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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/03/2019 TO 08/03/2019

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
2019/03/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	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
2019/03/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	2025	02/05/2019			Bond Future	134.1730	134.1730	134.1132	134.1132	(0.045)	0.0000	0.0000	691
2019/03/08	2025	01/08/2019			Bond Future	135.2775	135.2775	135.2163	135.2163	(0.045)	0.0000	0.0000	0
2019/03/08	2025	07/11/2019			Bond Future	138.1595	138.1595	138.0967	138.0967	(0.045)	0.0000	0.0000	0
2019/03/08	2029	02/05/2019			Bond Future	100.5570	100.5570	100.6303	100.6303	0.073	0.0000	0.0000	3,020
2019/03/08	2029	01/08/2019			Bond Future	102.4768	102.4768	102.5512	102.5512	0.073	0.0000	0.0000	0
2019/03/08	2029	07/11/2019			Bond Future	103.5523	103.5523	103.6282	103.6282	0.073	0.0000	0.0000	0
2019/03/08	2030	02/05/2019	9.41	Call	Bond Future	2,046.5100	2.0465	2,017.3400	2.0173	(1.425)	0	0	0
2019/03/08	2030	02/05/2019	8.90	Put	Bond Future	2,513.1900	2.5132	2,524.2600	2.5243	0.440	0	0	0
2019/03/08	2030	02/05/2019			Bond Future	9.2109	93.9529	9.2153	93.9252	0.047	0.0000	0.0000	45,502
2019/03/08	2030	02/05/2019	9.39	Call	Bond Future	1,964.3400	1.9643	1,935.4200	1.9354	(1.472)	0	0	0
2019/03/08	2030	02/05/2019	9.39	Put	Bond Future	834.9000	0.8349	833.6900	0.8337	(0.145)	0	0	0
2019/03/08	2030	02/05/2019	10.20	Call	Bond Future	6,091.7700	6.0918	6,061.9300	6.0619	(0.490)	0	0	0
2019/03/08	2030	02/05/2019	10.20	Put	Bond Future	80.4800	0.0805	78.3500	0.0784	(2.647)	0	0	3,000
2019/03/08	2030	02/05/2019	9.41	Put	Bond Future	792.1000	0.7921	790.6400	0.7906	(0.184)	0	0	0
2019/03/08	2030	02/05/2019	8.90	Call	Bond Future	507.6100	0.5076	490.9700	0.4910	(3.278)	0	0	3,000
2019/03/08	2030	02/05/2019	9.40	Call	Bond Future	2,005.2300	2.0052	1,976.1900	1.9762	(1.448)	0	0	3,000
2019/03/08	2030	02/05/2019	9.40	Put	Bond Future	813.2800	0.8133	811.9500	0.8119	(0.164)	0	0	0
2019/03/08	2030	01/08/2019	9.15	Put	Bond Future	2,597.0900	2.5971	2,605.2000	2.6052	0.312	0	0	0
2019/03/08	2030	01/08/2019	9.91	Put	Bond Future	916.7100	0.9167	917.2300	0.9172	0.057	0	0	0
2019/03/08	2030	01/08/2019			Bond Future	9.2712	91.7188	9.2757	91.6903	0.049	0.0000	0.0000	0
2019/03/08	2030	01/08/2019	8.35	Put	Bond Future	6,291.3700	6.2914	6,312.9600	6.3130	0.343	0	0	0
2019/03/08	2030	01/08/2019	8.35	Call	Bond Future	295.9000	0.2959	288.9800	0.2890	(2.339)	0	0	2,025
2019/03/08	2030	01/08/2019	9.92	Call	Bond Future	4,836.0200	4.8360	4,807.9800	4.8080	(0.580)	0	0	0
2019/03/08	2030	01/08/2019	9.90	Put	Bond Future	929.6200	0.9296	930.1900	0.9302	0.061	0	0	0
2019/03/08	2030	01/08/2019	9.15	Call	Bond Future	1,836.9900	1.8370	1,816.5900	1.8166	(1.111)	0	0	2,025
2019/03/08	2030	01/08/2019	9.91	Call	Bond Future	4,789.9000	4.7899	4,761.9100	4.7619	(0.584)	0	0	0
2019/03/08	2030	01/08/2019	9.92	Put	Bond Future	903.9600	0.9040	904.4300	0.9044	0.052	0	0	0
2019/03/08	2030	01/08/2019	9.90	Call	Bond Future	4,743.8800	4.7439	4,715.9400	4.7159	(0.589)	0	0	0
2019/03/08	2030	07/11/2019	9.49	Put	Bond Future	2,410.7100	2.4107	2,417.4200	2.4174	0.278	0	0	0
2019/03/08	2030	07/11/2019			Bond Future	9.3214	93.6505	9.3262	93.6212	0.051	0.0000	0.0000	0
2019/03/08	2030	07/11/2019	9.48	Call	Bond Future	3,399.6200	3.3996	3,377.1500	3.3771	(0.661)	0	0	0
2019/03/08	2030	07/11/2019	9.48	Put	Bond Future	2,435.2200	2.4352	2,442.0300	2.4420	0.280	0	0	0
2019/03/08	2030	07/11/2019	9.49	Call	Bond Future	3,435.4900	3.4355	3,412.9200	3.4129	(0.657)	0	0	0
2019/03/08	2030	07/11/2019	9.47	Call	Bond Future	3,364.2300	3.3642	3,341.8500	3.3419	(0.665)	0	0	0
2019/03/08	2030	07/11/2019	9.47	Put	Bond Future	2,460.2500	2.4603	2,467.1500	2.4672	0.280	0	0	0
2019/03/08	2032	02/05/2019	9.62	Put	Bond Future	948.3700	0.9484	946.6800	0.9467	(0.178)	0	0	0
2019/03/08	2032	02/05/2019	9.61	Call	Bond Future	2,135.6700	2.1357	2,104.1200	2.1041	(1.477)	0	0	0
2019/03/08	2032	02/05/2019			Bond Future	9.4403	92.0467	9.4446	92.0167	0.046	0.0000	0.0000	43,357
2019/03/08	2032	02/05/2019	9.62	Call	Bond Future	2,179.4300	2.1794	2,147.7300	2.1477	(1.455)	0	0	0
2019/03/08	2032	02/05/2019	9.61	Put	Bond Future	972.5000	0.9725	970.9600	0.9710	(0.158)	0	0	0
2019/03/08	2032	02/05/2019	9.63	Call	Bond Future	2,223.7300	2.2237	2,191.8900	2.1919	(1.432)	0	0	0

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2019/03/08	2032	02/05/2019	9.63	Put	Bond Future	924.8600	0.9249	923.0300	0.9230	(0.198)	0	0	0
2019/03/08	2032	01/08/2019	10.10	Call	Bond Future	5,035.1800	5.0352	5,005.0800	5.0051	(0.598)	0	0	0
2019/03/08	2032	01/08/2019	10.11	Put	Bond Future	1,052.0100	1.0520	1,052.6300	1.0526	0.059	0	0	0
2019/03/08	2032	01/08/2019			Bond Future	9.4989	93.7818	9.5034	93.7510	0.048	0.0000	0.0000	0
2019/03/08	2032	01/08/2019	10.10	Put	Bond Future	1,066.8500	1.0669	1,067.5300	1.0675	0.064	0	0	0
2019/03/08	2032	01/08/2019	10.11	Call	Bond Future	5,084.2900	5.0843	5,054.1300	5.0541	(0.593)	0	0	0
2019/03/08	2032	01/08/2019	10.09	Call	Bond Future	4,986.0000	4.9860	4,955.9600	4.9560	(0.602)	0	0	0
2019/03/08	2032	01/08/2019	10.09	Put	Bond Future	1,081.6900	1.0817	1,082.4300	1.0824	0.068	0	0	0
2019/03/08	2032	07/11/2019	9.71	Call	Bond Future	3,744.2200	3.7442	3,719.7900	3.7198	(0.652)	0	0	0
2019/03/08	2032	07/11/2019	9.70	Put	Bond Future	2,742.5400	2.7425	2,749.8200	2.7498	0.265	0	0	0
2019/03/08	2032	07/11/2019			Bond Future	9.5551	91.5934	9.5598	91.5618	0.049	0.0000	0.0000	0
2019/03/08	2032	07/11/2019	9.72	Call	Bond Future	3,782.4500	3.7825	3,757.9200	3.7579	(0.649)	0	0	0
2019/03/08	2032	07/11/2019	9.72	Put	Bond Future	2,686.6000	2.6866	2,693.6900	2.6937	0.264	0	0	0
2019/03/08	2032	07/11/2019	9.71	Put	Bond Future	2,714.3000	2.7143	2,721.4900	2.7215	0.265	0	0	0
