3900	(0.168)	0.0000	0.0000	0
2019/03/01	AL37	07/11/2019			Index Future	655.0020	655.0020	653.8970	653.8970	(0.169)	0.0000	0.0000	0
2019/03/01	AL7T	02/05/2019			Index Future	726.3580	726.3580	724.0600	724.0600	(0.316)	0.0000	0.0000	0
2019/03/01	AL7T	01/08/2019			Index Future	740.0920	740.0920	737.7490	737.7490	(0.317)	0.0000	0.0000	0
2019/03/01	AL7T	07/11/2019			Index Future	755.7040	755.7040	753.3100	753.3100	(0.317)	0.0000	0.0000	0
2019/03/01	ALBI	02/05/2019			Index Future	656.8150	656.8150	654.5510	654.5510	(0.345)	0.0000	0.0000	903
2019/03/01	ALBI	01/08/2019			Index Future	669.2340	669.2340	666.9260	666.9260	(0.345)	0.0000	0.0000	0
2019/03/01	ALBI	07/11/2019			Index Future	683.3510	683.3510	680.9930	680.9930	(0.345)	0.0000	0.0000	0
2019/03/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	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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2019/03/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/01	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
2019/03/01	ES33	02/05/2019			Bond Future	10.9748	76.2277	11.0247	75.9381	0.455	0.0000	0.0000	350
2019/03/01	ES33	01/08/2019			Bond Future	11.0790	77.6689	11.1308	77.3738	0.467	0.0000	0.0000	0
2019/03/01	ES33	07/11/2019			Bond Future	11.1887	75.5112	11.2425	75.2096	0.481	0.0000	0.0000	0
2019/03/01	ES42	02/05/2019			Bond Future	11.2318	77.9264	11.2767	77.6304	0.399	0.0000	0.0000	4,919
2019/03/01	ES42	01/08/2019			Bond Future	11.3342	79.4003	11.3807	79.0985	0.410	0.0000	0.0000	0
2019/03/01	ES42	07/11/2019			Bond Future	11.4421	76.8094	11.4904	76.5010	0.422	0.0000	0.0000	0
2019/03/01	GOVI	02/05/2019	647.87	Call	GOVI	23,720.0000	2.3720	660.0000	0.0660	(97.218)	0	0	0
2019/03/01	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/01	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/01	GOVI	02/05/2019			GOVI	650.2420	650.2420	647.9360	647.9360	(0.355)	0.0000	0.0000	445
2019/03/01	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/01	GOVI	02/05/2019	647.88	Call	GOVI	23,620.0000	2.3620	560.0000	0.0560	(97.629)	0	0	0
2019/03/01	GOVI	02/05/2019	647.86	Call	GOVI	23,820.0000	2.3820	760.0000	0.0760	(96.809)	0	0	0
2019/03/01	GOVI	01/08/2019	638.68	Call	GOVI	238,570.0000	23.8570	215,060.0000	21.5060	(9.855)	0	0	0
2019/03/01	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/01	GOVI	01/08/2019			GOVI	662.5370	662.5370	660.1860	660.1860	(0.355)	0.0000	0.0000	0
2019/03/01	GOVI	01/08/2019	638.69	Call	GOVI	238,470.0000	23.8470	214,960.0000	21.4960	(9.859)	0	0	0
2019/03/01	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/01	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/01	GOVI	01/08/2019	638.67	Call	GOVI	238,670.0000	23.8670	215,160.0000	21.5160	(9.850)	0	0	0
2019/03/01	GOVI	07/11/2019	672.90	Call	GOVI	36,130.0000	3.6130	12,110.0000	1.2110	(66.482)	0	0	0
2019/03/01	GOVI	07/11/2019			GOVI	676.5130	676.5130	674.1110	674.1110	(0.355)	0.0000	0.0000	0
2019/03/01	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/01	GOVI	07/11/2019	672.91	Call	GOVI	36,030.0000	3.6030	12,010.0000	1.2010	(66.667)	0	0	0
2019/03/01	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/01	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/01	GOVI	07/11/2019	672.92	Call	GOVI	35,930.0000	3.5930	11,910.0000	1.1910	(66.852)	0	0	0
2019/03/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/01	IGOV	02/05/2019			Index Future	258.3180	258.3180	258.2140	258.2140	(0.040)	0.0000	0.0000	735
2019/03/01	IGOV	01/08/2019			Index Future	263.2650	263.2650	263.1580	263.1580	(0.041)	0.0000	0.0000	0
2019/03/01	IGOV	07/11/2019			Index Future	268.8840	268.8840	268.7750	268.7750	(0.041)	0.0000	0.0000	0
2019/03/01	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/03/01	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/03/01	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/03/01	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/03/01	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/01	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/03/01	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.7900	102.7900	0.000	0.0000	0.0000	0
