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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/03/2019 TO 14/03/2019

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
2019/03/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	2025	02/05/2019			Bond Future	134.1076	134.1076	133.9383	133.9383	(0.126)	0.0000	0.0000	691
2019/03/14	2025	01/08/2019			Bond Future	135.1958	135.1958	135.0231	135.0231	(0.128)	0.0000	0.0000	0
2019/03/14	2025	07/11/2019			Bond Future	138.0674	138.0674	137.8907	137.8907	(0.128)	0.0000	0.0000	0
2019/03/14	2029	02/05/2019			Bond Future	100.5438	100.5438	100.5265	100.5265	(0.017)	0.0000	0.0000	3,020
2019/03/14	2029	01/08/2019			Bond Future	102.4521	102.4521	102.4342	102.4342	(0.017)	0.0000	0.0000	0
2019/03/14	2029	07/11/2019			Bond Future	103.5205	103.5205	103.5021	103.5021	(0.018)	0.0000	0.0000	0
2019/03/14	2030	02/05/2019	9.41	Call	Bond Future	1,829.9200	1.8299	1,506.8800	1.5069	(17.653)	0	0	0
2019/03/14	2030	02/05/2019	8.90	Put	Bond Future	2,589.2400	2.5892	2,987.2800	2.9873	15.373	0	0	0
2019/03/14	2030	02/05/2019			Bond Future	9.2421	93.7546	9.3230	93.2439	0.875	0.0000	0.0000	45,467
2019/03/14	2030	02/05/2019	9.39	Call	Bond Future	1,749.5400	1.7495	1,434.3600	1.4344	(18.015)	0	0	0
2019/03/14	2030	02/05/2019	9.39	Put	Bond Future	818.3900	0.8184	1,013.9000	1.0139	23.890	0	0	0
2019/03/14	2030	02/05/2019	10.20	Call	Bond Future	5,876.8200	5.8768	5,387.9200	5.3879	(8.319)	0	0	0
2019/03/14	2030	02/05/2019	10.20	Put	Bond Future	63.8200	0.0638	85.6100	0.0856	34.143	0	0	3,000
2019/03/14	2030	02/05/2019	9.41	Put	Bond Future	773.8000	0.7738	961.4500	0.9614	24.250	0	0	0
2019/03/14	2030	02/05/2019	8.90	Call	Bond Future	385.3700	0.3854	272.7200	0.2727	(29.232)	0	0	3,000
2019/03/14	2030	02/05/2019	9.40	Call	Bond Future	1,789.5100	1.7895	1,470.3800	1.4704	(17.833)	0	0	3,000
2019/03/14	2030	02/05/2019	9.40	Put	Bond Future	795.8500	0.7958	987.4100	0.9874	24.070	0	0	0
2019/03/14	2030	01/08/2019	9.15	Put	Bond Future	2,684.0500	2.6840	2,977.7600	2.9778	10.943	0	0	0
2019/03/14	2030	01/08/2019	9.91	Put	Bond Future	942.2200	0.9422	1,075.1500	1.0752	14.108	0	0	0
2019/03/14	2030	01/08/2019			Bond Future	9.3053	91.5061	9.3893	90.9857	0.902	0.0000	0.0000	0
2019/03/14	2030	01/08/2019	8.35	Put	Bond Future	6,465.6000	6.4656	6,929.9000	6.9299	7.181	0	0	0
2019/03/14	2030	01/08/2019	8.35	Call	Bond Future	257.5000	0.2575	201.3900	0.2014	(21.790)	0	0	2,025
2019/03/14	2030	01/08/2019	9.92	Call	Bond Future	4,648.5800	4.6486	4,259.5100	4.2595	(8.370)	0	0	0
2019/03/14	2030	01/08/2019	9.90	Put	Bond Future	955.6600	0.9557	1,090.1800	1.0902	14.076	0	0	0
2019/03/14	2030	01/08/2019	9.15	Call	Bond Future	1,711.3200	1.7113	1,484.6200	1.4846	(13.247)	0	0	2,025
2019/03/14	2030	01/08/2019	9.91	Call	Bond Future	4,602.7800	4.6028	4,215.3000	4.2153	(8.418)	0	0	0
2019/03/14	2030	01/08/2019	9.92	Put	Bond Future	929.1500	0.9292	1,060.4900	1.0605	14.136	0	0	0
2019/03/14	2030	01/08/2019	9.90	Call	Bond Future	4,557.2900	4.5573	4,171.4000	4.1714	(8.468)	0	0	0
2019/03/14	2030	07/11/2019	9.49	Put	Bond Future	2,493.1500	2.4931	2,728.9800	2.7290	9.459	0	0	0
2019/03/14	2030	07/11/2019			Bond Future	9.3579	93.4274	9.4453	92.8958	0.934	0.0000	0.0000	0
2019/03/14	2030	07/11/2019	9.48	Call	Bond Future	3,259.7100	3.2597	2,965.8000	2.9658	(9.016)	0	0	0
2019/03/14	2030	07/11/2019	9.48	Put	Bond Future	2,518.4100	2.5184	2,756.0100	2.7560	9.435	0	0	0
2019/03/14	2030	07/11/2019	9.49	Call	Bond Future	3,294.8300	3.2948	2,999.1500	2.9992	(8.974)	0	0	0
2019/03/14	2030	07/11/2019	9.47	Call	Bond Future	3,225.0700	3.2251	2,932.9300	2.9329	(9.058)	0	0	0
2019/03/14	2030	07/11/2019	9.47	Put	Bond Future	2,544.1900	2.5442	2,783.5600	2.7836	9.408	0	0	0
2019/03/14	2032	02/05/2019	9.62	Put	Bond Future	882.5600	0.8826	1,105.2200	1.1052	25.229	0	0	0
2019/03/14	2032	02/05/2019	9.61	Call	Bond Future	1,926.1600	1.9262	1,564.0800	1.5641	(18.798)	0	0	0
2019/03/14	2032	02/05/2019			Bond Future	9.4611	91.9026	9.5469	91.3134	0.907	0.0000	0.0000	43,357
2019/03/14	2032	02/05/2019	9.62	Call	Bond Future	1,969.5400	1.9695	1,602.9700	1.6030	(18.612)	0	0	0
2019/03/14	2032	02/05/2019	9.61	Put	Bond Future	907.0700	0.9071	1,134.2200	1.1342	25.042	0	0	0
2019/03/14	2032	02/05/2019	9.63	Call	Bond Future	2,013.5100	2.0135	1,642.4900	1.6425	(18.427)	0	0	0

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2019/03/14	2032	02/05/2019	9.63	Put	Bond Future	858.7200	0.8587	1,076.9300	1.0769	25.411	0	0	0
2019/03/14	2032	01/08/2019	10.10	Call	Bond Future	4,882.2400	4.8822	4,440.9800	4.4410	(9.038)	0	0	0
2019/03/14	2032	01/08/2019	10.11	Put	Bond Future	1,056.0100	1.0560	1,213.3400	1.2133	14.899	0	0	0
2019/03/14	2032	01/08/2019			Bond Future	9.5220	93.6245	9.6108	93.0240	0.933	0.0000	0.0000	0
2019/03/14	2032	01/08/2019	10.10	Put	Bond Future	1,071.1700	1.0712	1,230.3800	1.2304	14.863	0	0	0
2019/03/14	2032	01/08/2019	10.11	Call	Bond Future	4,931.0300	4.9310	4,487.8900	4.4879	(8.987)	0	0	0
2019/03/14	2032	01/08/2019	10.09	Call	Bond Future	4,833.3900	4.8334	4,394.0300	4.3940	(9.090)	0	0	0
2019/03/14	2032	01/08/2019	10.09	Put	Bond Future	1,086.3400	1.0863	1,247.4500	1.2475	14.831	0	0	0
2019/03/14	2032	07/11/2019	9.71	Call	Bond Future	3,622.6700	3.6227	3,281.7000	3.2817	(9.412)	0	0	0
2019/03/14	2032	07/11/2019	9.70	Put	Bond Future	2,788.1700	2.7882	3,062.4300	3.0624	9.837	0	0	0
2019/03/14	2032	07/11/2019			Bond Future	9.5800	91.4267	9.6722	90.8135	0.962	0.0000	0.0000	0
2019/03/14	2032	07/11/2019	9.72	Call	Bond Future	3,660.3600	3.6604	3,317.3800	3.3174	(9.370)	0	0	0
2019/03/14	2032	07/11/2019	9.72	Put	Bond Future	2,731.1600	2.7312	3,001.3800	3.0014	9.894	0	0	0
2019/03/14	2032	07/11/2019	9.71	Put	Bond Future	2,759.4000	2.7594	3,031.6300	3.0316	9.866	0	0	0
2019/03/14	2032	07/11/2019	9.70	Call	Bond Future	3,585.4500	3.5855	3,246.5100	3.2465	(9.453)	0	0	0