2019/03/08	2032	07/11/2019	9.70	Call	Bond Future	3,706.4700	3.7065	3,682.1300	3.6821	(0.657)	0	0	0
2019/03/08	2033	02/05/2019			Bond Future	102.5664	102.5664	102.5489	102.5489	(0.017)	0.0000	0.0000	6,090
2019/03/08	2033	01/08/2019			Bond Future	104.5245	104.5245	104.5064	104.5064	(0.017)	0.0000	0.0000	0
2019/03/08	2033	07/11/2019			Bond Future	105.5674	105.5674	105.5487	105.5487	(0.018)	0.0000	0.0000	0
2019/03/08	2037	02/05/2019	9.81	Put	Bond Future	1,221.9000	1.2219	1,252.6700	1.2527	2.518	0	0	0
2019/03/08	2037	02/05/2019			Bond Future	9.6812	92.3100	9.6957	92.1973	0.150	0.0000	0.0000	54,434
2019/03/08	2037	02/05/2019	9.80	Call	Bond Future	2,167.1300	2.1671	2,085.9000	2.0859	(3.748)	0	0	0
2019/03/08	2037	02/05/2019	9.80	Put	Bond Future	1,251.7900	1.2518	1,283.3100	1.2833	2.518	0	0	0
2019/03/08	2037	02/05/2019	9.81	Call	Bond Future	2,213.6100	2.2136	2,131.6300	2.1316	(3.703)	0	0	0
2019/03/08	2037	02/05/2019	9.79	Call	Bond Future	2,121.1200	2.1211	2,040.6500	2.0406	(3.794)	0	0	0
2019/03/08	2037	02/05/2019	9.79	Put	Bond Future	1,282.2500	1.2822	1,314.5300	1.3145	2.517	0	0	0
2019/03/08	2037	01/08/2019	10.31	Call	Bond Future	5,469.6500	5.4697	5,377.3400	5.3773	(1.688)	0	0	0
2019/03/08	2037	01/08/2019			Bond Future	9.7431	89.7946	9.7582	89.6795	0.154	0.0000	0.0000	0
2019/03/08	2037	01/08/2019	10.29	Call	Bond Future	5,362.5000	5.3625	5,270.8300	5.2708	(1.709)	0	0	0
2019/03/08	2037	01/08/2019	10.29	Put	Bond Future	1,317.4600	1.3175	1,340.9000	1.3409	1.779	0	0	0
2019/03/08	2037	01/08/2019	10.31	Put	Bond Future	1,282.0100	1.2820	1,304.8100	1.3048	1.778	0	0	0
2019/03/08	2037	01/08/2019	10.30	Call	Bond Future	5,416.1000	5.4161	5,324.1100	5.3241	(1.698)	0	0	0
2019/03/08	2037	01/08/2019	10.30	Put	Bond Future	1,299.7200	1.2997	1,322.8400	1.3228	1.779	0	0	0
2019/03/08	2037	07/11/2019	9.97	Call	Bond Future	4,337.4700	4.3375	4,262.6000	4.2626	(1.726)	0	0	0
2019/03/08	2037	07/11/2019			Bond Future	9.7974	91.6859	9.8130	91.5682	0.159	0.0000	0.0000	0
2019/03/08	2037	07/11/2019	9.95	Call	Bond Future	4,252.2500	4.2523	4,178.1300	4.1781	(1.743)	0	0	0
2019/03/08	2037	07/11/2019	9.95	Put	Bond Future	3,108.4400	3.1084	3,152.0000	3.1520	1.401	0	0	0
2019/03/08	2037	07/11/2019	9.97	Put	Bond Future	3,045.3700	3.0454	3,088.1800	3.0882	1.406	0	0	0
2019/03/08	2037	07/11/2019	9.96	Call	Bond Future	4,294.9200	4.2949	4,220.4200	4.2204	(1.735)	0	0	0
2019/03/08	2037	07/11/2019	9.96	Put	Bond Future	3,076.9200	3.0769	3,120.1000	3.1201	1.403	0	0	0
2019/03/08	2038	02/05/2019			Bond Future	122.4716	122.4716	122.4508	122.4508	(0.017)	0.0000	0.0000	10,812
2019/03/08	2038	01/08/2019			Bond Future	123.1704	123.1704	123.1491	123.1491	(0.017)	0.0000	0.0000	0
2019/03/08	2038	07/11/2019			Bond Future	125.7946	125.7946	125.7725	125.7725	(0.018)	0.0000	0.0000	0
2019/03/08	2040	02/05/2019	9.89	Call	Bond Future	2,369.7100	2.3697	2,256.9700	2.2570	(4.758)	0	0	0
2019/03/08	2040	02/05/2019	9.88	Put	Bond Future	1,376.6900	1.3767	1,428.6700	1.4287	3.776	0	0	0

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2019/03/08	2040	02/05/2019	9.60	Call	Bond Future	1,153.3600	1.1534	1,076.7500	1.0767	(6.642)	0	0	1,150
2019/03/08	2040	02/05/2019			Bond Future	9.7661	95.6021	9.7857	95.4385	0.201	0.0000	0.0000	25,025
2019/03/08	2040	02/05/2019	9.90	Call	Bond Future	2,419.7000	2.4197	2,305.8600	2.3059	(4.705)	0	0	0
2019/03/08	2040	02/05/2019	9.90	Put	Bond Future	1,312.3000	1.3123	1,362.0800	1.3621	3.793	0	0	0
2019/03/08	2040	02/05/2019	10.20	Put	Bond Future	620.5200	0.6205	644.3600	0.6444	3.842	0	0	0
2019/03/08	2040	02/05/2019	10.20	Call	Bond Future	4,133.1800	4.1332	3,993.4000	3.9934	(3.382)	0	0	1,150
2019/03/08	2040	02/05/2019	9.60	Put	Bond Future	2,556.0700	2.5561	2,643.0800	2.6431	3.404	0	0	0
2019/03/08	2040	02/05/2019	9.89	Put	Bond Future	1,344.2600	1.3443	1,395.1400	1.3951	3.785	0	0	0
2019/03/08	2040	02/05/2019	9.88	Call	Bond Future	2,320.0700	2.3201	2,208.4300	2.2084	(4.812)	0	0	0
2019/03/08	2040	01/08/2019	10.36	Call	Bond Future	5,700.3200	5.7003	5,571.5700	5.5716	(2.259)	0	0	0
2019/03/08	2040	01/08/2019	10.37	Put	Bond Future	1,456.1700	1.4562	1,493.8600	1.4939	2.588	0	0	0
2019/03/08	2040	01/08/2019			Bond Future	9.8281	92.8984	9.8484	92.7315	0.206	0.0000	0.0000	0
2019/03/08	2040	01/08/2019	10.36	Put	Bond Future	1,475.8900	1.4759	1,514.0700	1.5141	2.587	0	0	0
2019/03/08	2040	01/08/2019	10.37	Call	Bond Future	5,757.0500	5.7571	5,627.8100	5.6278	(2.245)	0	0	0
2019/03/08	2040	01/08/2019	10.38	Call	Bond Future	5,813.9200	5.8139	5,684.2100	5.6842	(2.231)	0	0	0
2019/03/08	2040	01/08/2019	10.38	Put	Bond Future	1,436.7100	1.4367	1,473.9300	1.4739	2.591	0	0	0
2019/03/08	2040	07/11/2019	10.03	Call	Bond Future	4,491.2200	4.4912	4,386.8400	4.3868	(2.324)	0	0	0
2019/03/08	2040	07/11/2019	10.04	Put	Bond Future	3,268.9700	3.2690	3,334.7200	3.3347	2.011	0	0	0
2019/03/08	2040	07/11/2019			Bond Future	9.8827	94.8551	9.9037	94.6845	0.212	0.0000	0.0000	0
2019/03/08	2040	07/11/2019	10.03	Put	Bond Future	3,303.1200	3.3031	3,369.4200	3.3694	2.007	0	0	0
2019/03/08	2040	07/11/2019	10.04	Call	Bond Future	4,536.8700	4.5369	4,431.9400	4.4319	(2.313)	0	0	0
2019/03/08	2040	07/11/2019	10.05	Call	Bond Future	4,582.3900	4.5824	4,476.9200	4.4769	(2.302)	0	0	0
2019/03/08	2040	07/11/2019	10.05	Put	Bond Future	3,234.8100	3.2348	3,300.0200	3.3000	2.016	0	0	0
2019/03/08	2044	02/05/2019	9.90	Call	Bond Future	2,506.6800	2.5067	2,389.0800	2.3891	(4.691)	0	0	0
2019/03/08	2044	02/05/2019			Bond Future	9.7589	92.9357	9.7785	92.7678	0.201	0.0000	0.0000	37,184
2019/03/08	2044	02/05/2019	9.90	Put	Bond Future	1,313.2800	1.3133	1,363.5400	1.3635	3.827	0	0	0
2019/03/08	2044	02/05/2019	9.91	Call	Bond Future	2,558.8000	2.5588	2,440.1000	2.4401	(4.639)	0	0	0
2019/03/08	2044	02/05/2019	9.92	Put	Bond Future	1,250.8600	1.2509	1,298.9300	1.2989	3.843	0	0	0
2019/03/08	2044	02/05/2019	9.91	Put	Bond Future	1,281.8300	1.2818	1,330.9900	1.3310	3.835	0	0	0