2019/03/01	IS02	23/03/2020			Interest Rate Swap	98.7700	98.7700	98.7700	98.7700	0.000	0.0000	0.0000	0
2019/03/01	IS02	22/06/2020			Interest Rate Swap	102.3100	102.3100	102.3200	102.3200	0.010	0.0000	0.0000	0

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2019/03/01	IS02	21/09/2020			Interest Rate Swap	99.2700	99.2700	99.2800	99.2800	0.010	0.0000	0.0000	0
2019/03/01	IS05	17/12/2020			Interest Rate Swap	96.0200	96.0200	96.0400	96.0400	0.021	0.0000	0.0000	0
2019/03/01	IS05	16/03/2021			Interest Rate Swap	95.1500	95.1500	95.1700	95.1700	0.021	0.0000	0.0000	0
2019/03/01	IS05	15/06/2021			Interest Rate Swap	94.2300	94.2300	94.2700	94.2700	0.042	0.0000	0.0000	0
2019/03/01	IS05	21/09/2021			Interest Rate Swap	94.2900	94.2900	94.3400	94.3400	0.053	0.0000	0.0000	0
2019/03/01	IS05	21/12/2021			Interest Rate Swap	96.4000	96.4000	96.4600	96.4600	0.062	0.0000	0.0000	51
2019/03/01	IS05	15/03/2022			Interest Rate Swap	96.4500	96.4500	96.5300	96.5300	0.083	0.0000	0.0000	0
2019/03/01	IS05	21/06/2022			Interest Rate Swap	97.5600	97.5600	97.6600	97.6600	0.103	0.0000	0.0000	0
2019/03/01	IS05	20/09/2022			Interest Rate Swap	101.4300	101.4300	101.5400	101.5400	0.108	0.0000	0.0000	0
2019/03/01	IS05	20/12/2022			Interest Rate Swap	102.6200	102.6200	102.7500	102.7500	0.127	0.0000	0.0000	0
2019/03/01	IS05	22/03/2023			Interest Rate Swap	95.9000	95.9000	96.0500	96.0500	0.156	0.0000	0.0000	0
2019/03/01	IS05	20/06/2023			Interest Rate Swap	101.9100	101.9100	102.0700	102.0700	0.157	0.0000	0.0000	0
2019/03/01	IS05	19/09/2023			Interest Rate Swap	97.3300	97.3300	97.5000	97.5000	0.175	0.0000	0.0000	0
2019/03/01	IS10	17/12/2025			Interest Rate Swap	93.6200	93.6200	93.8700	93.8700	0.267	0.0000	0.0000	0
2019/03/01	IS10	16/03/2026			Interest Rate Swap	90.5700	90.5700	90.8300	90.8300	0.287	0.0000	0.0000	0
2019/03/01	IS10	15/06/2026			Interest Rate Swap	89.2700	89.2700	89.5400	89.5400	0.302	0.0000	0.0000	0
2019/03/01	IS10	21/09/2026			Interest Rate Swap	91.4200	91.4200	91.6900	91.6900	0.295	0.0000	0.0000	0
2019/03/01	IS10	21/12/2026			Interest Rate Swap	95.2300	95.2300	95.5000	95.5000	0.284	0.0000	0.0000	0
2019/03/01	IS10	15/03/2027			Interest Rate Swap	93.7700	93.7700	94.0600	94.0600	0.309	0.0000	0.0000	0
2019/03/01	IS10	21/06/2027			Interest Rate Swap	95.8700	95.8700	96.1500	96.1500	0.292	0.0000	0.0000	0
2019/03/01	IS10	20/09/2027			Interest Rate Swap	101.3700	101.3700	101.6500	101.6500	0.276	0.0000	0.0000	0
2019/03/01	IS10	20/12/2027			Interest Rate Swap	101.7400	101.7400	102.0200	102.0200	0.275	0.0000	0.0000	0
2019/03/01	IS10	22/03/2028			Interest Rate Swap	95.2000	95.2000	95.4900	95.4900	0.305	0.0000	0.0000	0
2019/03/01	IS10	20/06/2028			Interest Rate Swap	102.4500	102.4500	102.7300	102.7300	0.273	0.0000	0.0000	0
2019/03/01	IS10	19/09/2028			Interest Rate Swap	95.9600	95.9600	96.2500	96.2500	0.302	0.0000	0.0000	0
2019/03/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/01	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/03/01	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/01	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/01	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/01	R023	02/05/2019	8.45	Call	Bond Future	2,111.5000	2.1115	1,957.8300	1.9578	(7.278)	0	0	0
2019/03/01	R023	02/05/2019	8.44	Put	Bond Future	74.9300	0.0749	90.8700	0.0909	21.273	0	0	0
2019/03/01	R023	02/05/2019			Bond Future	7.8134	101.2092	7.8656	101.0400	0.668	0.0000	0.0000	66,540
2019/03/01	R023	02/05/2019	8.46	Call	Bond Future	2,140.9500	2.1409	1,986.8300	1.9868	(7.199)	0	0	0
2019/03/01	R023	02/05/2019	8.46	Put	Bond Future	70.5300	0.0705	85.5500	0.0855	21.296	0	0	0
2019/03/01	R023	02/05/2019	8.45	Put	Bond Future	72.7000	0.0727	88.1700	0.0882	21.279	0	0	0
2019/03/01	R023	02/05/2019	8.44	Call	Bond Future	2,082.1100	2.0821	1,928.9100	1.9289	(7.358)	0	0	0
2019/03/01	R023	01/08/2019	8.95	Call	Bond Future	3,543.9400	3.5439	3,390.1400	3.3901	(4.340)	0	0	0