2019/03/14	2033	02/05/2019			Bond Future	102.4618	102.4618	102.4443	102.4443	(0.017)	0.0000	0.0000	6,090
2019/03/14	2033	01/08/2019			Bond Future	104.4064	104.4064	104.3885	104.3885	(0.017)	0.0000	0.0000	0
2019/03/14	2033	07/11/2019			Bond Future	105.4401	105.4401	105.4216	105.4216	(0.018)	0.0000	0.0000	0
2019/03/14	2037	02/05/2019	9.81	Put	Bond Future	1,164.9300	1.1649	1,405.3900	1.4054	20.642	0	0	0
2019/03/14	2037	02/05/2019			Bond Future	9.7072	92.1083	9.7827	91.5270	0.778	0.0000	0.0000	54,386
2019/03/14	2037	02/05/2019	9.80	Call	Bond Future	1,909.4500	1.9094	1,573.1100	1.5731	(17.614)	0	0	0
2019/03/14	2037	02/05/2019	9.80	Put	Bond Future	1,195.8000	1.1958	1,440.8300	1.4408	20.491	0	0	0
2019/03/14	2037	02/05/2019	9.81	Call	Bond Future	1,954.9500	1.9550	1,614.0400	1.6140	(17.438)	0	0	0
2019/03/14	2037	02/05/2019	9.79	Call	Bond Future	1,864.4800	1.8645	1,532.7400	1.5327	(17.793)	0	0	0
2019/03/14	2037	02/05/2019	9.79	Put	Bond Future	1,227.3000	1.2273	1,476.9300	1.4769	20.340	0	0	0
2019/03/14	2037	01/08/2019	10.31	Call	Bond Future	5,270.7000	5.2707	4,840.7600	4.8408	(8.157)	0	0	0
2019/03/14	2037	01/08/2019			Bond Future	9.7713	89.5787	9.8494	88.9863	0.798	0.0000	0.0000	0
2019/03/14	2037	01/08/2019	10.29	Call	Bond Future	5,164.5800	5.1646	4,738.4500	4.7385	(8.251)	0	0	0
2019/03/14	2037	01/08/2019	10.29	Put	Bond Future	1,335.4800	1.3355	1,501.7800	1.5018	12.452	0	0	0
2019/03/14	2037	01/08/2019	10.31	Put	Bond Future	1,299.0000	1.2990	1,461.4900	1.4615	12.509	0	0	0
2019/03/14	2037	01/08/2019	10.30	Call	Bond Future	5,217.6500	5.2176	4,789.6100	4.7896	(8.204)	0	0	0
2019/03/14	2037	01/08/2019	10.30	Put	Bond Future	1,317.2100	1.3172	1,481.6000	1.4816	12.480	0	0	0
2019/03/14	2037	07/11/2019	9.97	Call	Bond Future	4,178.1700	4.1782	3,835.8600	3.8359	(8.193)	0	0	0
2019/03/14	2037	07/11/2019			Bond Future	9.8274	91.4596	9.9080	90.8546	0.821	0.0000	0.0000	0
2019/03/14	2037	07/11/2019	9.95	Call	Bond Future	4,094.3900	4.0944	3,756.0100	3.7560	(8.264)	0	0	0
2019/03/14	2037	07/11/2019	9.95	Put	Bond Future	3,176.8800	3.1769	3,443.5100	3.4435	8.393	0	0	0
2019/03/14	2037	07/11/2019	9.97	Put	Bond Future	3,112.3700	3.1124	3,375.0700	3.3751	8.441	0	0	0
2019/03/14	2037	07/11/2019	9.96	Call	Bond Future	4,136.3300	4.1363	3,795.9900	3.7960	(8.228)	0	0	0
2019/03/14	2037	07/11/2019	9.96	Put	Bond Future	3,144.6300	3.1446	3,409.3000	3.4093	8.417	0	0	0
2019/03/14	2038	02/05/2019			Bond Future	122.3474	122.3474	122.3268	122.3268	(0.017)	0.0000	0.0000	10,895
2019/03/14	2038	01/08/2019			Bond Future	123.0304	123.0304	123.0090	123.0090	(0.017)	0.0000	0.0000	0
2019/03/14	2038	07/11/2019			Bond Future	125.6436	125.6436	125.6216	125.6216	(0.018)	0.0000	0.0000	0
2019/03/14	2040	02/05/2019	9.89	Call	Bond Future	2,091.6100	2.0916	1,705.6800	1.7057	(18.451)	0	0	0
2019/03/14	2040	02/05/2019	9.88	Put	Bond Future	1,316.5400	1.3165	1,602.2600	1.6023	21.702	0	0	0

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2019/03/14	2040	02/05/2019	9.60	Call	Bond Future	931.5300	0.9315	703.1900	0.7032	(24.512)	0	0	1,150
2019/03/14	2040	02/05/2019			Bond Future	9.7921	95.3852	9.8727	94.7188	0.823	0.0000	0.0000	24,629
2019/03/14	2040	02/05/2019	9.90	Call	Bond Future	2,140.5800	2.1406	1,749.4800	1.7495	(18.271)	0	0	0
2019/03/14	2040	02/05/2019	9.90	Put	Bond Future	1,250.0500	1.2500	1,525.3900	1.5254	22.026	0	0	0
2019/03/14	2040	02/05/2019	10.20	Put	Bond Future	550.5700	0.5506	695.2900	0.6953	26.285	0	0	0
2019/03/14	2040	02/05/2019	10.20	Call	Bond Future	3,846.3600	3.8464	3,324.6400	3.3246	(13.564)	0	0	1,150
2019/03/14	2040	02/05/2019	9.60	Put	Bond Future	2,551.1100	2.5511	2,989.2100	2.9892	17.173	0	0	0
2019/03/14	2040	02/05/2019	9.89	Put	Bond Future	1,283.0300	1.2830	1,563.5400	1.5635	21.863	0	0	0
2019/03/14	2040	02/05/2019	9.88	Call	Bond Future	2,043.0500	2.0431	1,662.3300	1.6623	(18.635)	0	0	0
2019/03/14	2040	01/08/2019	10.36	Call	Bond Future	5,489.8800	5.4899	5,006.8700	5.0069	(8.798)	0	0	0
2019/03/14	2040	01/08/2019	10.37	Put	Bond Future	1,476.9000	1.4769	1,670.7600	1.6708	13.126	0	0	0
2019/03/14	2040	01/08/2019			Bond Future	9.8562	92.6667	9.9394	91.9876	0.844	0.0000	0.0000	0
2019/03/14	2040	01/08/2019	10.36	Put	Bond Future	1,497.1900	1.4972	1,693.2600	1.6933	13.096	0	0	0
2019/03/14	2040	01/08/2019	10.37	Call	Bond Future	5,546.0400	5.5460	5,060.8200	5.0608	(8.749)	0	0	0
2019/03/14	2040	01/08/2019	10.38	Call	Bond Future	5,602.3500	5.6024	5,114.9400	5.1149	(8.700)	0	0	0
2019/03/14	2040	01/08/2019	10.38	Put	Bond Future	1,456.8800	1.4569	1,648.5500	1.6485	13.156	0	0	0
2019/03/14	2040	07/11/2019	10.03	Call	Bond Future	4,322.3600	4.3224	3,936.3300	3.9363	(8.931)	0	0	0
2019/03/14	2040	07/11/2019	10.04	Put	Bond Future	3,342.0500	3.3420	3,647.2400	3.6472	9.132	0	0	0
2019/03/14	2040	07/11/2019			Bond Future	9.9126	94.6124	9.9985	93.9189	0.867	0.0000	0.0000	0
2019/03/14	2040	07/11/2019	10.03	Put	Bond Future	3,376.9900	3.3770	3,684.4800	3.6845	9.105	0	0	0
2019/03/14	2040	07/11/2019	10.04	Call	Bond Future	4,367.2200	4.3672	3,978.8900	3.9789	(8.892)	0	0	0
2019/03/14	2040	07/11/2019	10.05	Call	Bond Future	4,412.2700	4.4123	4,021.6600	4.0217	(8.853)	0	0	0
2019/03/14	2040	07/11/2019	10.05	Put	Bond Future	3,307.4200	3.3074	3,610.3300	3.6103	9.158	0	0	0
2019/03/14	2044	02/05/2019	9.90	Call	Bond Future	2,219.3600	2.2194	1,792.2700	1.7923	(19.244)	0	0	0
2019/03/14	2044	02/05/2019			Bond Future	9.7851	92.7117	9.8708	91.9869	0.876	0.0000	0.0000	37,545
2019/03/14	2044	02/05/2019	9.90	Put	Bond Future	1,249.9600	1.2500	1,547.5900	1.5476	23.811	0	0	0
2019/03/14	2044	02/05/2019	9.91	Call	Bond Future	2,270.5200	2.2705	1,837.8500	1.8378	(19.056)	0	0	0
2019/03/14	2044	02/05/2019	9.92	Put	Bond Future	1,185.6900	1.1857	1,472.2100	1.4722	24.165	0	0	0
2019/03/14	2044	02/05/2019	9.91	Put	Bond Future	1,217.5500	1.2175	1,509.6000	1.5096	23.987	0	0	0