2019/03/08	2044	02/05/2019	9.92	Call	Bond Future	2,611.2600	2.6113	2,491.4700	2.4915	(4.587)	0	0	0
2019/03/08	2044	01/08/2019	9.86	Put	Bond Future	2,911.5700	2.9116	2,981.3500	2.9813	2.397	0	0	0
2019/03/08	2044	01/08/2019	10.53	Call	Bond Future	6,880.9600	6.8810	6,740.6000	6.7406	(2.040)	0	0	0
2019/03/08	2044	01/08/2019	10.40	Put	Bond Future	1,404.3300	1.4043	1,440.9300	1.4409	2.606	0	0	0
2019/03/08	2044	01/08/2019			Bond Future	9.8175	90.3069	9.8377	90.1357	0.207	0.0000	0.0000	0
2019/03/08	2044	01/08/2019	10.39	Call	Bond Future	6,053.6600	6.0537	5,919.4900	5.9195	(2.216)	0	0	0
2019/03/08	2044	01/08/2019	10.39	Put	Bond Future	1,423.3700	1.4234	1,460.4400	1.4604	2.604	0	0	0
2019/03/08	2044	01/08/2019	9.86	Call	Bond Future	3,270.0400	3.2700	3,168.5800	3.1686	(3.103)	0	0	100
2019/03/08	2044	01/08/2019	10.53	Put	Bond Future	1,179.3500	1.1794	1,210.2300	1.2102	2.618	0	0	100
2019/03/08	2044	01/08/2019	10.40	Call	Bond Future	6,111.9000	6.1119	5,977.2600	5.9773	(2.203)	0	0	0
2019/03/08	2044	01/08/2019	9.36	Put	Bond Future	5,420.1800	5.4202	5,530.1100	5.5301	2.028	0	0	0
2019/03/08	2044	01/08/2019	9.36	Call	Bond Future	1,410.6500	1.4106	1,349.3400	1.3493	(4.346)	0	0	100
2019/03/08	2044	01/08/2019	10.38	Call	Bond Future	5,995.5500	5.9955	5,861.8600	5.8619	(2.230)	0	0	0
2019/03/08	2044	01/08/2019	10.38	Put	Bond Future	1,442.6700	1.4427	1,480.2200	1.4802	2.603	0	0	0
2019/03/08	2044	07/11/2019	10.07	Put	Bond Future	3,193.2600	3.1933	3,258.0700	3.2581	2.030	0	0	0
2019/03/08	2044	07/11/2019			Bond Future	9.8689	92.2090	9.8899	92.0340	0.212	0.0000	0.0000	0
2019/03/08	2044	07/11/2019	10.06	Call	Bond Future	4,802.7600	4.8028	4,693.0900	4.6931	(2.283)	0	0	0
2019/03/08	2044	07/11/2019	10.06	Put	Bond Future	3,227.1200	3.2271	3,292.4900	3.2925	2.026	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
2019/03/08	2044	07/11/2019	10.07	Call	Bond Future	4,850.0900	4.8501	4,739.8600	4.7399	(2.273)	0	0	0
2019/03/08	2044	07/11/2019	10.05	Call	Bond Future	4,755.6300	4.7556	4,646.5000	4.6465	(2.295)	0	0	0
2019/03/08	2044	07/11/2019	10.05	Put	Bond Future	3,261.3000	3.2613	3,327.2100	3.3272	2.021	0	0	0
2019/03/08	2046	02/05/2019			Bond Future	115.1667	115.1667	115.3642	115.3642	0.171	0.0000	0.0000	12,523
2019/03/08	2046	01/08/2019			Bond Future	117.3655	117.3655	117.5664	117.5664	0.171	0.0000	0.0000	0
2019/03/08	2046	07/11/2019			Bond Future	118.1252	118.1252	118.3305	118.3305	0.174	0.0000	0.0000	0
2019/03/08	2050	02/05/2019			Bond Future	121.0241	121.0241	121.0038	121.0038	(0.017)	0.0000	0.0000	10,684
2019/03/08	2050	01/08/2019			Bond Future	121.5169	121.5169	121.4960	121.4960	(0.017)	0.0000	0.0000	0
2019/03/08	2050	07/11/2019			Bond Future	124.1059	124.1059	124.0841	124.0841	(0.018)	0.0000	0.0000	0
2019/03/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	AL37	02/05/2019			Index Future	629.7570	629.7570	629.7620	629.7620	0.001	0.0000	0.0000	0
2019/03/08	AL37	01/08/2019			Index Future	641.6270	641.6270	641.6300	641.6300	0.000	0.0000	0.0000	0
2019/03/08	AL37	07/11/2019			Index Future	655.1320	655.1320	655.1350	655.1350	0.000	0.0000	0.0000	0
2019/03/08	AL7T	02/05/2019			Index Future	728.7130	728.7130	728.5210	728.5210	(0.026)	0.0000	0.0000	0
2019/03/08	AL7T	01/08/2019			Index Future	742.4470	742.4470	742.2510	742.2510	(0.026)	0.0000	0.0000	0
2019/03/08	AL7T	07/11/2019			Index Future	758.0750	758.0750	757.8730	757.8730	(0.027)	0.0000	0.0000	0
2019/03/08	ALBI	02/05/2019			Index Future	660.6790	660.6790	660.0920	660.0920	(0.089)	0.0000	0.0000	903
2019/03/08	ALBI	01/08/2019			Index Future	673.1310	673.1310	672.5320	672.5320	(0.089)	0.0000	0.0000	0
2019/03/08	ALBI	07/11/2019			Index Future	687.3000	687.3000	686.6870	686.6870	(0.089)	0.0000	0.0000	0
2019/03/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	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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2019/03/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/08	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
2019/03/08	ES33	02/05/2019			Bond Future	10.8744	76.8150	10.8885	76.7322	0.130	0.0000	0.0000	350
2019/03/08	ES33	01/08/2019			Bond Future	10.9758	78.2629	10.9904	78.1783	0.133	0.0000	0.0000	0
2019/03/08	ES33	07/11/2019			Bond Future	11.0821	76.1141	11.0973	76.0277	0.137	0.0000	0.0000	0
2019/03/08	ES42	02/05/2019			Bond Future	11.1313	78.5966	11.1506	78.4677	0.173	0.0000	0.0000	4,919
2019/03/08	ES42	01/08/2019			Bond Future	11.2310	80.0785	11.2509	79.9469	0.177	0.0000	0.0000	0
2019/03/08	ES42	07/11/2019			Bond Future	11.3354	77.4982	11.3561	77.3637	0.183	0.0000	0.0000	0
2019/03/08	GOVI	02/05/2019	647.87	Call	GOVI	64,420.0000	6.4420	58,100.0000	5.8100	(9.811)	0	0	0
2019/03/08	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/08	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/08	GOVI	02/05/2019			GOVI	654.3120	654.3120	653.6800	653.6800	(0.097)	0.0000	0.0000	447
2019/03/08	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/08	GOVI	02/05/2019	647.88	Call	GOVI	64,320.0000	6.4320	58,000.0000	5.8000	(9.826)	0	0	0
2019/03/08	GOVI	02/05/2019	647.86	Call	GOVI	64,520.0000	6.4520	58,200.0000	5.8200	(9.795)	0	0	0
2019/03/08	GOVI	01/08/2019	638.68	Call	GOVI	279,650.0000	27.9650	273,190.0000	27.3190	(2.310)	0	0	0
2019/03/08	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/08	GOVI	01/08/2019			GOVI	666.6450	666.6450	665.9990	665.9990	(0.097)	0.0000	0.0000	0
2019/03/08	GOVI	01/08/2019	638.69	Call	GOVI	279,550.0000	27.9550	273,090.0000	27.3090	(2.311)	0	0	0
2019/03/08	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/08	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/08	GOVI	01/08/2019	638.67	Call	GOVI	279,750.0000	27.9750	273,290.0000	27.3290	(2.309)	0	0	0
2019/03/08	GOVI	07/11/2019	672.90	Call	GOVI	77,770.0000	7.7770	71,160.0000	7.1160	(8.499)	0	0	0