2019/03/01	R023	01/08/2019			Bond Future	7.8209	103.1228	7.8773	102.9502	0.722	0.0000	0.0000	0
2019/03/01	R023	01/08/2019	8.93	Call	Bond Future	3,492.4200	3.4924	3,339.3100	3.3393	(4.384)	0	0	0
2019/03/01	R023	01/08/2019	8.93	Put	Bond Future	169.3800	0.1694	188.8500	0.1889	11.495	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
2019/03/01	R023	01/08/2019	8.95	Put	Bond Future	162.2400	0.1622	181.0200	0.1810	11.575	0	0	0
2019/03/01	R023	01/08/2019	8.94	Call	Bond Future	3,518.1500	3.5181	3,364.6900	3.3647	(4.362)	0	0	0
2019/03/01	R023	01/08/2019	8.94	Put	Bond Future	165.7800	0.1658	184.9000	0.1849	11.533	0	0	0
2019/03/01	R023	07/11/2019	7.98	Call	Bond Future	1,413.9100	1.4139	1,313.1000	1.3131	(7.130)	0	0	0
2019/03/01	R023	07/11/2019			Bond Future	7.8136	101.3631	7.8754	101.1867	0.791	0.0000	0.0000	0
2019/03/01	R023	07/11/2019	7.98	Put	Bond Future	939.7900	0.9398	1,015.4100	1.0154	8.046	0	0	0
2019/03/01	R023	07/11/2019	7.99	Call	Bond Future	1,432.1500	1.4322	1,330.6700	1.3307	(7.086)	0	0	0
2019/03/01	R023	07/11/2019	8.00	Call	Bond Future	1,450.8300	1.4508	1,348.6900	1.3487	(7.040)	0	0	0
2019/03/01	R023	07/11/2019	8.00	Put	Bond Future	919.9100	0.9199	994.2000	0.9942	8.076	0	0	0
2019/03/01	R023	07/11/2019	7.99	Put	Bond Future	929.6300	0.9296	1,004.5800	1.0046	8.062	0	0	0
2019/03/01	R035	02/05/2019	9.74	Put	Bond Future	1,555.9800	1.5560	1,723.4400	1.7234	10.762	0	0	0
2019/03/01	R035	02/05/2019			Bond Future	9.6902	95.0868	9.7405	94.7041	0.520	0.0000	0.0000	78,252
2019/03/01	R035	02/05/2019	9.74	Call	Bond Future	1,934.7200	1.9347	1,719.5000	1.7195	(11.124)	0	0	0
2019/03/01	R035	02/05/2019	9.75	Call	Bond Future	1,976.9600	1.9770	1,759.0900	1.7591	(11.020)	0	0	0
2019/03/01	R035	02/05/2019	9.75	Put	Bond Future	1,522.5000	1.5225	1,687.3100	1.6873	10.825	0	0	0
2019/03/01	R035	02/05/2019	9.73	Call	Bond Future	1,892.7900	1.8928	1,680.2400	1.6802	(11.229)	0	0	0
2019/03/01	R035	02/05/2019	9.73	Put	Bond Future	1,589.8600	1.5899	1,759.9900	1.7600	10.701	0	0	0
2019/03/01	R035	01/08/2019	10.23	Call	Bond Future	5,006.2400	5.0062	4,729.0700	4.7291	(5.536)	0	0	0
2019/03/01	R035	01/08/2019	10.22	Put	Bond Future	1,520.2700	1.5203	1,634.5900	1.6346	7.520	0	0	0
2019/03/01	R035	01/08/2019			Bond Future	9.7502	96.8847	9.8023	96.4945	0.534	0.0000	0.0000	0
2019/03/01	R035	01/08/2019	10.24	Call	Bond Future	5,057.4200	5.0574	4,778.9900	4.7790	(5.505)	0	0	0
2019/03/01	R035	01/08/2019	10.24	Put	Bond Future	1,480.1900	1.4802	1,591.9800	1.5920	7.552	0	0	0
2019/03/01	R035	01/08/2019	10.23	Put	Bond Future	1,499.9900	1.5000	1,613.0400	1.6130	7.537	0	0	0
2019/03/01	R035	01/08/2019	10.22	Call	Bond Future	4,955.4500	4.9555	4,679.5500	4.6795	(5.568)	0	0	0
2019/03/01	R035	07/11/2019	9.88	Call	Bond Future	3,905.1900	3.9052	3,685.6600	3.6857	(5.621)	0	0	0
2019/03/01	R035	07/11/2019	9.89	Call	Bond Future	3,945.3600	3.9454	3,724.5400	3.7245	(5.597)	0	0	0
2019/03/01	R035	07/11/2019	9.87	Put	Bond Future	3,434.9200	3.4349	3,615.2900	3.6153	5.251	0	0	0
2019/03/01	R035	07/11/2019			Bond Future	9.8118	94.4222	9.8657	94.0236	0.550	0.0000	0.0000	0
2019/03/01	R035	07/11/2019	9.89	Put	Bond Future	3,367.9900	3.3680	3,545.7900	3.5458	5.279	0	0	0
2019/03/01	R035	07/11/2019	9.87	Call	Bond Future	3,865.2100	3.8652	3,646.9600	3.6470	(5.647)	0	0	0
2019/03/01	R035	07/11/2019	9.88	Put	Bond Future	3,401.3200	3.4013	3,580.4100	3.5804	5.265	0	0	0
2019/03/01	R186	02/05/2019	9.02	Call	Bond Future	2,241.5600	2.2416	2,026.3400	2.0263	(9.601)	0	0	0
2019/03/01	R186	02/05/2019	9.01	Put	Bond Future	573.2800	0.5733	656.0800	0.6561	14.443	0	0	0
2019/03/01	R186	02/05/2019	10.07	Call	Bond Future	7,484.4700	7.4845	7,191.4400	7.1914	(3.915)	0	0	0
2019/03/01	R186	02/05/2019	9.96	Put	Bond Future	26.1600	0.0262	31.2100	0.0312	19.304	0	0	90
2019/03/01	R186	02/05/2019	9.75	Call	Bond Future	5,812.9400	5.8129	5,528.0500	5.5280	(4.901)	0	0	0
2019/03/01	R186	02/05/2019	9.25	Put	Bond Future	291.6700	0.2917	338.2300	0.3382	15.963	0	0	0