2019/03/14	2044	02/05/2019	9.92	Call	Bond Future	2,322.0900	2.3221	1,883.8900	1.8839	(18.871)	0	0	0
2019/03/14	2044	01/08/2019	9.86	Put	Bond Future	2,972.6600	2.9727	3,328.4500	3.3285	11.969	0	0	0
2019/03/14	2044	01/08/2019	10.53	Call	Bond Future	6,654.5800	6.6546	6,089.9400	6.0899	(8.485)	0	0	0
2019/03/14	2044	01/08/2019	10.40	Put	Bond Future	1,423.0900	1.4231	1,625.0400	1.6250	14.191	0	0	0
2019/03/14	2044	01/08/2019			Bond Future	9.8458	90.0682	9.9341	89.3297	0.897	0.0000	0.0000	0
2019/03/14	2044	01/08/2019	10.39	Call	Bond Future	5,834.2000	5.8342	5,300.0000	5.3000	(9.156)	0	0	0
2019/03/14	2044	01/08/2019	10.39	Put	Bond Future	1,442.6800	1.4427	1,646.9500	1.6469	14.159	0	0	0
2019/03/14	2044	01/08/2019	9.86	Call	Bond Future	3,092.3600	3.0924	2,709.6800	2.7097	(12.375)	0	0	100
2019/03/14	2044	01/08/2019	10.53	Put	Bond Future	1,191.7400	1.1917	1,365.5700	1.3656	14.586	0	0	100
2019/03/14	2044	01/08/2019	10.40	Call	Bond Future	5,891.8900	5.8919	5,355.3700	5.3554	(9.106)	0	0	0
2019/03/14	2044	01/08/2019	9.36	Put	Bond Future	5,544.0500	5.5440	6,068.3300	6.0683	9.457	0	0	0
2019/03/14	2044	01/08/2019	9.36	Call	Bond Future	1,295.7500	1.2957	1,081.5600	1.0816	(16.530)	0	0	100
2019/03/14	2044	01/08/2019	10.38	Call	Bond Future	5,776.6500	5.7766	5,244.7800	5.2448	(9.207)	0	0	0
2019/03/14	2044	01/08/2019	10.38	Put	Bond Future	1,462.5400	1.4625	1,669.1400	1.6691	14.126	0	0	0
2019/03/14	2044	07/11/2019	10.07	Put	Bond Future	3,266.6700	3.2667	3,588.0600	3.5881	9.838	0	0	0
2019/03/14	2044	07/11/2019			Bond Future	9.8988	91.9594	9.9900	91.2052	0.921	0.0000	0.0000	0
2019/03/14	2044	07/11/2019	10.06	Call	Bond Future	4,627.3100	4.6273	4,196.9800	4.1970	(9.300)	0	0	0
2019/03/14	2044	07/11/2019	10.06	Put	Bond Future	3,301.3200	3.3013	3,625.1700	3.6252	9.810	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
2019/03/14	2044	07/11/2019	10.07	Call	Bond Future	4,673.8500	4.6738	4,241.0600	4.2411	(9.260)	0	0	0
2019/03/14	2044	07/11/2019	10.05	Call	Bond Future	4,580.9700	4.5810	4,153.1000	4.1531	(9.340)	0	0	0
2019/03/14	2044	07/11/2019	10.05	Put	Bond Future	3,336.2900	3.3363	3,662.6000	3.6626	9.781	0	0	0
2019/03/14	2046	02/05/2019			Bond Future	114.6158	114.6158	114.3809	114.3809	(0.205)	0.0000	0.0000	12,523
2019/03/14	2046	01/08/2019			Bond Future	116.7912	116.7912	116.5516	116.5516	(0.205)	0.0000	0.0000	0
2019/03/14	2046	07/11/2019			Bond Future	117.5313	117.5313	117.2865	117.2865	(0.208)	0.0000	0.0000	0
2019/03/14	2050	02/05/2019			Bond Future	120.5281	120.5281	120.2595	120.2595	(0.223)	0.0000	0.0000	10,684
2019/03/14	2050	01/08/2019			Bond Future	120.9978	120.9978	120.7239	120.7239	(0.226)	0.0000	0.0000	0
2019/03/14	2050	07/11/2019			Bond Future	123.5677	123.5677	123.2877	123.2877	(0.227)	0.0000	0.0000	0
2019/03/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	AL37	02/05/2019			Index Future	629.3990	629.3990	628.1310	628.1310	(0.201)	0.0000	0.0000	0
2019/03/14	AL37	01/08/2019			Index Future	641.1900	641.1900	639.8980	639.8980	(0.202)	0.0000	0.0000	0
2019/03/14	AL37	07/11/2019			Index Future	654.6450	654.6450	653.3240	653.3240	(0.202)	0.0000	0.0000	0
2019/03/14	AL7T	02/05/2019			Index Future	727.4570	727.4570	724.2780	724.2780	(0.437)	0.0000	0.0000	0
2019/03/14	AL7T	01/08/2019			Index Future	741.0860	741.0860	737.8460	737.8460	(0.437)	0.0000	0.0000	0
2019/03/14	AL7T	07/11/2019			Index Future	756.6370	756.6370	753.3280	753.3280	(0.437)	0.0000	0.0000	0
2019/03/14	ALBI	02/05/2019			Index Future	659.4370	659.4370	655.7480	655.7480	(0.559)	0.0000	0.0000	903
2019/03/14	ALBI	01/08/2019			Index Future	671.7910	671.7910	668.0320	668.0320	(0.560)	0.0000	0.0000	0
2019/03/14	ALBI	07/11/2019			Index Future	685.8880	685.8880	682.0490	682.0490	(0.560)	0.0000	0.0000	0
2019/03/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/03/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/14	ES33	02/05/2019			Bond Future	10.8978	76.6776	10.9781	76.2085	0.737	0.0000	0.0000	350
2019/03/14	ES33	01/08/2019			Bond Future	11.0015	78.1141	11.0847	77.6361	0.756	0.0000	0.0000	0
2019/03/14	ES33	07/11/2019			Bond Future	11.1097	75.9573	11.1962	75.4692	0.778	0.0000	0.0000	0
2019/03/14	ES42	02/05/2019			Bond Future	11.1546	78.4405	11.2349	77.9058	0.720	0.0000	0.0000	4,919
2019/03/14	ES42	01/08/2019			Bond Future	11.2564	79.9103	11.3396	79.3655	0.739	0.0000	0.0000	0
2019/03/14	ES42	07/11/2019			Bond Future	11.3627	77.3213	11.4490	76.7649	0.760	0.0000	0.0000	0
2019/03/14	GOVI	02/05/2019	647.87	Call	GOVI	51,590.0000	5.1590	13,440.0000	1.3440	(73.948)	0	0	0
2019/03/14	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/14	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/14	GOVI	02/05/2019			GOVI	653.0290	653.0290	649.2140	649.2140	(0.584)	0.0000	0.0000	448
2019/03/14	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/14	GOVI	02/05/2019	647.88	Call	GOVI	51,490.0000	5.1490	13,340.0000	1.3340	(74.092)	0	0	0
2019/03/14	GOVI	02/05/2019	647.86	Call	GOVI	51,690.0000	5.1690	13,540.0000	1.3540	(73.805)	0	0	0
2019/03/14	GOVI	01/08/2019	638.68	Call	GOVI	265,830.0000	26.5830	226,960.0000	22.6960	(14.622)	0	0	0
2019/03/14	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/14	GOVI	01/08/2019			GOVI	665.2630	665.2630	661.3760	661.3760	(0.584)	0.0000	0.0000	0
2019/03/14	GOVI	01/08/2019	638.69	Call	GOVI	265,730.0000	26.5730	226,860.0000	22.6860	(14.628)	0	0	0
2019/03/14	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/14	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/14	GOVI	01/08/2019	638.67	Call	GOVI	265,930.0000	26.5930	227,060.0000	22.7060	(14.617)	0	0	0
2019/03/14	GOVI	07/11/2019	672.90	Call	GOVI	63,230.0000	6.3230	23,530.0000	2.3530	(62.787)	0	0	0
2019/03/14	GOVI	07/11/2019			GOVI	679.2230	679.2230	675.2530	675.2530	(0.584)	0.0000	0.0000	0
2019/03/14	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/14	GOVI	07/11/2019	672.91	Call	GOVI	63,130.0000	6.3130	23,430.0000	2.3430	(62.886)	0	0	0