2019/03/08	GOVI	07/11/2019			GOVI	680.6770	680.6770	680.0160	680.0160	(0.097)	0.0000	0.0000	0
2019/03/08	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/08	GOVI	07/11/2019	672.91	Call	GOVI	77,670.0000	7.7670	71,060.0000	7.1060	(8.510)	0	0	0
2019/03/08	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/08	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/08	GOVI	07/11/2019	672.92	Call	GOVI	77,570.0000	7.7570	70,960.0000	7.0960	(8.521)	0	0	0
2019/03/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/08	IGOV	02/05/2019			Index Future	257.8640	257.8640	257.7780	257.7780	(0.033)	0.0000	0.0000	735
2019/03/08	IGOV	01/08/2019			Index Future	262.7870	262.7870	262.6980	262.6980	(0.034)	0.0000	0.0000	0
2019/03/08	IGOV	07/11/2019			Index Future	268.3840	268.3840	268.2940	268.2940	(0.034)	0.0000	0.0000	0
2019/03/08	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/03/08	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2019/03/08	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/03/08	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/03/08	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/08	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/03/08	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/03/08	IS02	23/03/2020			Interest Rate Swap	98.7900	98.7900	98.7800	98.7800	(0.010)	0.0000	0.0000	0
2019/03/08	IS02	22/06/2020			Interest Rate Swap	102.3400	102.3400	102.3200	102.3200	(0.020)	0.0000	0.0000	0

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2019/03/08	IS02	21/09/2020			Interest Rate Swap	99.3000	99.3000	99.2800	99.2800	(0.020)	0.0000	0.0000	0
2019/03/08	IS05	17/12/2020			Interest Rate Swap	96.0600	96.0600	96.0400	96.0400	(0.021)	0.0000	0.0000	0
2019/03/08	IS05	16/03/2021			Interest Rate Swap	95.1900	95.1900	95.1700	95.1700	(0.021)	0.0000	0.0000	0
2019/03/08	IS05	15/06/2021			Interest Rate Swap	94.2800	94.2800	94.2600	94.2600	(0.021)	0.0000	0.0000	0
2019/03/08	IS05	21/09/2021			Interest Rate Swap	94.3500	94.3500	94.3300	94.3300	(0.021)	0.0000	0.0000	0
2019/03/08	IS05	21/12/2021			Interest Rate Swap	96.4600	96.4600	96.4300	96.4300	(0.031)	0.0000	0.0000	51
2019/03/08	IS05	15/03/2022			Interest Rate Swap	96.5100	96.5100	96.4900	96.4900	(0.021)	0.0000	0.0000	0
2019/03/08	IS05	21/06/2022			Interest Rate Swap	97.6200	97.6200	97.6000	97.6000	(0.020)	0.0000	0.0000	0
2019/03/08	IS05	20/09/2022			Interest Rate Swap	101.4800	101.4800	101.4700	101.4700	(0.010)	0.0000	0.0000	0
2019/03/08	IS05	20/12/2022			Interest Rate Swap	102.6600	102.6600	102.6600	102.6600	0.000	0.0000	0.0000	0
2019/03/08	IS05	22/03/2023			Interest Rate Swap	95.9400	95.9400	95.9500	95.9500	0.010	0.0000	0.0000	0
2019/03/08	IS05	20/06/2023			Interest Rate Swap	101.9500	101.9500	101.9600	101.9600	0.010	0.0000	0.0000	0
2019/03/08	IS05	19/09/2023			Interest Rate Swap	97.3700	97.3700	97.3900	97.3900	0.021	0.0000	0.0000	0
2019/03/08	IS10	17/12/2025			Interest Rate Swap	93.6400	93.6400	93.6700	93.6700	0.032	0.0000	0.0000	0
2019/03/08	IS10	16/03/2026			Interest Rate Swap	90.6000	90.6000	90.6200	90.6200	0.022	0.0000	0.0000	0
2019/03/08	IS10	15/06/2026			Interest Rate Swap	89.3100	89.3100	89.3300	89.3300	0.022	0.0000	0.0000	0
2019/03/08	IS10	21/09/2026			Interest Rate Swap	91.4700	91.4700	91.5000	91.5000	0.033	0.0000	0.0000	0
2019/03/08	IS10	21/12/2026			Interest Rate Swap	95.2900	95.2900	95.3100	95.3100	0.021	0.0000	0.0000	0
2019/03/08	IS10	15/03/2027			Interest Rate Swap	93.8300	93.8300	93.8600	93.8600	0.032	0.0000	0.0000	0
2019/03/08	IS10	21/06/2027			Interest Rate Swap	95.9100	95.9100	95.9400	95.9400	0.031	0.0000	0.0000	0
2019/03/08	IS10	20/09/2027			Interest Rate Swap	101.3800	101.3800	101.4300	101.4300	0.049	0.0000	0.0000	0
2019/03/08	IS10	20/12/2027			Interest Rate Swap	101.7300	101.7300	101.7900	101.7900	0.059	0.0000	0.0000	0
2019/03/08	IS10	22/03/2028			Interest Rate Swap	95.1900	95.1900	95.2500	95.2500	0.063	0.0000	0.0000	0
2019/03/08	IS10	20/06/2028			Interest Rate Swap	102.4400	102.4400	102.5000	102.5000	0.059	0.0000	0.0000	0
2019/03/08	IS10	19/09/2028			Interest Rate Swap	95.9600	95.9600	96.0300	96.0300	0.073	0.0000	0.0000	0
2019/03/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/08	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/03/08	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/08	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/08	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/08	R023	02/05/2019	8.45	Call	Bond Future	2,100.9600	2.1010	2,099.9100	2.0999	(0.050)	0	0	0
2019/03/08	R023	02/05/2019	8.44	Put	Bond Future	58.7800	0.0588	56.6100	0.0566	(3.692)	0	0	0
2019/03/08	R023	02/05/2019			Bond Future	7.8117	101.2145	7.8114	101.2156	(0.004)	0.0000	0.0000	66,540
2019/03/08	R023	02/05/2019	8.46	Call	Bond Future	2,130.7100	2.1307	2,129.7100	2.1297	(0.047)	0	0	0
2019/03/08	R023	02/05/2019	8.46	Put	Bond Future	54.9700	0.0550	52.9000	0.0529	(3.766)	0	0	0
2019/03/08	R023	02/05/2019	8.45	Put	Bond Future	56.8400	0.0568	54.7200	0.0547	(3.730)	0	0	0
2019/03/08	R023	02/05/2019	8.44	Call	Bond Future	2,071.2800	2.0713	2,070.1800	2.0702	(0.053)	0	0	0
2019/03/08	R023	01/08/2019	8.95	Call	Bond Future	3,529.5500	3.5295	3,528.5400	3.5285	(0.029)	0	0	0
2019/03/08	R023	01/08/2019			Bond Future	7.8211	103.1222	7.8208	103.1230	(0.004)	0.0000	0.0000	0
2019/03/08	R023	01/08/2019	8.93	Call	Bond Future	3,477.6700	3.4777	3,476.6100	3.4766	(0.030)	0	0	0
2019/03/08	R023	01/08/2019	8.93	Put	Bond Future	155.2700	0.1553	153.3500	0.1534	(1.237)	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
2019/03/08	R023	01/08/2019	8.95	Put	Bond Future	148.4900	0.1485	146.6200	0.1466	(1.259)	0	0	0
2019/03/08	R023	01/08/2019	8.94	Call	Bond Future	3,503.5800	3.5036	3,502.5500	3.5025	(0.029)	0	0	0
2019/03/08	R023	01/08/2019	8.94	Put	Bond Future	151.8500	0.1519	149.9600	0.1500	(1.245)	0	0	0