2019/03/01	R186	02/05/2019	8.65	Put	Bond Future	1,421.8000	1.4218	1,583.3100	1.5833	11.360	0	0	0
2019/03/01	R186	02/05/2019			Bond Future	8.7281	113.6475	8.7790	113.3513	0.584	0.0000	0.0000	88,995
2019/03/01	R186	02/05/2019	9.03	Call	Bond Future	2,283.7100	2.2837	2,066.7000	2.0667	(9.503)	0	0	0
2019/03/01	R186	02/05/2019	9.03	Put	Bond Future	543.0600	0.5431	622.2600	0.6223	14.584	0	0	0
2019/03/01	R186	02/05/2019	8.65	Call	Bond Future	965.4300	0.9654	830.7300	0.8307	(13.952)	0	0	3,250
2019/03/01	R186	02/05/2019	9.02	Put	Bond Future	558.0000	0.5580	638.9900	0.6390	14.514	0	0	0
2019/03/01	R186	02/05/2019	9.01	Call	Bond Future	2,199.7200	2.1997	1,986.3100	1.9863	(9.702)	0	0	0
2019/03/01	R186	02/05/2019	9.30	Call	Bond Future	3,519.4300	3.5194	3,264.1300	3.2641	(7.254)	0	0	200
2019/03/01	R186	02/05/2019	10.07	Put	Bond Future	15.8300	0.0158	19.0100	0.0190	20.088	0	0	200

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2019/03/01	R186	02/05/2019	9.96	Call	Bond Future	6,908.0300	6.9080	6,616.8700	6.6169	(4.215)	0	0	0
2019/03/01	R186	02/05/2019	9.20	Put	Bond Future	337.3400	0.3373	390.2100	0.3902	15.673	0	0	0
2019/03/01	R186	02/05/2019	9.75	Put	Bond Future	63.5600	0.0636	74.8800	0.0749	17.810	0	0	7,000
2019/03/01	R186	02/05/2019	10.02	Put	Bond Future	19.9600	0.0200	23.8900	0.0239	19.689	0	0	3,250
2019/03/01	R186	02/05/2019	9.25	Call	Bond Future	3,278.2700	3.2783	3,028.6200	3.0286	(7.615)	0	0	3,250
2019/03/01	R186	02/05/2019	8.90	Call	Bond Future	1,767.3200	1.7673	1,575.6400	1.5756	(10.846)	0	0	0
2019/03/01	R186	02/05/2019	8.70	Put	Bond Future	1,267.5400	1.2675	1,417.2100	1.4172	11.808	0	0	0
2019/03/01	R186	02/05/2019	8.70	Call	Bond Future	1,103.5500	1.1036	957.0100	0.9570	(13.279)	0	0	200
2019/03/01	R186	02/05/2019	9.30	Put	Bond Future	252.2700	0.2523	293.1800	0.2932	16.217	0	0	0
2019/03/01	R186	02/05/2019	9.20	Call	Bond Future	3,042.4200	3.0424	2,799.0800	2.7991	(7.998)	0	0	90
2019/03/01	R186	02/05/2019	8.62	Put	Bond Future	1,520.1600	1.5202	1,688.7800	1.6888	11.092	0	0	0
2019/03/01	R186	02/05/2019	8.62	Call	Bond Future	887.8800	0.8879	760.2900	0.7603	(14.370)	0	0	90
2019/03/01	R186	02/05/2019	8.50	Put	Bond Future	1,957.1600	1.9572	2,153.6100	2.1536	10.038	0	0	0
2019/03/01	R186	02/05/2019	8.50	Call	Bond Future	617.5800	0.6176	517.8200	0.5178	(16.153)	0	0	7,000
2019/03/01	R186	02/05/2019	9.00	Put	Bond Future	588.9200	0.5889	673.5600	0.6736	14.372	0	0	7,500
2019/03/01	R186	02/05/2019	9.00	Call	Bond Future	2,158.2000	2.1582	1,946.6300	1.9466	(9.803)	0	0	7,000
2019/03/01	R186	02/05/2019	10.02	Call	Bond Future	7,222.4300	7.2224	6,930.1500	6.9301	(4.047)	0	0	0
2019/03/01	R186	02/05/2019	8.80	Put	Bond Future	996.2300	0.9962	1,122.6600	1.1227	12.691	0	0	0
2019/03/01	R186	02/05/2019	8.80	Call	Bond Future	1,413.9800	1.4140	1,244.2000	1.2442	(12.007)	0	0	7,500
2019/03/01	R186	02/05/2019	9.05	Call	Bond Future	2,369.0500	2.3691	2,148.5500	2.1485	(9.308)	0	0	0
2019/03/01	R186	02/05/2019	9.05	Put	Bond Future	514.3600	0.5144	590.0700	0.5901	14.719	0	0	3,250
2019/03/01	R186	02/05/2019	8.90	Put	Bond Future	771.8200	0.7718	876.3500	0.8764	13.543	0	0	4,250
2019/03/01	R186	01/08/2019	10.08	Put	Bond Future	258.9100	0.2589	285.7300	0.2857	10.359	0	0	6,000
2019/03/01	R186	01/08/2019	9.54	Call	Bond Future	4,862.0200	4.8620	4,620.4100	4.6204	(4.969)	0	0	0
2019/03/01	R186	01/08/2019			Bond Future	8.7794	110.4965	8.8328	110.1945	0.609	0.0000	0.0000	0
2019/03/01	R186	01/08/2019	8.30	Put	Bond Future	3,545.0000	3.5450	3,760.1600	3.7602	6.069	0	0	0
2019/03/01	R186	01/08/2019	8.30	Call	Bond Future	786.8800	0.7869	700.0000	0.7000	(11.041)	0	0	6,000
2019/03/01	R186	01/08/2019	9.05	Put	Bond Future	1,322.2100	1.3222	1,431.7000	1.4317	8.281	0	0	0
2019/03/01	R186	01/08/2019	9.05	Call	Bond Future	2,840.3000	2.8403	2,647.7500	2.6477	(6.779)	0	0	6,000
2019/03/01	R186	01/08/2019	9.52	Call	Bond Future	4,772.9300	4.7729	4,532.8700	4.5329	(5.030)	0	0	0
2019/03/01	R186	01/08/2019	9.52	Put	Bond Future	682.5200	0.6825	744.5000	0.7445	9.081	0	0	0