2019/03/14	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/14	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/14	GOVI	07/11/2019	672.92	Call	GOVI	63,030.0000	6.3030	23,330.0000	2.3330	(62.986)	0	0	0
2019/03/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/14	IGOV	02/05/2019			Index Future	257.3570	257.3570	256.9830	256.9830	(0.145)	0.0000	0.0000	735
2019/03/14	IGOV	01/08/2019			Index Future	262.2410	262.2410	261.8600	261.8600	(0.145)	0.0000	0.0000	0
2019/03/14	IGOV	07/11/2019			Index Future	267.8100	267.8100	267.4210	267.4210	(0.145)	0.0000	0.0000	0
2019/03/14	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/03/14	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2019/03/14	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8800	99.8800	0.010	0.0000	0.0000	0
2019/03/14	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/03/14	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/14	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8800	101.8800	0.010	0.0000	0.0000	0
2019/03/14	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8200	102.8200	0.019	0.0000	0.0000	0
2019/03/14	IS02	23/03/2020			Interest Rate Swap	98.7800	98.7800	98.8100	98.8100	0.030	0.0000	0.0000	0
2019/03/14	IS02	22/06/2020			Interest Rate Swap	102.3300	102.3300	102.3800	102.3800	0.049	0.0000	0.0000	0

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2019/03/14	IS02	21/09/2020			Interest Rate Swap	99.2900	99.2900	99.3500	99.3500	0.060	0.0000	0.0000	0
2019/03/14	IS05	17/12/2020			Interest Rate Swap	96.0500	96.0500	96.1200	96.1200	0.073	0.0000	0.0000	0
2019/03/14	IS05	16/03/2021			Interest Rate Swap	95.1800	95.1800	95.2600	95.2600	0.084	0.0000	0.0000	0
2019/03/14	IS05	15/06/2021			Interest Rate Swap	94.2700	94.2700	94.3700	94.3700	0.106	0.0000	0.0000	0
2019/03/14	IS05	21/09/2021			Interest Rate Swap	94.3400	94.3400	94.4500	94.4500	0.117	0.0000	0.0000	0
2019/03/14	IS05	21/12/2021			Interest Rate Swap	96.4500	96.4500	96.5700	96.5700	0.124	0.0000	0.0000	51
2019/03/14	IS05	15/03/2022			Interest Rate Swap	96.5000	96.5000	96.6400	96.6400	0.145	0.0000	0.0000	0
2019/03/14	IS05	21/06/2022			Interest Rate Swap	97.6100	97.6100	97.7700	97.7700	0.164	0.0000	0.0000	0
2019/03/14	IS05	20/09/2022			Interest Rate Swap	101.4700	101.4700	101.6500	101.6500	0.177	0.0000	0.0000	0
2019/03/14	IS05	20/12/2022			Interest Rate Swap	102.6500	102.6500	102.8600	102.8600	0.205	0.0000	0.0000	0
2019/03/14	IS05	22/03/2023			Interest Rate Swap	95.9200	95.9200	96.1600	96.1600	0.250	0.0000	0.0000	0
2019/03/14	IS05	20/06/2023			Interest Rate Swap	101.9300	101.9300	102.1800	102.1800	0.245	0.0000	0.0000	0
2019/03/14	IS05	19/09/2023			Interest Rate Swap	97.3500	97.3500	97.6300	97.6300	0.288	0.0000	0.0000	0
2019/03/14	IS10	17/12/2025			Interest Rate Swap	93.6300	93.6300	93.9600	93.9600	0.352	0.0000	0.0000	0
2019/03/14	IS10	16/03/2026			Interest Rate Swap	90.5900	90.5900	90.9200	90.9200	0.364	0.0000	0.0000	0
2019/03/14	IS10	15/06/2026			Interest Rate Swap	89.3000	89.3000	89.6300	89.6300	0.370	0.0000	0.0000	0
2019/03/14	IS10	21/09/2026			Interest Rate Swap	91.4600	91.4600	91.8000	91.8000	0.372	0.0000	0.0000	0
2019/03/14	IS10	21/12/2026			Interest Rate Swap	95.2700	95.2700	95.6100	95.6100	0.357	0.0000	0.0000	0
2019/03/14	IS10	15/03/2027			Interest Rate Swap	93.8100	93.8100	94.1700	94.1700	0.384	0.0000	0.0000	0
2019/03/14	IS10	21/06/2027			Interest Rate Swap	95.8900	95.8900	96.2600	96.2600	0.386	0.0000	0.0000	0
2019/03/14	IS10	20/09/2027			Interest Rate Swap	101.3800	101.3800	101.7400	101.7400	0.355	0.0000	0.0000	0
2019/03/14	IS10	20/12/2027			Interest Rate Swap	101.7300	101.7300	102.1100	102.1100	0.374	0.0000	0.0000	0
2019/03/14	IS10	22/03/2028			Interest Rate Swap	95.1900	95.1900	95.5900	95.5900	0.420	0.0000	0.0000	0
2019/03/14	IS10	20/06/2028			Interest Rate Swap	102.4400	102.4400	102.8300	102.8300	0.381	0.0000	0.0000	0
2019/03/14	IS10	19/09/2028			Interest Rate Swap	95.9600	95.9600	96.3700	96.3700	0.427	0.0000	0.0000	0
2019/03/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/14	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/03/14	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/14	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/14	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/14	R023	02/05/2019	8.45	Call	Bond Future	2,033.1200	2.0331	1,847.5600	1.8476	(9.127)	0	0	0
2019/03/14	R023	02/05/2019	8.44	Put	Bond Future	51.8600	0.0519	67.7700	0.0678	30.679	0	0	0
2019/03/14	R023	02/05/2019			Bond Future	7.8305	101.1535	7.8926	100.9526	0.793	0.0000	0.0000	66,540
2019/03/14	R023	02/05/2019	8.46	Call	Bond Future	2,062.9500	2.0629	1,876.8700	1.8769	(9.020)	0	0	0
2019/03/14	R023	02/05/2019	8.46	Put	Bond Future	48.2200	0.0482	63.0600	0.0631	30.776	0	0	0
2019/03/14	R023	02/05/2019	8.45	Put	Bond Future	50.0100	0.0500	65.3700	0.0654	30.714	0	0	0
2019/03/14	R023	02/05/2019	8.44	Call	Bond Future	2,003.3500	2.0034	1,818.3400	1.8183	(9.235)	0	0	0
2019/03/14	R023	01/08/2019	8.95	Call	Bond Future	3,449.5900	3.4496	3,266.1600	3.2662	(5.317)	0	0	0
2019/03/14	R023	01/08/2019			Bond Future	7.8451	103.0486	7.9123	102.8437	0.856	0.0000	0.0000	0
2019/03/14	R023	01/08/2019	8.93	Call	Bond Future	3,397.6200	3.3976	3,215.0300	3.2150	(5.374)	0	0	0
2019/03/14	R023	01/08/2019	8.93	Put	Bond Future	148.8100	0.1488	171.0800	0.1711	14.965	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
2019/03/14	R023	01/08/2019	8.95	Put	Bond Future	142.1200	0.1421	163.5500	0.1636	15.079	0	0	0
2019/03/14	R023	01/08/2019	8.94	Call	Bond Future	3,423.5700	3.4236	3,240.5600	3.2406	(5.346)	0	0	0
2019/03/14	R023	01/08/2019	8.94	Put	Bond Future	145.4300	0.1454	167.2800	0.1673	15.024	0	0	0
2019/03/14	R023	07/11/2019	7.98	Call	Bond Future	1,312.1600	1.3122	1,195.5400	1.1955	(8.888)	0	0	0