2019/03/08	R023	07/11/2019	7.98	Call	Bond Future	1,391.6400	1.3916	1,389.7300	1.3897	(0.137)	0	0	0
2019/03/08	R023	07/11/2019			Bond Future	7.8154	101.3579	7.8152	101.3586	(0.003)	0.0000	0.0000	0
2019/03/08	R023	07/11/2019	7.98	Put	Bond Future	922.7500	0.9228	920.1500	0.9202	(0.282)	0	0	0
2019/03/08	R023	07/11/2019	7.99	Call	Bond Future	1,409.8600	1.4099	1,407.9600	1.4080	(0.135)	0	0	0
2019/03/08	R023	07/11/2019	8.00	Call	Bond Future	1,428.5100	1.4285	1,426.6100	1.4266	(0.133)	0	0	0
2019/03/08	R023	07/11/2019	8.00	Put	Bond Future	902.8200	0.9028	900.2300	0.9002	(0.287)	0	0	0
2019/03/08	R023	07/11/2019	7.99	Put	Bond Future	912.5700	0.9126	909.9800	0.9100	(0.284)	0	0	0
2019/03/08	R035	02/05/2019	9.74	Put	Bond Future	1,183.5300	1.1835	1,212.9000	1.2129	2.482	0	0	0
2019/03/08	R035	02/05/2019			Bond Future	9.5935	95.8276	9.6081	95.7153	0.152	0.0000	0.0000	80,181
2019/03/08	R035	02/05/2019	9.74	Call	Bond Future	2,303.0900	2.3031	2,220.1300	2.2201	(3.602)	0	0	0
2019/03/08	R035	02/05/2019	9.75	Call	Bond Future	2,350.4900	2.3505	2,266.8100	2.2668	(3.560)	0	0	0
2019/03/08	R035	02/05/2019	9.75	Put	Bond Future	1,155.2100	1.1552	1,183.8600	1.1839	2.480	0	0	0
2019/03/08	R035	02/05/2019	9.73	Call	Bond Future	2,256.0100	2.2560	2,173.7700	2.1738	(3.645)	0	0	0
2019/03/08	R035	02/05/2019	9.73	Put	Bond Future	1,212.2600	1.2123	1,242.3500	1.2423	2.482	0	0	0
2019/03/08	R035	01/08/2019	10.23	Call	Bond Future	5,458.2400	5.4582	5,365.8100	5.3658	(1.693)	0	0	0
2019/03/08	R035	01/08/2019	10.22	Put	Bond Future	1,220.2200	1.2202	1,242.8100	1.2428	1.851	0	0	0
2019/03/08	R035	01/08/2019			Bond Future	9.6512	97.6338	9.6663	97.5191	0.156	0.0000	0.0000	0
2019/03/08	R035	01/08/2019	10.24	Call	Bond Future	5,511.9500	5.5120	5,419.2100	5.4192	(1.683)	0	0	0
2019/03/08	R035	01/08/2019	10.24	Put	Bond Future	1,185.6500	1.1856	1,207.6100	1.2076	1.852	0	0	0
2019/03/08	R035	01/08/2019	10.23	Put	Bond Future	1,202.9200	1.2029	1,225.1900	1.2252	1.851	0	0	0
2019/03/08	R035	01/08/2019	10.22	Call	Bond Future	5,404.4700	5.4045	5,312.3600	5.3124	(1.704)	0	0	0
2019/03/08	R035	07/11/2019	9.88	Call	Bond Future	4,235.8100	4.2358	4,161.4600	4.1615	(1.755)	0	0	0
2019/03/08	R035	07/11/2019	9.89	Call	Bond Future	4,278.4900	4.2785	4,203.7600	4.2038	(1.747)	0	0	0
2019/03/08	R035	07/11/2019	9.87	Put	Bond Future	3,002.4600	3.0025	3,045.7900	3.0458	1.443	0	0	0
2019/03/08	R035	07/11/2019			Bond Future	9.7098	95.1828	9.7254	95.0655	0.161	0.0000	0.0000	0
2019/03/08	R035	07/11/2019	9.89	Put	Bond Future	2,940.5400	2.9405	2,983.1200	2.9831	1.448	0	0	0
2019/03/08	R035	07/11/2019	9.87	Call	Bond Future	4,193.3300	4.1933	4,119.3500	4.1194	(1.764)	0	0	0
2019/03/08	R035	07/11/2019	9.88	Put	Bond Future	2,971.3600	2.9714	3,014.3200	3.0143	1.446	0	0	0
2019/03/08	R186	02/05/2019	9.02	Call	Bond Future	2,356.9000	2.3569	2,329.0600	2.3291	(1.181)	0	0	0
2019/03/08	R186	02/05/2019	9.01	Put	Bond Future	449.9300	0.4499	448.2100	0.4482	(0.382)	0	0	0
2019/03/08	R186	02/05/2019	10.07	Call	Bond Future	7,713.4800	7.7135	7,687.0200	7.6870	(0.343)	0	0	0
2019/03/08	R186	02/05/2019	9.96	Put	Bond Future	14.3200	0.0143	13.7000	0.0137	(4.330)	0	0	90
2019/03/08	R186	02/05/2019	9.75	Call	Bond Future	6,024.8700	6.0249	5,997.5900	5.9976	(0.453)	0	0	0
2019/03/08	R186	02/05/2019	9.25	Put	Bond Future	212.3100	0.2123	209.9300	0.2099	(1.121)	0	0	0
2019/03/08	R186	02/05/2019	8.65	Put	Bond Future	1,227.6400	1.2276	1,231.4500	1.2314	0.310	0	0	0
2019/03/08	R186	02/05/2019			Bond Future	8.6875	113.8842	8.6920	113.8581	0.051	0.0000	0.0000	88,679
2019/03/08	R186	02/05/2019	9.03	Call	Bond Future	2,401.0400	2.4010	2,373.1400	2.3731	(1.162)	0	0	0
2019/03/08	R186	02/05/2019	9.03	Put	Bond Future	423.6900	0.4237	421.8500	0.4219	(0.434)	0	0	0
2019/03/08	R186	02/05/2019	8.65	Call	Bond Future	1,007.9700	1.0080	985.7200	0.9857	(2.207)	0	0	3,250
2019/03/08	R186	02/05/2019	9.02	Put	Bond Future	436.6400	0.4366	434.8600	0.4349	(0.408)	0	0	0
2019/03/08	R186	02/05/2019	9.01	Call	Bond Future	2,313.0700	2.3131	2,285.2900	2.2853	(1.201)	0	0	0
2019/03/08	R186	02/05/2019	9.30	Call	Bond Future	3,684.5000	3.6845	3,656.1000	3.6561	(0.771)	0	0	200
2019/03/08	R186	02/05/2019	10.07	Put	Bond Future	8.1400	0.0081	7.7400	0.0077	(4.914)	0	0	200

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2019/03/08	R186	02/05/2019	9.96	Call	Bond Future	7,132.8900	7.1329	7,106.2100	7.1062	(0.374)	0	0	0
2019/03/08	R186	02/05/2019	9.20	Put	Bond Future	249.6200	0.2496	247.2500	0.2473	(0.949)	0	0	0
2019/03/08	R186	02/05/2019	9.75	Put	Bond Future	38.7900	0.0388	37.5700	0.0376	(3.145)	0	0	7,000
2019/03/08	R186	02/05/2019	10.02	Put	Bond Future	10.5600	0.0106	10.0700	0.0101	(4.640)	0	0	3,250
2019/03/08	R186	02/05/2019	9.25	Call	Bond Future	3,435.6100	3.4356	3,407.1700	3.4072	(0.828)	0	0	3,250
2019/03/08	R186	02/05/2019	8.90	Call	Bond Future	1,858.3700	1.8584	1,831.5900	1.8316	(1.441)	0	0	0
2019/03/08	R186	02/05/2019	8.70	Put	Bond Future	1,082.6500	1.0827	1,085.3000	1.0853	0.245	0	0	0
2019/03/08	R186	02/05/2019	8.70	Call	Bond Future	1,155.3600	1.1554	1,131.9500	1.1319	(2.026)	0	0	200
2019/03/08	R186	02/05/2019	9.30	Put	Bond Future	180.6400	0.1806	178.3000	0.1783	(1.295)	0	0	0
2019/03/08	R186	02/05/2019	9.20	Call	Bond Future	3,191.4000	3.1914	3,162.9700	3.1630	(0.891)	0	0	90
2019/03/08	R186	02/05/2019	8.62	Put	Bond Future	1,320.8000	1.3208	1,325.3700	1.3254	0.346	0	0	0
2019/03/08	R186	02/05/2019	8.62	Call	Bond Future	925.2200	0.9252	903.7300	0.9037	(2.323)	0	0	90
2019/03/08	R186	02/05/2019	8.50	Put	Bond Future	1,739.6700	1.7397	1,747.5900	1.7476	0.455	0	0	0
2019/03/08	R186	02/05/2019	8.50	Call	Bond Future	636.7900	0.6368	618.6500	0.6187	(2.849)	0	0	7,000
2019/03/08	R186	02/05/2019	9.00	Put	Bond Future	463.5600	0.4636	461.9100	0.4619	(0.356)	0	0	7,500
2019/03/08	R186	02/05/2019	9.00	Call	Bond Future	2,269.5400	2.2695	2,241.8300	2.2418	(1.221)	0	0	7,000