2019/03/01	R186	01/08/2019	10.08	Call	Bond Future	7,310.8700	7.3109	7,035.6500	7.0357	(3.765)	0	0	0
2019/03/01	R186	01/08/2019	9.54	Put	Bond Future	663.9300	0.6639	724.3600	0.7244	9.102	0	0	0
2019/03/01	R186	01/08/2019	9.53	Call	Bond Future	4,817.4300	4.8174	4,576.5900	4.5766	(4.999)	0	0	0
2019/03/01	R186	01/08/2019	9.53	Put	Bond Future	673.1600	0.6732	734.3600	0.7344	9.091	0	0	0
2019/03/01	R186	07/11/2019	8.94	Call	Bond Future	2,857.9400	2.8579	2,685.7100	2.6857	(6.026)	0	0	0
2019/03/01	R186	07/11/2019			Bond Future	8.8230	112.8285	8.8794	112.5198	0.639	0.0000	0.0000	0
2019/03/01	R186	07/11/2019	8.94	Put	Bond Future	2,218.3600	2.2184	2,354.8300	2.3548	6.152	0	0	0
2019/03/01	R186	07/11/2019	8.95	Call	Bond Future	2,890.5300	2.8905	2,717.2600	2.7173	(5.994)	0	0	0
2019/03/01	R186	07/11/2019	8.96	Put	Bond Future	2,174.5100	2.1745	2,308.8800	2.3089	6.179	0	0	0
2019/03/01	R186	07/11/2019	8.95	Put	Bond Future	2,196.5200	2.1965	2,331.9500	2.3319	6.166	0	0	0
2019/03/01	R186	07/11/2019	8.96	Call	Bond Future	2,922.9300	2.9229	2,748.6000	2.7486	(5.964)	0	0	0
2019/03/01	R197	02/05/2019			Bond Future	303.6566	303.6566	303.3492	303.3492	(0.101)	0.0000	0.0000	2,350
2019/03/01	R197	01/08/2019			Bond Future	301.9160	301.9160	301.6020	301.6020	(0.104)	0.0000	0.0000	0
2019/03/01	R197	07/11/2019			Bond Future	308.3620	308.3620	308.0408	308.0408	(0.104)	0.0000	0.0000	0
2019/03/01	R202	02/05/2019			Bond Future	234.7670	234.7670	234.7271	234.7271	(0.017)	0.0000	0.0000	8,666

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2019/03/01	R202	01/08/2019			Bond Future	235.2496	235.2496	235.2086	235.2086	(0.017)	0.0000	0.0000	0
2019/03/01	R202	07/11/2019			Bond Future	240.2718	240.2718	240.2295	240.2295	(0.018)	0.0000	0.0000	0
2019/03/01	R207	02/05/2019	7.63	Call	Bond Future	884.4200	0.8844	844.5000	0.8445	(4.514)	0	0	0
2019/03/01	R207	02/05/2019			Bond Future	6.3025	102.8605	6.3620	102.8206	0.944	0.0000	0.0000	6,025
2019/03/01	R207	02/05/2019	7.61	Call	Bond Future	871.1900	0.8712	831.2700	0.8313	(4.582)	0	0	0
2019/03/01	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/01	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/01	R207	02/05/2019	7.62	Call	Bond Future	877.8100	0.8778	837.8900	0.8379	(4.548)	0	0	0
2019/03/01	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/01	R207	01/08/2019	7.34	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2019/03/01	R207	01/08/2019	7.33	Call	Bond Future	803.9400	0.8039	763.0000	0.7630	(5.092)	0	0	0
2019/03/01	R207	01/08/2019			Bond Future	5.4813	101.1639	5.5747	101.1230	1.705	0.0000	0.0000	0
2019/03/01	R207	01/08/2019	7.34	Call	Bond Future	808.2600	0.8083	767.3200	0.7673	(5.065)	0	0	0
2019/03/01	R207	01/08/2019	7.33	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2019/03/01	R207	01/08/2019	7.35	Call	Bond Future	812.5700	0.8126	771.6200	0.7716	(5.040)	0	0	0
2019/03/01	R207	01/08/2019	7.35	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/03/01	R207	07/11/2019	2.08	Put	Bond Future	14.7800	0.0148	30.1300	0.0301	103.857	0	0	0
2019/03/01	R207	07/11/2019			Bond Future	1.8008	103.2988	2.0335	103.2568	12.920	0.0000	0.0000	0
2019/03/01	R207	07/11/2019	2.07	Call	Bond Future	63.8800	0.0639	37.5600	0.0376	(41.202)	0	0	0
2019/03/01	R207	07/11/2019	2.07	Put	Bond Future	15.2900	0.0153	30.9700	0.0310	102.551	0	0	0
2019/03/01	R207	07/11/2019	2.08	Call	Bond Future	65.1700	0.0652	38.5200	0.0385	(40.893)	0	0	0
2019/03/01	R207	07/11/2019	2.06	Call	Bond Future	62.5900	0.0626	36.6000	0.0366	(41.524)	0	0	0
2019/03/01	R207	07/11/2019	2.06	Put	Bond Future	15.8100	0.0158	31.8200	0.0318	101.265	0	0	0
2019/03/01	R208	02/05/2019	8.03	Put	Bond Future	2.9700	0.0030	3.8400	0.0038	29.293	0	0	0
2019/03/01	R208	02/05/2019	8.02	Call	Bond Future	1,770.2700	1.7703	1,684.4300	1.6844	(4.849)	0	0	0
2019/03/01	R208	02/05/2019			Bond Future	6.9961	100.2424	7.0459	100.1556	0.711	0.0000	0.0000	14,463
2019/03/01	R208	02/05/2019	8.03	Call	Bond Future	1,787.1400	1.7871	1,701.2400	1.7012	(4.807)	0	0	0
2019/03/01	R208	02/05/2019	8.02	Put	Bond Future	3.1600	0.0032	4.0900	0.0041	29.430	0	0	0