2019/03/14	R023	07/11/2019			Bond Future	7.8440	101.2762	7.9175	101.0668	0.936	0.0000	0.0000	0
2019/03/14	R023	07/11/2019	7.98	Put	Bond Future	924.9600	0.9250	1,017.7000	1.0177	10.026	0	0	0
2019/03/14	R023	07/11/2019	7.99	Call	Bond Future	1,330.4200	1.3304	1,212.9700	1.2130	(8.828)	0	0	0
2019/03/14	R023	07/11/2019	8.00	Call	Bond Future	1,348.4600	1.3485	1,230.1800	1.2302	(8.771)	0	0	0
2019/03/14	R023	07/11/2019	8.00	Put	Bond Future	904.4600	0.9045	995.5400	0.9955	10.070	0	0	0
2019/03/14	R023	07/11/2019	7.99	Put	Bond Future	914.8200	0.9148	1,006.7300	1.0067	10.047	0	0	0
2019/03/14	R035	02/05/2019	9.74	Put	Bond Future	1,142.5600	1.1426	1,394.4100	1.3944	22.043	0	0	0
2019/03/14	R035	02/05/2019			Bond Future	9.6249	95.5859	9.7056	94.9693	0.838	0.0000	0.0000	79,541
2019/03/14	R035	02/05/2019	9.74	Call	Bond Future	2,020.4400	2.0204	1,655.6500	1.6556	(18.055)	0	0	0
2019/03/14	R035	02/05/2019	9.75	Call	Bond Future	2,066.7000	2.0667	1,697.2000	1.6972	(17.879)	0	0	0
2019/03/14	R035	02/05/2019	9.75	Put	Bond Future	1,113.1000	1.1131	1,360.2400	1.3602	22.203	0	0	0
2019/03/14	R035	02/05/2019	9.73	Call	Bond Future	1,974.5500	1.9746	1,614.5100	1.6145	(18.234)	0	0	0
2019/03/14	R035	02/05/2019	9.73	Put	Bond Future	1,172.4800	1.1725	1,429.0800	1.4291	21.885	0	0	0
2019/03/14	R035	01/08/2019	10.23	Call	Bond Future	5,230.5400	5.2305	4,773.1900	4.7732	(8.744)	0	0	0
2019/03/14	R035	01/08/2019	10.22	Put	Bond Future	1,250.1900	1.2502	1,423.3300	1.4233	13.849	0	0	0
2019/03/14	R035	01/08/2019			Bond Future	9.6850	97.3767	9.7684	96.7483	0.861	0.0000	0.0000	0
2019/03/14	R035	01/08/2019	10.24	Call	Bond Future	5,283.6200	5.2836	4,824.2200	4.8242	(8.695)	0	0	0
2019/03/14	R035	01/08/2019	10.24	Put	Bond Future	1,214.3400	1.2143	1,383.3900	1.3834	13.921	0	0	0
2019/03/14	R035	01/08/2019	10.23	Put	Bond Future	1,232.2400	1.2322	1,403.3400	1.4033	13.885	0	0	0
2019/03/14	R035	01/08/2019	10.22	Call	Bond Future	5,177.4200	5.1774	4,722.1100	4.7221	(8.794)	0	0	0
2019/03/14	R035	07/11/2019	9.88	Call	Bond Future	4,056.0200	4.0560	3,696.3100	3.6963	(8.869)	0	0	0
2019/03/14	R035	07/11/2019	9.89	Call	Bond Future	4,097.8300	4.0978	3,736.0000	3.7360	(8.830)	0	0	0
2019/03/14	R035	07/11/2019	9.87	Put	Bond Future	3,092.1800	3.0922	3,376.3900	3.3764	9.191	0	0	0
2019/03/14	R035	07/11/2019			Bond Future	9.7457	94.9141	9.8320	94.2723	0.886	0.0000	0.0000	0
2019/03/14	R035	07/11/2019	9.89	Put	Bond Future	3,028.5200	3.0285	3,308.5000	3.3085	9.245	0	0	0
2019/03/14	R035	07/11/2019	9.87	Call	Bond Future	4,014.4100	4.0144	3,656.8100	3.6568	(8.908)	0	0	0
2019/03/14	R035	07/11/2019	9.88	Put	Bond Future	3,060.2100	3.0602	3,342.3100	3.3423	9.218	0	0	0
2019/03/14	R186	02/05/2019	9.02	Call	Bond Future	2,185.4600	2.1855	1,898.3400	1.8983	(13.138)	0	0	0
2019/03/14	R186	02/05/2019	9.01	Put	Bond Future	434.2700	0.4343	533.6000	0.5336	22.873	0	0	0
2019/03/14	R186	02/05/2019	10.07	Call	Bond Future	7,555.5100	7.5555	7,173.5200	7.1735	(5.056)	0	0	0
2019/03/14	R186	02/05/2019	9.96	Put	Bond Future	10.3800	0.0104	13.7900	0.0138	32.852	0	0	90
2019/03/14	R186	02/05/2019	9.75	Call	Bond Future	5,861.3200	5.8613	5,486.5700	5.4866	(6.394)	0	0	0
2019/03/14	R186	02/05/2019	9.25	Put	Bond Future	194.3800	0.1944	244.7200	0.2447	25.898	0	0	0
2019/03/14	R186	02/05/2019	8.65	Put	Bond Future	1,244.4400	1.2444	1,457.4700	1.4575	17.119	0	0	0
2019/03/14	R186	02/05/2019			Bond Future	8.7142	113.7288	8.7802	113.3449	0.757	8.8013	8.8013	88,059
2019/03/14	R186	02/05/2019	9.03	Call	Bond Future	2,229.2800	2.2293	1,939.6700	1.9397	(12.991)	0	0	0
2019/03/14	R186	02/05/2019	9.03	Put	Bond Future	407.3700	0.4074	501.6700	0.5017	23.148	0	0	0
2019/03/14	R186	02/05/2019	8.65	Call	Bond Future	869.3300	0.8693	698.4500	0.6984	(19.657)	0	0	3,250
2019/03/14	R186	02/05/2019	9.02	Put	Bond Future	420.6400	0.4206	517.4300	0.5174	23.010	0	0	0
2019/03/14	R186	02/05/2019	9.01	Call	Bond Future	2,141.9700	2.1420	1,857.3900	1.8574	(13.286)	0	0	0
2019/03/14	R186	02/05/2019	9.30	Call	Bond Future	3,511.5600	3.5116	3,170.7700	3.1708	(9.705)	0	0	200
2019/03/14	R186	02/05/2019	10.07	Put	Bond Future	5.6100	0.0056	7.5300	0.0075	34.225	0	0	200

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2019/03/14	R186	02/05/2019	9.96	Call	Bond Future	6,973.5100	6.9735	6,593.0100	6.5930	(5.456)	0	0	0
2019/03/14	R186	02/05/2019	9.20	Put	Bond Future	231.3300	0.2313	289.8900	0.2899	25.314	0	0	0
2019/03/14	R186	02/05/2019	9.75	Put	Bond Future	30.6800	0.0307	39.8400	0.0398	29.857	0	0	7,000
2019/03/14	R186	02/05/2019	10.02	Put	Bond Future	7.4500	0.0075	9.9600	0.0100	33.691	0	0	3,250
2019/03/14	R186	02/05/2019	9.25	Call	Bond Future	3,262.2400	3.2622	2,928.6700	2.9287	(10.225)	0	0	3,250
2019/03/14	R186	02/05/2019	8.90	Call	Bond Future	1,692.1800	1.6922	1,438.4700	1.4385	(14.993)	0	0	0
2019/03/14	R186	02/05/2019	8.70	Put	Bond Future	1,091.7800	1.0918	1,287.5700	1.2876	17.933	0	0	0
2019/03/14	R186	02/05/2019	8.70	Call	Bond Future	1,009.0500	1.0091	820.9300	0.8209	(18.643)	0	0	200
2019/03/14	R186	02/05/2019	9.30	Put	Bond Future	163.1400	0.1631	206.2600	0.2063	26.431	0	0	0
2019/03/14	R186	02/05/2019	9.20	Call	Bond Future	3,017.6700	3.0177	2,692.3200	2.6923	(10.781)	0	0	90
2019/03/14	R186	02/05/2019	8.62	Put	Bond Future	1,342.5400	1.3425	1,565.9000	1.5659	16.637	0	0	0
2019/03/14	R186	02/05/2019	8.62	Call	Bond Future	791.5200	0.7915	630.9700	0.6310	(20.284)	0	0	90
2019/03/14	R186	02/05/2019	8.50	Put	Bond Future	1,783.6100	1.7836	2,046.9500	2.0469	14.764	0	0	0
2019/03/14	R186	02/05/2019	8.50	Call	Bond Future	525.2900	0.5253	404.7200	0.4047	(22.953)	0	0	7,000
2019/03/14	R186	02/05/2019	9.00	Put	Bond Future	448.2700	0.4483	550.1800	0.5502	22.734	0	0	7,500
2019/03/14	R186	02/05/2019	9.00	Call	Bond Future	2,098.8100	2.0988	1,816.8100	1.8168	(13.436)	0	0	7,000
2019/03/14	R186	02/05/2019	10.02	Call	Bond Future	7,291.1800	7.2912	6,909.7800	6.9098	(5.231)	0	0	0