2019/03/08	R186	02/05/2019	10.02	Call	Bond Future	7,449.7300	7.4497	7,423.1800	7.4232	(0.356)	0	0	0
2019/03/08	R186	02/05/2019	8.80	Put	Bond Future	830.6900	0.8307	831.3900	0.8314	0.084	0	0	0
2019/03/08	R186	02/05/2019	8.80	Call	Bond Future	1,485.1400	1.4851	1,459.7800	1.4598	(1.708)	0	0	7,500
2019/03/08	R186	02/05/2019	9.05	Call	Bond Future	2,490.3100	2.4903	2,462.2900	2.4623	(1.125)	0	0	0
2019/03/08	R186	02/05/2019	9.05	Put	Bond Future	398.9200	0.3989	396.9600	0.3970	(0.491)	0	0	3,250
2019/03/08	R186	02/05/2019	8.90	Put	Bond Future	626.1700	0.6262	625.4500	0.6255	(0.115)	0	0	8,250
2019/03/08	R186	02/05/2019	10.08	Put	Bond Future	226.6700	0.2267	225.9700	0.2260	(0.309)	0	0	6,000
2019/03/08	R186	01/08/2019	9.54	Call	Bond Future	5,031.4100	5.0314	5,004.7600	5.0048	(0.530)	0	0	0
2019/03/08	R186	01/08/2019			Bond Future	8.7380	110.7310	8.7428	110.7042	0.054	0.0000	0.0000	10
2019/03/08	R186	01/08/2019	8.30	Put	Bond Future	3,364.2200	3.3642	3,377.6900	3.3777	0.400	0	0	0
2019/03/08	R186	01/08/2019	8.30	Call	Bond Future	840.5700	0.8406	827.2500	0.8272	(1.585)	0	0	6,000
2019/03/08	R186	01/08/2019	9.05	Put	Bond Future	1,218.1000	1.2181	1,221.2700	1.2213	0.260	0	0	0
2019/03/08	R186	01/08/2019	9.05	Call	Bond Future	2,970.6600	2.9707	2,947.0400	2.9470	(0.795)	0	0	6,000
2019/03/08	R186	01/08/2019	9.52	Call	Bond Future	4,941.0100	4.9410	4,914.4400	4.9144	(0.538)	0	0	0
2019/03/08	R186	01/08/2019	9.52	Put	Bond Future	616.1300	0.6161	616.3500	0.6163	0.036	0	0	0
2019/03/08	R186	01/08/2019	10.08	Call	Bond Future	7,513.1000	7.5131	7,485.6100	7.4856	(0.366)	0	0	0
2019/03/08	R186	01/08/2019	9.54	Put	Bond Future	598.8500	0.5988	598.9900	0.5990	0.023	0	0	0
2019/03/08	R186	01/08/2019	9.53	Call	Bond Future	4,986.1700	4.9862	4,959.5600	4.9596	(0.534)	0	0	0
2019/03/08	R186	01/08/2019	9.53	Put	Bond Future	607.4300	0.6074	607.6100	0.6076	0.030	0	0	0
2019/03/08	R186	07/11/2019	8.94	Call	Bond Future	2,928.3200	2.9283	2,907.7300	2.9077	(0.703)	0	0	0
2019/03/08	R186	07/11/2019			Bond Future	8.7804	113.0628	8.7854	113.0353	0.057	0.0000	0.0000	0
2019/03/08	R186	07/11/2019	8.94	Put	Bond Future	2,054.4400	2.0544	2,061.4100	2.0614	0.339	0	0	0
2019/03/08	R186	07/11/2019	8.95	Call	Bond Future	2,961.7400	2.9617	2,941.0500	2.9411	(0.699)	0	0	0
2019/03/08	R186	07/11/2019	8.96	Put	Bond Future	2,012.2400	2.0122	2,019.0200	2.0190	0.337	0	0	0
2019/03/08	R186	07/11/2019	8.95	Put	Bond Future	2,033.4300	2.0334	2,040.3000	2.0403	0.338	0	0	0
2019/03/08	R186	07/11/2019	8.96	Call	Bond Future	2,994.9600	2.9950	2,974.1800	2.9742	(0.694)	0	0	0
2019/03/08	R197	02/05/2019			Bond Future	302.3899	302.3899	301.9604	301.9604	(0.142)	0.0000	0.0000	2,350
2019/03/08	R197	01/08/2019			Bond Future	300.6073	300.6073	300.1689	300.1689	(0.146)	0.0000	0.0000	0
2019/03/08	R197	07/11/2019			Bond Future	307.0119	307.0119	306.5637	306.5637	(0.146)	0.0000	0.0000	0
2019/03/08	R202	02/05/2019			Bond Future	234.4835	234.4835	234.4437	234.4437	(0.017)	0.0000	0.0000	8,666

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2019/03/08	R202	01/08/2019			Bond Future	234.9469	234.9469	234.9057	234.9057	(0.018)	0.0000	0.0000	0
2019/03/08	R202	07/11/2019			Bond Future	239.9522	239.9522	239.9100	239.9100	(0.018)	0.0000	0.0000	0
2019/03/08	R207	02/05/2019	7.63	Call	Bond Future	838.7700	0.8388	845.0100	0.8450	0.744	0	0	0
2019/03/08	R207	02/05/2019			Bond Future	6.3705	102.8148	6.3612	102.8211	(0.146)	0.0000	0.0000	6,025
2019/03/08	R207	02/05/2019	7.61	Call	Bond Future	825.5400	0.8255	831.7800	0.8318	0.756	0	0	0
2019/03/08	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/08	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/08	R207	02/05/2019	7.62	Call	Bond Future	832.1600	0.8322	838.4000	0.8384	0.750	0	0	0
2019/03/08	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/08	R207	01/08/2019	7.34	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2019/03/08	R207	01/08/2019	7.33	Call	Bond Future	751.3200	0.7513	757.4200	0.7574	0.812	0	0	0
2019/03/08	R207	01/08/2019			Bond Future	5.6014	101.1113	5.5875	101.1174	(0.249)	0.0000	0.0000	0
2019/03/08	R207	01/08/2019	7.34	Call	Bond Future	755.6400	0.7556	761.7400	0.7617	0.807	0	0	0
2019/03/08	R207	01/08/2019	7.33	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2019/03/08	R207	01/08/2019	7.35	Call	Bond Future	759.9500	0.7600	766.0500	0.7661	0.803	0	0	0
2019/03/08	R207	01/08/2019	7.35	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2019/03/08	R207	07/11/2019	2.08	Put	Bond Future	37.8700	0.0379	34.6600	0.0347	(8.476)	0	0	0
2019/03/08	R207	07/11/2019			Bond Future	2.1241	103.2405	2.0907	103.2465	(1.574)	0.0000	0.0000	0
2019/03/08	R207	07/11/2019	2.07	Call	Bond Future	29.0900	0.0291	31.8400	0.0318	9.453	0	0	0
2019/03/08	R207	07/11/2019	2.07	Put	Bond Future	38.8500	0.0388	35.5800	0.0356	(8.417)	0	0	0
2019/03/08	R207	07/11/2019	2.08	Call	Bond Future	29.9100	0.0299	32.7200	0.0327	9.395	0	0	0
2019/03/08	R207	07/11/2019	2.06	Call	Bond Future	28.2800	0.0283	30.9800	0.0310	9.547	0	0	0
2019/03/08	R207	07/11/2019	2.06	Put	Bond Future	39.8500	0.0398	36.5300	0.0365	(8.331)	0	0	0
2019/03/08	R208	02/05/2019	8.03	Put	Bond Future	2.8000	0.0028	2.2500	0.0023	(19.643)	0	0	0
2019/03/08	R208	02/05/2019	8.02	Call	Bond Future	1,677.2900	1.6773	1,713.9000	1.7139	2.183	0	0	0
2019/03/08	R208	02/05/2019			Bond Future	7.0493	100.1496	7.0280	100.1868	(0.302)	0.0000	0.0000	14,463
2019/03/08	R208	02/05/2019	8.03	Call	Bond Future	1,694.1600	1.6942	1,730.8000	1.7308	2.163	0	0	0
2019/03/08	R208	02/05/2019	8.02	Put	Bond Future	2.9900	0.0030	2.4100	0.0024	(19.398)	0	0	0
2019/03/08	R208	02/05/2019	8.04	Call	Bond Future	1,711.0200	1.7110	1,747.7000	1.7477	2.144	0	0	0
2019/03/08	R208	02/05/2019	8.04	Put	Bond Future	2.6100	0.0026	2.1000	0.0021	(19.540)	0	0	0
2019/03/08	R208	01/08/2019	8.16	Call	Bond Future	1,852.6100	1.8526	1,887.9500	1.8879	1.908	0	0	0