2019/03/01	R208	02/05/2019	8.04	Call	Bond Future	1,804.0000	1.8040	1,718.0600	1.7181	(4.764)	0	0	0
2019/03/01	R208	02/05/2019	8.04	Put	Bond Future	2.7800	0.0028	3.6100	0.0036	29.856	0	0	0
2019/03/01	R208	01/08/2019	8.16	Call	Bond Future	1,949.7100	1.9497	1,864.9900	1.8650	(4.345)	0	0	0
2019/03/01	R208	01/08/2019	8.17	Put	Bond Future	20.9400	0.0209	24.7900	0.0248	18.386	0	0	0
2019/03/01	R208	01/08/2019			Bond Future	6.8872	102.1380	6.9450	102.0493	0.840	0.0000	0.0000	0
2019/03/01	R208	01/08/2019	8.16	Put	Bond Future	21.6200	0.0216	25.5800	0.0256	18.316	0	0	0
2019/03/01	R208	01/08/2019	8.17	Call	Bond Future	1,963.9800	1.9640	1,879.1500	1.8791	(4.319)	0	0	0
2019/03/01	R208	01/08/2019	8.15	Call	Bond Future	1,935.4700	1.9355	1,850.8600	1.8509	(4.372)	0	0	0
2019/03/01	R208	01/08/2019	8.15	Put	Bond Future	22.3300	0.0223	26.4000	0.0264	18.227	0	0	0
2019/03/01	R208	07/11/2019	6.82	Put	Bond Future	289.7100	0.2897	328.4900	0.3285	13.386	0	0	0
2019/03/01	R208	07/11/2019	6.83	Call	Bond Future	493.4500	0.4934	441.0200	0.4410	(10.625)	0	0	0
2019/03/01	R208	07/11/2019			Bond Future	6.6702	100.8869	6.7399	100.7961	1.045	0.0000	0.0000	0
2019/03/01	R208	07/11/2019	6.84	Call	Bond Future	502.0500	0.5020	449.1500	0.4491	(10.537)	0	0	0
2019/03/01	R208	07/11/2019	6.84	Put	Bond Future	281.2000	0.2812	319.0500	0.3191	13.460	0	0	0
2019/03/01	R208	07/11/2019	6.82	Call	Bond Future	484.5900	0.4846	432.6200	0.4326	(10.725)	0	0	0
2019/03/01	R208	07/11/2019	6.83	Put	Bond Future	285.5800	0.2856	323.9000	0.3239	13.418	0	0	0
2019/03/01	R209	02/05/2019	9.70	Put	Bond Future	1,313.9000	1.3139	1,454.4200	1.4544	10.695	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
2019/03/01	R209	02/05/2019			Bond Future	9.6417	72.6070	9.6920	72.2806	0.522	0.0000	0.0000	102,067
2019/03/01	R209	02/05/2019	9.69	Call	Bond Future	1,656.1000	1.6561	1,472.4200	1.4724	(11.091)	0	0	0
2019/03/01	R209	02/05/2019	9.69	Put	Bond Future	1,342.6000	1.3426	1,485.3600	1.4854	10.633	0	0	0
2019/03/01	R209	02/05/2019	10.50	Call	Bond Future	5,485.0800	5.4851	5,185.9700	5.1860	(5.453)	0	0	0
2019/03/01	R209	02/05/2019	10.71	Call	Bond Future	6,590.6500	6.5907	6,279.1500	6.2791	(4.726)	0	0	0
2019/03/01	R209	02/05/2019	9.70	Call	Bond Future	1,692.0400	1.6920	1,506.1200	1.5061	(10.988)	0	0	0
2019/03/01	R209	02/05/2019	10.50	Put	Bond Future	201.1300	0.2011	228.4600	0.2285	13.588	0	0	11,560
2019/03/01	R209	02/05/2019	10.71	Put	Bond Future	101.5500	0.1015	116.4900	0.1165	14.712	0	0	760
2019/03/01	R209	02/05/2019	9.95	Put	Bond Future	753.7100	0.7537	843.9300	0.8439	11.970	0	0	0
2019/03/01	R209	02/05/2019	9.95	Call	Bond Future	2,720.5600	2.7206	2,484.3400	2.4843	(8.683)	0	0	760
2019/03/01	R209	02/05/2019	9.68	Call	Bond Future	1,620.5500	1.6206	1,439.1300	1.4391	(11.195)	0	0	0
2019/03/01	R209	02/05/2019	9.68	Put	Bond Future	1,371.7800	1.3718	1,516.8000	1.5168	10.572	0	0	0
2019/03/01	R209	02/05/2019	9.35	Put	Bond Future	2,621.7400	2.6217	2,843.8600	2.8439	8.472	0	0	0
2019/03/01	R209	02/05/2019	9.35	Call	Bond Future	685.6400	0.6856	581.3200	0.5813	(15.215)	0	0	760
2019/03/01	R209	01/08/2019	10.15	Put	Bond Future	1,421.4300	1.4214	1,521.4800	1.5215	7.039	0	0	0
2019/03/01	R209	01/08/2019	9.30	Call	Bond Future	1,345.4200	1.3454	1,225.6800	1.2257	(8.900)	0	0	7,560
2019/03/01	R209	01/08/2019	10.17	Call	Bond Future	4,351.9400	4.3519	4,117.1100	4.1171	(5.396)	0	0	0
2019/03/01	R209	01/08/2019			Bond Future	9.6953	73.9801	9.7472	73.6473	0.535	0.0000	0.0000	0
2019/03/01	R209	01/08/2019	10.15	Call	Bond Future	4,265.4700	4.2655	4,032.7200	4.0327	(5.457)	0	0	0
2019/03/01	R209	01/08/2019	10.17	Put	Bond Future	1,386.6100	1.3866	1,484.5800	1.4846	7.065	0	0	0
2019/03/01	R209	01/08/2019	9.30	Put	Bond Future	3,959.6700	3.9597	4,172.7300	4.1727	5.381	0	0	0
2019/03/01	R209	01/08/2019	9.80	Put	Bond Future	2,187.0100	2.1870	2,329.0400	2.3290	6.494	0	0	0
2019/03/01	R209	01/08/2019	10.16	Put	Bond Future	1,404.0000	1.4040	1,503.0100	1.5030	7.052	0	0	0