2019/03/14	R186	02/05/2019	8.80	Put	Bond Future	827.7600	0.8278	989.6500	0.9897	19.558	0	0	0
2019/03/14	R186	02/05/2019	8.80	Call	Bond Future	1,326.7700	1.3268	1,104.7500	1.1047	(16.734)	0	0	7,500
2019/03/14	R186	02/05/2019	9.05	Call	Bond Future	2,317.9800	2.3180	2,023.5200	2.0235	(12.703)	0	0	0
2019/03/14	R186	02/05/2019	9.05	Put	Bond Future	382.0300	0.3820	471.4800	0.4715	23.414	0	0	3,250
2019/03/14	R186	02/05/2019	8.90	Put	Bond Future	615.4200	0.6154	745.6200	0.7456	21.156	0	0	8,250
2019/03/14	R186	01/08/2019	10.08	Put	Bond Future	227.5500	0.2275	260.6700	0.2607	14.555	0	0	6,000
2019/03/14	R186	01/08/2019	9.54	Call	Bond Future	4,872.5000	4.8725	4,558.2300	4.5582	(6.450)	0	0	0
2019/03/14	R186	01/08/2019			Bond Future	8.7682	110.5599	8.8374	110.1686	0.789	0.0000	0.0000	10
2019/03/14	R186	01/08/2019	8.30	Put	Bond Future	3,462.9800	3.4630	3,744.3400	3.7443	8.125	0	0	0
2019/03/14	R186	01/08/2019	8.30	Call	Bond Future	768.2400	0.7682	658.3500	0.6583	(14.304)	0	0	6,000
2019/03/14	R186	01/08/2019	9.05	Put	Bond Future	1,253.4400	1.2534	1,395.2200	1.3952	11.311	0	0	0
2019/03/14	R186	01/08/2019	9.05	Call	Bond Future	2,834.9100	2.8349	2,585.4400	2.5854	(8.800)	0	0	6,000
2019/03/14	R186	01/08/2019	9.52	Call	Bond Future	4,782.7500	4.7827	4,470.5100	4.4705	(6.528)	0	0	0
2019/03/14	R186	01/08/2019	9.52	Put	Bond Future	628.9600	0.6290	707.9700	0.7080	12.562	0	0	0
2019/03/14	R186	01/08/2019	10.08	Call	Bond Future	7,342.8900	7.3429	6,984.7600	6.9848	(4.877)	0	0	0
2019/03/14	R186	01/08/2019	9.54	Put	Bond Future	611.0300	0.6110	688.0100	0.6880	12.598	0	0	0
2019/03/14	R186	01/08/2019	9.53	Call	Bond Future	4,827.5800	4.8276	4,514.3200	4.5143	(6.489)	0	0	0
2019/03/14	R186	01/08/2019	9.53	Put	Bond Future	619.9300	0.6199	697.9200	0.6979	12.580	0	0	0
2019/03/14	R186	07/11/2019	8.94	Call	Bond Future	2,814.1200	2.8141	2,592.0600	2.5921	(7.891)	0	0	0
2019/03/14	R186	07/11/2019			Bond Future	8.8135	112.8809	8.8864	112.4812	0.828	0.0000	0.0000	0
2019/03/14	R186	07/11/2019	8.94	Put	Bond Future	2,122.1200	2.1221	2,299.7700	2.2998	8.371	0	0	0
2019/03/14	R186	07/11/2019	8.95	Call	Bond Future	2,846.8800	2.8469	2,623.4200	2.6234	(7.849)	0	0	0
2019/03/14	R186	07/11/2019	8.96	Put	Bond Future	2,078.6200	2.0786	2,253.4700	2.2535	8.412	0	0	0
2019/03/14	R186	07/11/2019	8.95	Put	Bond Future	2,100.4500	2.1004	2,276.7000	2.2767	8.391	0	0	0
2019/03/14	R186	07/11/2019	8.96	Call	Bond Future	2,879.4600	2.8795	2,654.6000	2.6546	(7.809)	0	0	0
2019/03/14	R197	02/05/2019			Bond Future	301.6946	301.6946	300.9570	300.9570	(0.244)	0.0000	0.0000	2,350
2019/03/14	R197	01/08/2019			Bond Future	299.8652	299.8652	299.1130	299.1130	(0.251)	0.0000	0.0000	40
2019/03/14	R197	07/11/2019			Bond Future	306.2346	306.2346	305.4658	305.4658	(0.251)	0.0000	0.0000	0
2019/03/14	R202	02/05/2019			Bond Future	234.2450	234.2450	233.8052	233.8052	(0.188)	0.0000	0.0000	8,666

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
2019/03/14	R202	01/08/2019			Bond Future	234.6778	234.6778	234.2290	234.2290	(0.191)	0.0000	0.0000	0
2019/03/14	R202	07/11/2019			Bond Future	239.6624	239.6624	239.2035	239.2035	(0.191)	0.0000	0.0000	0
2019/03/14	R207	02/05/2019	7.63	Call	Bond Future	677.7000	0.6777	676.2200	0.6762	(0.218)	0	0	0
2019/03/14	R207	02/05/2019			Bond Future	6.6110	102.6538	6.6132	102.6523	0.034	0.0000	0.0000	6,013
2019/03/14	R207	02/05/2019	7.61	Call	Bond Future	664.4700	0.6645	662.9900	0.6630	(0.223)	0	0	0
2019/03/14	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/14	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/14	R207	02/05/2019	7.62	Call	Bond Future	671.0900	0.6711	669.6100	0.6696	(0.221)	0	0	0
2019/03/14	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/14	R207	01/08/2019	7.34	Put	Bond Future	0.3600	0.0004	0.3500	0.0004	(2.778)	0	0	0
2019/03/14	R207	01/08/2019	7.33	Call	Bond Future	576.0000	0.5760	574.2900	0.5743	(0.297)	0	0	0
2019/03/14	R207	01/08/2019			Bond Future	6.0033	100.9356	6.0072	100.9339	0.065	0.0000	0.0000	0
2019/03/14	R207	01/08/2019	7.34	Call	Bond Future	580.3000	0.5803	578.5800	0.5786	(0.296)	0	0	0
2019/03/14	R207	01/08/2019	7.33	Put	Bond Future	0.3800	0.0004	0.3800	0.0004	0.000	0	0	0
2019/03/14	R207	01/08/2019	7.35	Call	Bond Future	584.5900	0.5846	582.8700	0.5829	(0.294)	0	0	0
2019/03/14	R207	01/08/2019	7.35	Put	Bond Future	0.3400	0.0003	0.3300	0.0003	(2.941)	0	0	0
2019/03/14	R207	07/11/2019	2.08	Put	Bond Future	194.2300	0.1942	196.1300	0.1961	0.978	0	0	0
2019/03/14	R207	07/11/2019			Bond Future	3.1572	103.0545	3.1680	103.0526	0.342	0.0000	0.0000	0
2019/03/14	R207	07/11/2019	2.07	Call	Bond Future	0.2700	0.0003	0.2500	0.0003	(7.407)	0	0	0
2019/03/14	R207	07/11/2019	2.07	Put	Bond Future	196.0100	0.1960	197.9200	0.1979	0.974	0	0	0
2019/03/14	R207	07/11/2019	2.08	Call	Bond Future	0.2900	0.0003	0.2600	0.0003	(10.345)	0	0	0
2019/03/14	R207	07/11/2019	2.06	Call	Bond Future	0.2500	0.0003	0.2300	0.0002	(8.000)	0	0	0
2019/03/14	R207	07/11/2019	2.06	Put	Bond Future	197.8000	0.1978	199.7100	0.1997	0.966	0	0	0
2019/03/14	R208	02/05/2019	8.03	Put	Bond Future	1.5900	0.0016	1.6500	0.0017	3.774	0	0	0
2019/03/14	R208	02/05/2019	8.02	Call	Bond Future	1,681.5900	1.6816	1,652.8900	1.6529	(1.707)	0	0	0
2019/03/14	R208	02/05/2019			Bond Future	7.0461	100.1551	7.0626	100.1264	0.234	0.0000	0.0000	14,463
2019/03/14	R208	02/05/2019	8.03	Call	Bond Future	1,698.5300	1.6985	1,669.8200	1.6698	(1.690)	0	0	0
2019/03/14	R208	02/05/2019	8.02	Put	Bond Future	1.7100	0.0017	1.7800	0.0018	4.094	0	0	0
2019/03/14	R208	02/05/2019	8.04	Call	Bond Future	1,715.4600	1.7155	1,686.7500	1.6868	(1.674)	0	0	0
2019/03/14	R208	02/05/2019	8.04	Put	Bond Future	1.4700	0.0015	1.5300	0.0015	4.082	0	0	0
2019/03/14	R208	01/08/2019	8.16	Call	Bond Future	1,845.3800	1.8454	1,816.9800	1.8170	(1.539)	0	0	0