2019/03/08	R208	01/08/2019	8.17	Put	Bond Future	24.3700	0.0244	22.1400	0.0221	(9.151)	0	0	0
2019/03/08	R208	01/08/2019			Bond Future	6.9528	102.0373	6.9283	102.0750	(0.353)	0.0000	0.0000	0
2019/03/08	R208	01/08/2019	8.16	Put	Bond Future	25.1600	0.0252	22.8600	0.0229	(9.141)	0	0	0
2019/03/08	R208	01/08/2019	8.17	Call	Bond Future	1,866.7700	1.8668	1,902.1800	1.9022	1.897	0	0	0
2019/03/08	R208	01/08/2019	8.15	Call	Bond Future	1,838.4700	1.8385	1,873.7500	1.8738	1.919	0	0	0
2019/03/08	R208	01/08/2019	8.15	Put	Bond Future	25.9700	0.0260	23.6100	0.0236	(9.087)	0	0	0
2019/03/08	R208	07/11/2019	6.82	Put	Bond Future	310.9200	0.3109	293.0000	0.2930	(5.764)	0	0	0
2019/03/08	R208	07/11/2019	6.83	Call	Bond Future	406.7700	0.4068	427.2800	0.4273	5.042	0	0	0
2019/03/08	R208	07/11/2019			Bond Future	6.7527	100.7795	6.7233	100.8177	(0.435)	0.0000	0.0000	0
2019/03/08	R208	07/11/2019	6.84	Call	Bond Future	414.8400	0.4148	435.5700	0.4356	4.997	0	0	0
2019/03/08	R208	07/11/2019	6.84	Put	Bond Future	301.3500	0.3014	283.8600	0.2839	(5.804)	0	0	0
2019/03/08	R208	07/11/2019	6.82	Call	Bond Future	398.4400	0.3984	418.7400	0.4187	5.095	0	0	0
2019/03/08	R208	07/11/2019	6.83	Put	Bond Future	306.2600	0.3063	288.5500	0.2886	(5.783)	0	0	0
2019/03/08	R209	02/05/2019	9.70	Put	Bond Future	990.3500	0.9903	1,014.9000	1.0149	2.479	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/08	R209	02/05/2019			Bond Future	9.5454	73.2380	9.5600	73.1419	0.153	0.0000	0.0000	102,067
2019/03/08	R209	02/05/2019	9.69	Call	Bond Future	1,959.1700	1.9592	1,888.2400	1.8882	(3.620)	0	0	0
2019/03/08	R209	02/05/2019	9.69	Put	Bond Future	1,014.7400	1.0147	1,039.9100	1.0399	2.480	0	0	0
2019/03/08	R209	02/05/2019	10.50	Call	Bond Future	6,036.3800	6.0364	5,941.8400	5.9418	(1.566)	0	0	0
2019/03/08	R209	02/05/2019	10.71	Call	Bond Future	7,176.3300	7.1763	7,080.6800	7.0807	(1.333)	0	0	0
2019/03/08	R209	02/05/2019	9.70	Call	Bond Future	1,999.4200	1.9994	1,927.8700	1.9279	(3.579)	0	0	0
2019/03/08	R209	02/05/2019	10.50	Put	Bond Future	121.5000	0.1215	123.0600	0.1231	1.284	0	0	11,560
2019/03/08	R209	02/05/2019	10.71	Put	Bond Future	56.3000	0.0563	56.7500	0.0567	0.799	0	0	760
2019/03/08	R209	02/05/2019	9.95	Put	Bond Future	531.6400	0.5316	543.9700	0.5440	2.319	0	0	0
2019/03/08	R209	02/05/2019	9.95	Call	Bond Future	3,129.4200	3.1294	3,045.6500	3.0456	(2.677)	0	0	760
2019/03/08	R209	02/05/2019	9.68	Call	Bond Future	1,919.2000	1.9192	1,848.8800	1.8489	(3.664)	0	0	0
2019/03/08	R209	02/05/2019	9.68	Put	Bond Future	1,039.5000	1.0395	1,065.2800	1.0653	2.480	0	0	0
2019/03/08	R209	02/05/2019	9.35	Put	Bond Future	2,149.1300	2.1491	2,199.1600	2.1992	2.328	0	0	0
2019/03/08	R209	02/05/2019	9.35	Call	Bond Future	843.9600	0.8440	797.8900	0.7979	(5.459)	0	0	760
2019/03/08	R209	01/08/2019	10.15	Put	Bond Future	1,163.1200	1.1631	1,183.0700	1.1831	1.715	0	0	0
2019/03/08	R209	01/08/2019	9.30	Call	Bond Future	1,509.9500	1.5100	1,464.9500	1.4650	(2.980)	0	0	7,560
2019/03/08	R209	01/08/2019	10.17	Call	Bond Future	4,736.5200	4.7365	4,657.8100	4.6578	(1.662)	0	0	0
2019/03/08	R209	01/08/2019			Bond Future	9.5969	74.6185	9.6119	74.5204	0.157	0.0000	0.0000	0
2019/03/08	R209	01/08/2019	10.15	Call	Bond Future	4,645.6000	4.6456	4,567.4300	4.5674	(1.683)	0	0	0
2019/03/08	R209	01/08/2019	10.17	Put	Bond Future	1,132.7500	1.1328	1,152.1600	1.1522	1.714	0	0	0
2019/03/08	R209	01/08/2019	9.30	Put	Bond Future	3,485.7600	3.4858	3,538.8800	3.5389	1.524	0	0	0
2019/03/08	R209	01/08/2019	9.80	Put	Bond Future	1,844.8300	1.8448	1,876.1700	1.8762	1.699	0	0	0
2019/03/08	R209	01/08/2019	10.16	Put	Bond Future	1,147.9200	1.1479	1,167.6000	1.1676	1.714	0	0	0
2019/03/08	R209	01/08/2019	10.46	Call	Bond Future	6,102.7300	6.1027	6,017.5400	6.0175	(1.396)	0	0	0
2019/03/08	R209	01/08/2019	10.46	Put	Bond Future	775.0300	0.7750	787.9600	0.7880	1.668	0	0	7,560
2019/03/08	R209	01/08/2019	9.80	Call	Bond Future	3,152.9100	3.1529	3,086.1300	3.0861	(2.118)	0	0	7,560
2019/03/08	R209	01/08/2019	10.16	Call	Bond Future	4,691.0800	4.6911	4,612.6400	4.6126	(1.672)	0	0	0
2019/03/08	R209	07/11/2019	9.82	Call	Bond Future	3,672.9100	3.6729	3,608.8900	3.6089	(1.743)	0	0	0
2019/03/08	R209	07/11/2019			Bond Future	9.6462	73.0359	9.6618	72.9355	0.161	0.0000	0.0000	0
2019/03/08	R209	07/11/2019	9.80	Call	Bond Future	3,599.9200	3.5999	3,536.5400	3.5365	(1.761)	0	0	0
2019/03/08	R209	07/11/2019	9.80	Put	Bond Future	2,616.5000	2.6165	2,653.5200	2.6535	1.415	0	0	0
2019/03/08	R209	07/11/2019	9.82	Put	Bond Future	2,563.0300	2.5630	2,599.4100	2.5994	1.419	0	0	0
2019/03/08	R209	07/11/2019	9.81	Call	Bond Future	3,636.3400	3.6363	3,572.6300	3.5726	(1.752)	0	0	0
2019/03/08	R209	07/11/2019	9.81	Put	Bond Future	2,589.6500	2.5896	2,626.3400	2.6263	1.417	0	0	0
2019/03/08	R210	02/05/2019			Bond Future	185.8542	185.8542	185.6740	185.6740	(0.097)	0.0000	0.0000	1,948
2019/03/08	R210	01/08/2019			Bond Future	189.4026	189.4026	189.2185	189.2185	(0.097)	0.0000	0.0000	0
2019/03/08	R210	07/11/2019			Bond Future	190.7992	190.7992	190.6110	190.6110	(0.099)	0.0000	0.0000	0
2019/03/08	R212	02/05/2019			Bond Future	157.5125	157.5125	157.4847	157.4847	(0.018)	0.0000	0.0000	4,973
2019/03/08	R212	01/08/2019			Bond Future	158.2996	158.2996	158.2709	158.2709	(0.018)	0.0000	0.0000	0
2019/03/08	R212	07/11/2019			Bond Future	161.6723	161.6723	161.6426	161.6426	(0.018)	0.0000	0.0000	0
2019/03/08	R213	02/05/2019	9.49	Call	Bond Future	1,922.7300	1.9227	1,893.8500	1.8938	(1.502)	0	0	0
2019/03/08	R213	02/05/2019	9.48	Put	Bond Future	898.4800	0.8985	897.5100	0.8975	(0.108)	0	0	0
2019/03/08	R213	02/05/2019			Bond Future	9.3217	84.8567	9.3261	84.8289	0.048	0.0000	0.0000	27,698
2019/03/08	R213	02/05/2019	9.50	Call	Bond Future	1,962.3500	1.9624	1,933.3400	1.9333	(1.478)	0	0	0