2019/03/01	R209	01/08/2019	10.46	Call	Bond Future	5,661.3500	5.6613	5,400.1500	5.4001	(4.614)	0	0	0
2019/03/01	R209	01/08/2019	10.46	Put	Bond Future	972.0900	0.9721	1,043.6900	1.0437	7.366	0	0	7,560
2019/03/01	R209	01/08/2019	9.80	Call	Bond Future	2,856.6500	2.8567	2,665.8800	2.6659	(6.678)	0	0	7,560
2019/03/01	R209	01/08/2019	10.16	Call	Bond Future	4,308.7200	4.3087	4,074.9300	4.0749	(5.426)	0	0	0
2019/03/01	R209	07/11/2019	9.82	Call	Bond Future	3,388.6000	3.3886	3,199.9900	3.2000	(5.566)	0	0	0
2019/03/01	R209	07/11/2019			Bond Future	9.7473	72.3873	9.8008	72.0473	0.549	0.0000	0.0000	0
2019/03/01	R209	07/11/2019	9.80	Call	Bond Future	3,319.6300	3.3196	3,133.1900	3.1332	(5.616)	0	0	0
2019/03/01	R209	07/11/2019	9.80	Put	Bond Future	2,984.8100	2.9848	3,138.3100	3.1383	5.143	0	0	0
2019/03/01	R209	07/11/2019	9.82	Put	Bond Future	2,927.3200	2.9273	3,078.6500	3.0787	5.170	0	0	0
2019/03/01	R209	07/11/2019	9.81	Call	Bond Future	3,354.1600	3.3542	3,166.6300	3.1666	(5.591)	0	0	0
2019/03/01	R209	07/11/2019	9.81	Put	Bond Future	2,956.0700	2.9561	3,108.4800	3.1085	5.156	0	0	0
2019/03/01	R210	02/05/2019			Bond Future	186.5297	186.5297	186.1994	186.1994	(0.177)	0.0000	0.0000	2,448
2019/03/01	R210	01/08/2019			Bond Future	190.1021	190.1021	189.7650	189.7650	(0.177)	0.0000	0.0000	0
2019/03/01	R210	07/11/2019			Bond Future	191.5222	191.5222	191.1776	191.1776	(0.180)	0.0000	0.0000	0
2019/03/01	R212	02/05/2019			Bond Future	157.8417	157.8417	157.7701	157.7701	(0.045)	0.0000	0.0000	4,973
2019/03/01	R212	01/08/2019			Bond Future	158.6444	158.6444	158.5710	158.5710	(0.046)	0.0000	0.0000	0
2019/03/01	R212	07/11/2019			Bond Future	162.0314	162.0314	161.9562	161.9562	(0.046)	0.0000	0.0000	0
2019/03/01	R213	02/05/2019	9.49	Call	Bond Future	1,740.2000	1.7402	1,535.5500	1.5356	(11.760)	0	0	0
2019/03/01	R213	02/05/2019	9.48	Put	Bond Future	1,130.0300	1.1300	1,272.9500	1.2730	12.647	0	0	0
2019/03/01	R213	02/05/2019			Bond Future	9.3875	84.4455	9.4430	84.1003	0.592	0.0000	0.0000	27,738
2019/03/01	R213	02/05/2019	9.50	Call	Bond Future	1,776.7900	1.7768	1,569.7700	1.5698	(11.651)	0	0	0
2019/03/01	R213	02/05/2019	9.50	Put	Bond Future	1,079.6500	1.0797	1,217.8200	1.2178	12.798	0	0	0

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2019/03/01	R213	02/05/2019	9.49	Put	Bond Future	1,104.6800	1.1047	1,245.2200	1.2452	12.722	0	0	0
2019/03/01	R213	02/05/2019	9.48	Call	Bond Future	1,703.8600	1.7039	1,501.5900	1.5016	(11.871)	0	0	0
2019/03/01	R213	01/08/2019	9.99	Put	Bond Future	1,158.4500	1.1584	1,255.0900	1.2551	8.342	0	0	0
2019/03/01	R213	01/08/2019	9.98	Call	Bond Future	4,382.1300	4.3821	4,127.9300	4.1279	(5.801)	0	0	0
2019/03/01	R213	01/08/2019			Bond Future	9.4429	86.0422	9.5004	85.6903	0.609	0.0000	0.0000	0
2019/03/01	R213	01/08/2019	9.99	Call	Bond Future	4,425.5600	4.4256	4,170.3000	4.1703	(5.768)	0	0	0
2019/03/01	R213	01/08/2019	9.98	Put	Bond Future	1,173.1700	1.1732	1,270.8700	1.2709	8.328	0	0	0
2019/03/01	R213	01/08/2019	10.00	Call	Bond Future	4,469.1200	4.4691	4,212.8000	4.2128	(5.735)	0	0	0
2019/03/01	R213	01/08/2019	10.00	Put	Bond Future	1,143.9200	1.1439	1,239.5000	1.2395	8.355	0	0	0
2019/03/01	R213	07/11/2019	9.59	Put	Bond Future	2,661.1500	2.6612	2,821.7100	2.8217	6.033	0	0	0
2019/03/01	R213	07/11/2019	9.58	Call	Bond Future	3,173.2200	3.1732	2,975.4500	2.9755	(6.232)	0	0	0
2019/03/01	R213	07/11/2019			Bond Future	9.4991	84.3030	9.5589	83.9435	0.629	0.0000	0.0000	0
2019/03/01	R213	07/11/2019	9.59	Call	Bond Future	3,207.1200	3.2071	3,008.1700	3.0082	(6.203)	0	0	0
2019/03/01	R213	07/11/2019	9.58	Put	Bond Future	2,687.1100	2.6871	2,848.8500	2.8488	6.019	0	0	0
2019/03/01	R213	07/11/2019	9.60	Call	Bond Future	3,241.1700	3.2412	3,041.0600	3.0411	(6.174)	0	0	0
2019/03/01	R213	07/11/2019	9.60	Put	Bond Future	2,635.4100	2.6354	2,794.8100	2.7948	6.048	0	0	0
2019/03/01	R214	02/05/2019	9.87	Call	Bond Future	1,723.3100	1.7233	1,550.3600	1.5504	(10.036)	0	0	0
2019/03/01	R214	02/05/2019	9.85	Call	Bond Future	1,650.1200	1.6501	1,481.3700	1.4814	(10.227)	0	0	0