2019/03/14	R208	01/08/2019	8.17	Put	Bond Future	22.8900	0.0229	23.9500	0.0240	4.631	0	0	0
2019/03/14	R208	01/08/2019			Bond Future	6.9566	102.0316	6.9758	102.0021	0.277	0.0000	0.0000	0
2019/03/14	R208	01/08/2019	8.16	Put	Bond Future	23.6500	0.0237	24.7400	0.0247	4.609	0	0	0
2019/03/14	R208	01/08/2019	8.17	Call	Bond Future	1,859.5700	1.8596	1,831.1400	1.8311	(1.529)	0	0	0
2019/03/14	R208	01/08/2019	8.15	Call	Bond Future	1,831.2000	1.8312	1,802.8400	1.8028	(1.549)	0	0	0
2019/03/14	R208	01/08/2019	8.15	Put	Bond Future	24.4200	0.0244	25.5500	0.0256	4.627	0	0	0
2019/03/14	R208	07/11/2019	6.82	Put	Bond Future	315.5800	0.3156	329.1400	0.3291	4.297	0	0	0
2019/03/14	R208	07/11/2019	6.83	Call	Bond Future	398.8900	0.3989	381.9400	0.3819	(4.249)	0	0	0
2019/03/14	R208	07/11/2019			Bond Future	6.7623	100.7671	6.7856	100.7367	0.345	0.0000	0.0000	0
2019/03/14	R208	07/11/2019	6.84	Call	Bond Future	406.8800	0.4069	389.7500	0.3898	(4.210)	0	0	0
2019/03/14	R208	07/11/2019	6.84	Put	Bond Future	305.8500	0.3059	319.0500	0.3191	4.316	0	0	0
2019/03/14	R208	07/11/2019	6.82	Call	Bond Future	390.6400	0.3906	373.8700	0.3739	(4.293)	0	0	0
2019/03/14	R208	07/11/2019	6.83	Put	Bond Future	310.8400	0.3108	324.2200	0.3242	4.304	0	0	0
2019/03/14	R209	02/05/2019	9.70	Put	Bond Future	950.0000	0.9500	1,159.4100	1.1594	22.043	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
2019/03/14	R209	02/05/2019			Bond Future	9.5718	73.0639	9.6524	72.5373	0.842	0.0000	0.0000	102,053
2019/03/14	R209	02/05/2019	9.69	Call	Bond Future	1,745.5700	1.7456	1,432.3200	1.4323	(17.945)	0	0	0
2019/03/14	R209	02/05/2019	9.69	Put	Bond Future	975.1700	0.9752	1,188.5600	1.1886	21.882	0	0	0
2019/03/14	R209	02/05/2019	10.50	Call	Bond Future	5,835.5300	5.8355	5,337.8500	5.3378	(8.528)	0	0	0
2019/03/14	R209	02/05/2019	10.71	Call	Bond Future	6,986.3000	6.9863	6,473.3000	6.4733	(7.343)	0	0	0
2019/03/14	R209	02/05/2019	9.70	Call	Bond Future	1,785.0400	1.7850	1,467.8100	1.4678	(17.772)	0	0	0
2019/03/14	R209	02/05/2019	10.50	Put	Bond Future	94.6800	0.0947	123.6400	0.1236	30.587	0	0	11,560
2019/03/14	R209	02/05/2019	10.71	Put	Bond Future	40.3000	0.0403	53.9400	0.0539	33.846	0	0	760
2019/03/14	R209	02/05/2019	9.95	Put	Bond Future	483.6600	0.4837	606.9500	0.6070	25.491	0	0	0
2019/03/14	R209	02/05/2019	9.95	Call	Bond Future	2,907.4100	2.9074	2,504.0600	2.5041	(13.873)	0	0	760
2019/03/14	R209	02/05/2019	9.68	Call	Bond Future	1,706.4100	1.7064	1,397.1800	1.3972	(18.122)	0	0	0
2019/03/14	R209	02/05/2019	9.68	Put	Bond Future	1,000.7400	1.0007	1,218.1500	1.2181	21.725	0	0	0
2019/03/14	R209	02/05/2019	9.35	Put	Bond Future	2,161.2000	2.1612	2,518.0400	2.5180	16.511	0	0	0
2019/03/14	R209	02/05/2019	9.35	Call	Bond Future	682.0000	0.6820	512.2000	0.5122	(24.897)	0	0	760
2019/03/14	R209	01/08/2019	10.15	Put	Bond Future	1,177.8500	1.1778	1,329.9700	1.3300	12.915	0	0	0
2019/03/14	R209	01/08/2019	9.30	Call	Bond Future	1,404.2600	1.4043	1,207.6700	1.2077	(14.000)	0	0	7,560
2019/03/14	R209	01/08/2019	10.17	Call	Bond Future	4,564.7300	4.5647	4,176.8000	4.1768	(8.498)	0	0	0
2019/03/14	R209	01/08/2019			Bond Future	9.6254	74.4329	9.7084	73.8962	0.862	0.0000	0.0000	0
2019/03/14	R209	01/08/2019	10.15	Call	Bond Future	4,474.6800	4.4747	4,090.1300	4.0901	(8.594)	0	0	0
2019/03/14	R209	01/08/2019	10.17	Put	Bond Future	1,146.6100	1.1466	1,295.3500	1.2953	12.972	0	0	0
2019/03/14	R209	01/08/2019	9.30	Put	Bond Future	3,565.7200	3.5657	3,905.8000	3.9058	9.537	0	0	0
2019/03/14	R209	01/08/2019	9.80	Put	Bond Future	1,879.6100	1.8796	2,100.5700	2.1006	11.756	0	0	0
2019/03/14	R209	01/08/2019	10.16	Put	Bond Future	1,162.2100	1.1622	1,312.6300	1.3126	12.943	0	0	0
2019/03/14	R209	01/08/2019	10.46	Call	Bond Future	5,921.1900	5.9212	5,490.9600	5.4910	(7.266)	0	0	0
2019/03/14	R209	01/08/2019	10.46	Put	Bond Future	779.1400	0.7791	885.5800	0.8856	13.661	0	0	7,560
2019/03/14	R209	01/08/2019	9.80	Call	Bond Future	3,002.0400	3.0020	2,686.3300	2.6863	(10.517)	0	0	7,560
2019/03/14	R209	01/08/2019	10.16	Call	Bond Future	4,519.7200	4.5197	4,133.4700	4.1335	(8.546)	0	0	0
2019/03/14	R209	07/11/2019	9.82	Call	Bond Future	3,536.0900	3.5361	3,225.9000	3.2259	(8.772)	0	0	0
2019/03/14	R209	07/11/2019			Bond Future	9.6764	72.8414	9.7620	72.2934	0.885	0.0000	0.0000	0
2019/03/14	R209	07/11/2019	9.80	Call	Bond Future	3,464.1200	3.4641	3,157.5300	3.1575	(8.850)	0	0	0
2019/03/14	R209	07/11/2019	9.80	Put	Bond Future	2,675.1200	2.6751	2,916.5900	2.9166	9.027	0	0	0
2019/03/14	R209	07/11/2019	9.82	Put	Bond Future	2,620.6300	2.6206	2,858.5000	2.8585	9.077	0	0	0
2019/03/14	R209	07/11/2019	9.81	Call	Bond Future	3,500.1400	3.5001	3,191.7500	3.1918	(8.811)	0	0	0
2019/03/14	R209	07/11/2019	9.81	Put	Bond Future	2,647.8700	2.6479	2,887.5400	2.8875	9.051	0	0	0
2019/03/14	R210	02/05/2019			Bond Future	185.5143	185.5143	185.3348	185.3348	(0.097)	0.0000	0.0000	1,628
2019/03/14	R210	01/08/2019			Bond Future	189.0353	189.0353	188.8520	188.8520	(0.097)	0.0000	0.0000	0
2019/03/14	R210	07/11/2019			Bond Future	190.4120	190.4120	190.2244	190.2244	(0.099)	0.0000	0.0000	0
2019/03/14	R212	02/05/2019			Bond Future	157.2599	157.2599	157.2322	157.2322	(0.018)	0.0000	0.0000	7,946
2019/03/14	R212	01/08/2019			Bond Future	158.0245	158.0245	157.9960	157.9960	(0.018)	0.0000	0.0000	0
2019/03/14	R212	07/11/2019			Bond Future	161.3810	161.3810	161.3517	161.3517	(0.018)	0.0000	0.0000	0
2019/03/14	R213	02/05/2019	9.49	Call	Bond Future	1,711.1800	1.7112	1,405.5100	1.4055	(17.863)	0	0	0
2019/03/14	R213	02/05/2019	9.48	Put	Bond Future	885.8400	0.8858	1,086.8300	1.0868	22.689	0	0	0
2019/03/14	R213	02/05/2019			Bond Future	9.3533	84.6587	9.4341	84.1559	0.864	0.0000	0.0000	29,065
2019/03/14	R213	02/05/2019	9.50	Call	Bond Future	1,749.8400	1.7498	1,440.3400	1.4403	(17.687)	0	0	0
2019/03/14	R213	02/05/2019	9.50	Put	Bond Future	839.5500	0.8395	1,032.8600	1.0329	23.025	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