2019/03/08	R213	02/05/2019	9.50	Put	Bond Future	854.0400	0.8540	852.8000	0.8528	(0.145)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/08	R213	02/05/2019	9.49	Put	Bond Future	876.0400	0.8760	874.9300	0.8749	(0.127)	0	0	0
2019/03/08	R213	02/05/2019	9.48	Call	Bond Future	1,883.4800	1.8835	1,854.7400	1.8547	(1.526)	0	0	0
2019/03/08	R213	01/08/2019	9.99	Put	Bond Future	920.6800	0.9207	921.4500	0.9214	0.084	0	0	0
2019/03/08	R213	01/08/2019	9.98	Call	Bond Future	4,556.7500	4.5568	4,528.9800	4.5290	(0.609)	0	0	0
2019/03/08	R213	01/08/2019			Bond Future	9.3756	86.4561	9.3802	86.4275	0.049	0.0000	0.0000	0
2019/03/08	R213	01/08/2019	9.99	Call	Bond Future	4,601.7000	4.6017	4,573.8800	4.5739	(0.605)	0	0	0
2019/03/08	R213	01/08/2019	9.98	Put	Bond Future	933.8800	0.9339	934.7000	0.9347	0.088	0	0	0
2019/03/08	R213	01/08/2019	10.00	Call	Bond Future	4,646.9400	4.6469	4,619.0600	4.6191	(0.600)	0	0	0
2019/03/08	R213	01/08/2019	10.00	Put	Bond Future	907.8300	0.9078	908.5400	0.9085	0.078	0	0	0
2019/03/08	R213	07/11/2019	9.59	Put	Bond Future	2,402.7800	2.4028	2,409.6000	2.4096	0.284	0	0	0
2019/03/08	R213	07/11/2019	9.58	Call	Bond Future	3,332.2100	3.3322	3,309.8400	3.3098	(0.671)	0	0	0
2019/03/08	R213	07/11/2019			Bond Future	9.4300	84.7218	9.4348	84.6925	0.051	0.0000	0.0000	0
2019/03/08	R213	07/11/2019	9.59	Call	Bond Future	3,367.5100	3.3675	3,345.0500	3.3450	(0.667)	0	0	0
2019/03/08	R213	07/11/2019	9.58	Put	Bond Future	2,427.3400	2.4273	2,434.2500	2.4343	0.285	0	0	0
2019/03/08	R213	07/11/2019	9.60	Call	Bond Future	3,402.9600	3.4030	3,380.4100	3.3804	(0.663)	0	0	0
2019/03/08	R213	07/11/2019	9.60	Put	Bond Future	2,378.4400	2.3784	2,385.1700	2.3852	0.283	0	0	0
2019/03/08	R214	02/05/2019	9.87	Call	Bond Future	2,045.7300	2.0457	1,950.9500	1.9509	(4.633)	0	0	0
2019/03/08	R214	02/05/2019	9.85	Call	Bond Future	1,963.4300	1.9634	1,870.4300	1.8704	(4.737)	0	0	0
2019/03/08	R214	02/05/2019			Bond Future	9.7297	72.1670	9.7494	72.0318	0.203	0.0000	0.0000	21,863
2019/03/08	R214	02/05/2019	9.85	Put	Bond Future	1,144.0900	1.1441	1,186.3500	1.1864	3.694	0	0	0
2019/03/08	R214	02/05/2019	9.87	Put	Bond Future	1,091.6600	1.0917	1,132.1400	1.1321	3.708	0	0	0
2019/03/08	R214	02/05/2019	9.86	Call	Bond Future	2,004.3900	2.0044	1,910.4900	1.9105	(4.685)	0	0	0
2019/03/08	R214	02/05/2019	9.86	Put	Bond Future	1,117.6300	1.1176	1,158.9900	1.1590	3.701	0	0	0
2019/03/08	R214	01/08/2019	10.34	Put	Bond Future	1,208.9400	1.2089	1,239.6100	1.2396	2.537	0	0	0
2019/03/08	R214	01/08/2019			Bond Future	9.7817	73.5273	9.8020	73.3893	0.208	0.0000	0.0000	0
2019/03/08	R214	01/08/2019	10.33	Call	Bond Future	4,806.5400	4.8065	4,699.6200	4.6996	(2.224)	0	0	0
2019/03/08	R214	01/08/2019	10.33	Put	Bond Future	1,224.9800	1.2250	1,256.0400	1.2560	2.536	0	0	0
2019/03/08	R214	01/08/2019	10.34	Call	Bond Future	4,853.1000	4.8531	4,745.7900	4.7458	(2.211)	0	0	0
2019/03/08	R214	01/08/2019	10.32	Call	Bond Future	4,759.9400	4.7599	4,653.4100	4.6534	(2.238)	0	0	0
2019/03/08	R214	01/08/2019	10.32	Put	Bond Future	1,241.0700	1.2411	1,272.5200	1.2725	2.534	0	0	0
2019/03/08	R214	07/11/2019	10.02	Put	Bond Future	2,743.8300	2.7438	2,796.5300	2.7965	1.921	0	0	0
2019/03/08	R214	07/11/2019			Bond Future	9.8344	71.7747	9.8553	71.6337	0.213	0.0000	0.0000	0
2019/03/08	R214	07/11/2019	10.01	Call	Bond Future	3,939.3700	3.9394	3,851.5100	3.8515	(2.230)	0	0	0
2019/03/08	R214	07/11/2019	10.01	Put	Bond Future	2,770.7200	2.7707	2,823.8500	2.8238	1.918	0	0	0
2019/03/08	R214	07/11/2019	10.02	Call	Bond Future	3,978.1000	3.9781	3,889.8100	3.8898	(2.219)	0	0	0
2019/03/08	R214	07/11/2019	10.00	Call	Bond Future	3,900.7900	3.9008	3,813.3700	3.8134	(2.241)	0	0	0
2019/03/08	R214	07/11/2019	10.00	Put	Bond Future	2,797.8500	2.7979	2,851.4200	2.8514	1.915	0	0	0
2019/03/08	R248	02/05/2019	9.90	Put	Bond Future	1,229.4500	1.2294	1,277.6900	1.2777	3.924	0	0	0
2019/03/08	R248	02/05/2019			Bond Future	9.7244	92.2222	9.7441	92.0482	0.203	0.0000	0.0000	104,657
2019/03/08	R248	02/05/2019	9.90	Call	Bond Future	2,757.9700	2.7580	2,632.2100	2.6322	(4.560)	0	0	0
2019/03/08	R248	02/05/2019	9.91	Call	Bond Future	2,813.3600	2.8134	2,686.5000	2.6865	(4.509)	0	0	0
2019/03/08	R248	02/05/2019	9.89	Put	Bond Future	1,260.5100	1.2605	1,309.8600	1.3099	3.915	0	0	0
2019/03/08	R248	02/05/2019	9.91	Put	Bond Future	1,199.1600	1.1992	1,246.3000	1.2463	3.931	0	0	0
2019/03/08	R248	02/05/2019	9.89	Call	Bond Future	2,703.2000	2.7032	2,578.5500	2.5786	(4.611)	0	0	0
2019/03/08	R248	01/08/2019	10.35	Call	Bond Future	6,227.8200	6.2278	6,088.6200	6.0886	(2.235)	0	0	0
2019/03/08	R248	01/08/2019	10.34	Put	Bond Future	1,461.0200	1.4610	1,499.7900	1.4998	2.654	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
2019/03/08	R248	01/08/2019			Bond Future	9.7760	93.9603	9.7963	93.7829	0.208	0.0000	0.0000	100
2019/03/08	R248	01/08/2019	10.36	Call	Bond Future	6,287.8900	6.2879	6,148.2000	6.1482	(2.222)	0	0	0
2019/03/08	R248	01/08/2019	10.36	Put	Bond Future	1,422.0800	1.4221	1,459.8700	1.4599	2.657	0	0	0
2019/03/08	R248	01/08/2019	10.35	Put	Bond Future	1,441.4200	1.4414	1,479.7000	1.4797	2.656	0	0	0
2019/03/08	R248	01/08/2019	10.34	Call	Bond Future	6,167.8900	6.1679	6,029.1800	6.0292	(2.249)	0	0	0
2019/03/08	R248	07/11/2019	10.02	Call	Bond Future	5,022.0500	5.0220	4,908.2300	4.9082	(2.266)	0	0	0
2019/03/08	R248	07/11/2019	10.01	Put	Bond Future	3,421.6700	3.4217	3,489.7300	3.4897	1.989	0	0	0
2019/03/08	R248	07/11/2019			Bond Future	9.8282	91.4954	9.8491	91.3141	0.213	0.0000	0.0000	0
2019/03/08	R248	07/11/2019	10.03	Call	Bond Future	5,072.0500	5.0720	4,957.6800	4.9577	(2.255)	0	0	0
2019/03/08	R248	07/11/2019	10.03	Put	Bond Future	3,353.8100	3.3538	3,420.7500	3.4207	1.996	0	0	0
2019/03/08	R248	07/11/2019	10.02	Put	Bond Future	3,387.5800	3.3876	3,455.0700	3.4551	1.992	0	0	0
2019/03/08	R248	07/11/2019	10.01	Call	Bond Future	4,972.2200	4.9722	4,858.9700	4.8590	(2.278)	0	0	0
Total													915237