2019/03/01	R214	02/05/2019			Bond Future	9.8256	71.5125	9.8708	71.2073	0.460	0.0000	0.0000	21,863
2019/03/01	R214	02/05/2019	9.85	Put	Bond Future	1,485.3200	1.4853	1,621.7500	1.6218	9.185	0	0	0
2019/03/01	R214	02/05/2019	9.87	Put	Bond Future	1,423.7800	1.4238	1,556.0100	1.5560	9.287	0	0	0
2019/03/01	R214	02/05/2019	9.86	Call	Bond Future	1,686.5800	1.6866	1,515.7200	1.5157	(10.131)	0	0	0
2019/03/01	R214	02/05/2019	9.86	Put	Bond Future	1,454.3600	1.4544	1,588.6800	1.5887	9.236	0	0	0
2019/03/01	R214	01/08/2019	10.34	Put	Bond Future	1,487.5900	1.4876	1,579.5800	1.5796	6.184	0	0	0
2019/03/01	R214	01/08/2019			Bond Future	9.8797	72.8646	9.9263	72.5535	0.471	0.0000	0.0000	0
2019/03/01	R214	01/08/2019	10.33	Call	Bond Future	4,424.7100	4.4247	4,206.5800	4.2066	(4.930)	0	0	0
2019/03/01	R214	01/08/2019	10.33	Put	Bond Future	1,505.8100	1.5058	1,598.7700	1.5988	6.173	0	0	0
2019/03/01	R214	01/08/2019	10.34	Call	Bond Future	4,469.0900	4.4691	4,249.9900	4.2500	(4.903)	0	0	0
2019/03/01	R214	01/08/2019	10.32	Call	Bond Future	4,380.4700	4.3805	4,163.3100	4.1633	(4.957)	0	0	0
2019/03/01	R214	01/08/2019	10.32	Put	Bond Future	1,524.2600	1.5243	1,618.1900	1.6182	6.162	0	0	0
2019/03/01	R214	07/11/2019	10.02	Put	Bond Future	3,120.4300	3.1204	3,259.0300	3.2590	4.442	0	0	0
2019/03/01	R214	07/11/2019			Bond Future	9.9350	71.1013	9.9830	70.7835	0.483	0.0000	0.0000	0
2019/03/01	R214	07/11/2019	10.01	Call	Bond Future	3,644.5200	3.6445	3,466.3200	3.4663	(4.890)	0	0	0
2019/03/01	R214	07/11/2019	10.01	Put	Bond Future	3,149.2100	3.1492	3,288.7900	3.2888	4.432	0	0	0
2019/03/01	R214	07/11/2019	10.02	Call	Bond Future	3,681.3600	3.6814	3,502.1800	3.5022	(4.867)	0	0	0
2019/03/01	R214	07/11/2019	10.00	Call	Bond Future	3,608.0700	3.6081	3,430.8500	3.4308	(4.912)	0	0	0
2019/03/01	R214	07/11/2019	10.00	Put	Bond Future	3,178.4700	3.1785	3,319.0300	3.3190	4.422	0	0	0
2019/03/01	R248	02/05/2019	9.90	Put	Bond Future	1,689.2300	1.6892	1,853.4500	1.8534	9.722	0	0	0
2019/03/01	R248	02/05/2019			Bond Future	9.8357	91.2485	9.8809	90.8578	0.460	0.0000	0.0000	106,112
2019/03/01	R248	02/05/2019	9.90	Call	Bond Future	2,244.0800	2.2441	2,017.6000	2.0176	(10.092)	0	0	0
2019/03/01	R248	02/05/2019	9.91	Call	Bond Future	2,292.7100	2.2927	2,063.5200	2.0635	(9.996)	0	0	0
2019/03/01	R248	02/05/2019	9.89	Put	Bond Future	1,727.1000	1.7271	1,894.0400	1.8940	9.666	0	0	0
2019/03/01	R248	02/05/2019	9.91	Put	Bond Future	1,652.1800	1.6522	1,813.6900	1.8137	9.776	0	0	0
2019/03/01	R248	02/05/2019	9.89	Call	Bond Future	2,196.1200	2.1961	1,972.3600	1.9724	(10.189)	0	0	0
2019/03/01	R248	01/08/2019	10.35	Call	Bond Future	5,628.9300	5.6289	5,347.6600	5.3477	(4.997)	0	0	0
2019/03/01	R248	01/08/2019	10.34	Put	Bond Future	1,852.2200	1.8522	1,970.4100	1.9704	6.381	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
2019/03/01	R248	01/08/2019			Bond Future	9.8899	92.9737	9.9365	92.5755	0.471	0.0000	0.0000	100
2019/03/01	R248	01/08/2019	10.36	Call	Bond Future	5,685.5600	5.6856	5,403.0400	5.4030	(4.969)	0	0	0
2019/03/01	R248	01/08/2019	10.36	Put	Bond Future	1,806.3800	1.8064	1,922.0700	1.9221	6.405	0	0	0
2019/03/01	R248	01/08/2019	10.35	Put	Bond Future	1,829.1600	1.8292	1,946.1000	1.9461	6.393	0	0	0
2019/03/01	R248	01/08/2019	10.34	Call	Bond Future	5,572.4600	5.5725	5,292.4400	5.2924	(5.025)	0	0	0
2019/03/01	R248	07/11/2019	10.02	Call	Bond Future	4,563.2300	4.5632	4,335.3200	4.3353	(4.994)	0	0	0
2019/03/01	R248	07/11/2019	10.01	Put	Bond Future	3,969.2900	3.9693	4,149.5600	4.1496	4.542	0	0	0
2019/03/01	R248	07/11/2019			Bond Future	9.9452	90.4922	9.9933	90.0853	0.484	0.0000	0.0000	0
2019/03/01	R248	07/11/2019	10.03	Call	Bond Future	4,610.0200	4.6100	4,380.8300	4.3808	(4.972)	0	0	0
2019/03/01	R248	07/11/2019	10.03	Put	Bond Future	3,895.0000	3.8950	4,072.7000	4.0727	4.562	0	0	0
2019/03/01	R248	07/11/2019	10.02	Put	Bond Future	3,931.9800	3.9320	4,110.9600	4.1110	4.552	0	0	0
2019/03/01	R248	07/11/2019	10.01	Call	Bond Future	4,516.6200	4.5166	4,290.0000	4.2900	(5.017)	0	0	0
<b>Total</b>													<b>911043</b>