2019/03/14	R213	02/05/2019	9.49	Put	Bond Future	862.5100	0.8625	1,059.6500	1.0597	22.857	0	0	0
2019/03/14	R213	02/05/2019	9.48	Call	Bond Future	1,672.8200	1.6728	1,371.0000	1.3710	(18.043)	0	0	0
2019/03/14	R213	01/08/2019	9.99	Put	Bond Future	946.0600	0.9461	1,079.8400	1.0798	14.141	0	0	0
2019/03/14	R213	01/08/2019	9.98	Call	Bond Future	4,371.3300	4.3713	3,994.2900	3.9943	(8.625)	0	0	0
2019/03/14	R213	01/08/2019			Bond Future	9.4099	86.2448	9.4935	85.7323	0.889	0.0000	0.0000	0
2019/03/14	R213	01/08/2019	9.99	Call	Bond Future	4,415.7500	4.4157	4,037.0900	4.0371	(8.575)	0	0	0
2019/03/14	R213	01/08/2019	9.98	Put	Bond Future	959.7900	0.9598	1,095.1900	1.0952	14.107	0	0	0
2019/03/14	R213	01/08/2019	10.00	Call	Bond Future	4,460.3000	4.4603	4,080.0200	4.0800	(8.526)	0	0	0
2019/03/14	R213	01/08/2019	10.00	Put	Bond Future	932.5200	0.9325	1,064.6800	1.0647	14.172	0	0	0
2019/03/14	R213	07/11/2019	9.59	Put	Bond Future	2,483.1000	2.4831	2,715.9200	2.7159	9.376	0	0	0
2019/03/14	R213	07/11/2019	9.58	Call	Bond Future	3,192.0600	3.1921	2,903.3100	2.9033	(9.046)	0	0	0
2019/03/14	R213	07/11/2019			Bond Future	9.4665	84.5006	9.5533	83.9772	0.917	0.0000	0.0000	0
2019/03/14	R213	07/11/2019	9.59	Call	Bond Future	3,226.6200	3.2266	2,936.1100	2.9361	(9.004)	0	0	0
2019/03/14	R213	07/11/2019	9.58	Put	Bond Future	2,508.4000	2.5084	2,742.9800	2.7430	9.352	0	0	0
2019/03/14	R213	07/11/2019	9.60	Call	Bond Future	3,261.3300	3.2613	2,969.0700	2.9691	(8.961)	0	0	0
2019/03/14	R213	07/11/2019	9.60	Put	Bond Future	2,458.0200	2.4580	2,689.0900	2.6891	9.401	0	0	0
2019/03/14	R214	02/05/2019	9.87	Call	Bond Future	1,811.2800	1.8113	1,486.9800	1.4870	(17.904)	0	0	0
2019/03/14	R214	02/05/2019	9.85	Call	Bond Future	1,730.8000	1.7308	1,414.8400	1.4148	(18.255)	0	0	0
2019/03/14	R214	02/05/2019			Bond Future	9.7563	71.9841	9.8369	71.4360	0.826	0.0000	0.0000	21,863
2019/03/14	R214	02/05/2019	9.85	Put	Bond Future	1,094.3900	1.0944	1,326.5700	1.3266	21.215	0	0	0
2019/03/14	R214	02/05/2019	9.87	Put	Bond Future	1,040.1400	1.0401	1,263.9800	1.2640	21.520	0	0	0
2019/03/14	R214	02/05/2019	9.86	Call	Bond Future	1,770.8700	1.7709	1,450.7300	1.4507	(18.078)	0	0	0
2019/03/14	R214	02/05/2019	9.86	Put	Bond Future	1,067.0400	1.0670	1,295.0400	1.2950	21.368	0	0	0
2019/03/14	R214	01/08/2019	10.34	Put	Bond Future	1,225.4100	1.2254	1,382.8800	1.3829	12.850	0	0	0
2019/03/14	R214	01/08/2019			Bond Future	9.8103	73.3327	9.8932	72.7741	0.845	0.0000	0.0000	0
2019/03/14	R214	01/08/2019	10.33	Call	Bond Future	4,628.9200	4.6289	4,229.5900	4.2296	(8.627)	0	0	0
2019/03/14	R214	01/08/2019	10.33	Put	Bond Future	1,241.9100	1.2419	1,401.1400	1.4011	12.821	0	0	0
2019/03/14	R214	01/08/2019	10.34	Call	Bond Future	4,675.0200	4.6750	4,273.9300	4.2739	(8.579)	0	0	0
2019/03/14	R214	01/08/2019	10.32	Call	Bond Future	4,582.7900	4.5828	4,185.2400	4.1852	(8.675)	0	0	0
2019/03/14	R214	01/08/2019	10.32	Put	Bond Future	1,258.4700	1.2585	1,419.4800	1.4195	12.794	0	0	0
2019/03/14	R214	07/11/2019	10.02	Put	Bond Future	2,802.8700	2.8029	3,047.5400	3.0475	8.729	0	0	0
2019/03/14	R214	07/11/2019			Bond Future	9.8646	71.5714	9.9501	71.0010	0.867	0.0000	0.0000	0
2019/03/14	R214	07/11/2019	10.01	Call	Bond Future	3,795.7900	3.7958	3,471.8800	3.4719	(8.533)	0	0	0
2019/03/14	R214	07/11/2019	10.01	Put	Bond Future	2,830.4000	2.8304	3,076.8700	3.0769	8.708	0	0	0
2019/03/14	R214	07/11/2019	10.02	Call	Bond Future	3,833.8800	3.8339	3,508.1700	3.5082	(8.496)	0	0	0
2019/03/14	R214	07/11/2019	10.00	Call	Bond Future	3,757.8500	3.7579	3,435.7500	3.4357	(8.571)	0	0	0
2019/03/14	R214	07/11/2019	10.00	Put	Bond Future	2,858.1700	2.8582	3,106.4500	3.1064	8.687	0	0	0
2019/03/14	R248	02/05/2019	9.90	Put	Bond Future	1,164.1200	1.1641	1,451.4400	1.4514	24.681	0	0	0
2019/03/14	R248	02/05/2019			Bond Future	9.7511	91.9867	9.8368	91.2384	0.879	0.0000	0.0000	101,942
2019/03/14	R248	02/05/2019	9.90	Call	Bond Future	2,457.1300	2.4571	1,996.2300	1.9962	(18.758)	0	0	0
2019/03/14	R248	02/05/2019	9.91	Call	Bond Future	2,511.7200	2.5117	2,045.1800	2.0452	(18.575)	0	0	0
2019/03/14	R248	02/05/2019	9.89	Put	Bond Future	1,196.0400	1.1960	1,489.0400	1.4890	24.498	0	0	0
2019/03/14	R248	02/05/2019	9.91	Put	Bond Future	1,133.0300	1.1330	1,414.7100	1.4147	24.861	0	0	0
2019/03/14	R248	02/05/2019	9.89	Call	Bond Future	2,403.2200	2.4032	1,948.0000	1.9480	(18.942)	0	0	0
2019/03/14	R248	01/08/2019	10.35	Call	Bond Future	5,998.8100	5.9988	5,446.3500	5.4463	(9.209)	0	0	0
2019/03/14	R248	01/08/2019	10.34	Put	Bond Future	1,482.9600	1.4830	1,695.2500	1.6953	14.315	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
2019/03/14	R248	01/08/2019			Bond Future	9.8047	93.7100	9.8929	92.9476	0.900	0.0000	0.0000	100
2019/03/14	R248	01/08/2019	10.36	Call	Bond Future	6,058.3000	6.0583	5,503.4600	5.5035	(9.158)	0	0	0
2019/03/14	R248	01/08/2019	10.36	Put	Bond Future	1,442.8600	1.4429	1,650.3500	1.6503	14.380	0	0	0
2019/03/14	R248	01/08/2019	10.35	Put	Bond Future	1,462.7800	1.4628	1,672.6500	1.6726	14.347	0	0	0
2019/03/14	R248	01/08/2019	10.34	Call	Bond Future	5,939.4600	5.9395	5,389.4200	5.3894	(9.261)	0	0	0
2019/03/14	R248	07/11/2019	10.02	Call	Bond Future	4,840.0400	4.8400	4,395.0400	4.3950	(9.194)	0	0	0
2019/03/14	R248	07/11/2019	10.01	Put	Bond Future	3,501.9700	3.5020	3,838.0500	3.8381	9.597	0	0	0
2019/03/14	R248	07/11/2019			Bond Future	9.8584	91.2340	9.9495	90.4554	0.924	0.0000	0.0000	0
2019/03/14	R248	07/11/2019	10.03	Call	Bond Future	4,889.2200	4.8892	4,441.7200	4.4417	(9.153)	0	0	0
2019/03/14	R248	07/11/2019	10.03	Put	Bond Future	3,432.4600	3.4325	3,763.5300	3.7635	9.645	0	0	0
2019/03/14	R248	07/11/2019	10.02	Put	Bond Future	3,467.0500	3.4670	3,800.6200	3.8006	9.621	0	0	0
2019/03/14	R248	07/11/2019	10.01	Call	Bond Future	4,791.0400	4.7910	4,348.5500	4.3486	(9.236)	0	0	0

Total **915262**