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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/03/2019 TO 19/03/2019

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
2019/03/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	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
2019/03/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	2025	02/05/2019			Bond Future	133.9785	133.9785	133.9056	133.9056	(0.054)	0.0000	0.0000	691
2019/03/19	2025	01/08/2019			Bond Future	135.0634	135.0634	134.9834	134.9834	(0.059)	0.0000	0.0000	0
2019/03/19	2025	07/11/2019			Bond Future	137.9311	137.9311	137.8442	137.8442	(0.063)	0.0000	0.0000	0
2019/03/19	2029	02/05/2019			Bond Future	100.4729	100.4729	100.4188	100.4188	(0.054)	0.0000	0.0000	3,020
2019/03/19	2029	01/08/2019			Bond Future	102.3792	102.3792	102.3198	102.3198	(0.058)	0.0000	0.0000	0
2019/03/19	2029	07/11/2019			Bond Future	103.4451	103.4451	103.3806	103.3806	(0.062)	0.0000	0.0000	0
2019/03/19	2030	02/05/2019	9.41	Call	Bond Future	1,700.2500	1.7003	1,368.4200	1.3684	(19.517)	0	0	0
2019/03/19	2030	02/05/2019	8.90	Put	Bond Future	2,631.0100	2.6310	3,060.6100	3.0606	16.328	0	0	0
2019/03/19	2030	02/05/2019			Bond Future	9.2595	93.6447	9.3441	93.1112	0.914	0.0000	0.0000	45,467
2019/03/19	2030	02/05/2019	9.39	Call	Bond Future	1,620.9100	1.6209	1,297.8400	1.2978	(19.931)	0	0	0
2019/03/19	2030	02/05/2019	9.39	Put	Bond Future	799.6700	0.7997	1,010.0400	1.0100	26.307	0	0	0
2019/03/19	2030	02/05/2019	10.20	Call	Bond Future	5,755.4600	5.7555	5,242.3600	5.2424	(8.915)	0	0	0
2019/03/19	2030	02/05/2019	10.20	Put	Bond Future	52.3700	0.0524	72.7100	0.0727	38.839	0	0	3,000
2019/03/19	2030	02/05/2019	9.41	Put	Bond Future	754.0400	0.7540	955.6500	0.9556	26.737	0	0	0
2019/03/19	2030	02/05/2019	8.90	Call	Bond Future	317.2300	0.3172	213.3900	0.2134	(32.733)	0	0	3,000
2019/03/19	2030	02/05/2019	9.40	Call	Bond Future	1,660.3500	1.6603	1,332.8800	1.3329	(19.723)	0	0	3,000
2019/03/19	2030	02/05/2019	9.40	Put	Bond Future	776.6000	0.7766	982.5700	0.9826	26.522	0	0	0
2019/03/19	2030	01/08/2019	9.15	Put	Bond Future	2,709.6900	2.7097	3,025.0100	3.0250	11.637	0	0	0
2019/03/19	2030	01/08/2019	9.91	Put	Bond Future	936.7900	0.9368	1,078.8900	1.0789	15.169	0	0	0
2019/03/19	2030	01/08/2019			Bond Future	9.3234	91.3935	9.4119	90.8461	0.949	0.0000	0.0000	0
2019/03/19	2030	01/08/2019	8.35	Put	Bond Future	6,550.0900	6.5501	7,043.5100	7.0435	7.533	0	0	0
2019/03/19	2030	01/08/2019	8.35	Call	Bond Future	229.3100	0.2293	175.3900	0.1754	(23.514)	0	0	2,025
2019/03/19	2030	01/08/2019	9.92	Call	Bond Future	4,530.2900	4.5303	4,123.3300	4.1233	(8.983)	0	0	0
2019/03/19	2030	01/08/2019	9.90	Put	Bond Future	950.4100	0.9504	1,094.2500	1.0942	15.135	0	0	0
2019/03/19	2030	01/08/2019	9.15	Call	Bond Future	1,624.2800	1.6243	1,392.2600	1.3923	(14.284)	0	0	2,025
2019/03/19	2030	01/08/2019	9.91	Call	Bond Future	4,484.6700	4.4847	4,079.4300	4.0794	(9.036)	0	0	0
2019/03/19	2030	01/08/2019	9.92	Put	Bond Future	923.5400	0.9235	1,063.9200	1.0639	15.200	0	0	0
2019/03/19	2030	01/08/2019	9.90	Call	Bond Future	4,439.3600	4.4394	4,035.8600	4.0359	(9.089)	0	0	0
2019/03/19	2030	07/11/2019	9.49	Put	Bond Future	2,514.4100	2.5144	2,768.2600	2.7683	10.096	0	0	0
2019/03/19	2030	07/11/2019			Bond Future	9.3769	93.3116	9.4696	92.7492	0.988	0.0000	0.0000	0
2019/03/19	2030	07/11/2019	9.48	Call	Bond Future	3,165.6300	3.1656	2,858.9500	2.8589	(9.688)	0	0	0
2019/03/19	2030	07/11/2019	9.48	Put	Bond Future	2,540.0600	2.5401	2,795.8100	2.7958	10.069	0	0	0
2019/03/19	2030	07/11/2019	9.49	Call	Bond Future	3,200.3600	3.2004	2,891.7800	2.8918	(9.642)	0	0	0
2019/03/19	2030	07/11/2019	9.47	Call	Bond Future	3,131.3700	3.1314	2,826.5900	2.8266	(9.733)	0	0	0
2019/03/19	2030	07/11/2019	9.47	Put	Bond Future	2,566.2200	2.5662	2,823.8700	2.8239	10.040	0	0	0
2019/03/19	2032	02/05/2019	9.62	Put	Bond Future	886.1400	0.8861	1,129.4300	1.1294	27.455	0	0	0
2019/03/19	2032	02/05/2019	9.61	Call	Bond Future	1,743.9900	1.7440	1,379.1900	1.3792	(20.918)	0	0	0
2019/03/19	2032	02/05/2019			Bond Future	9.4883	91.7158	9.5778	91.1027	0.944	0.0000	0.0000	42,209
2019/03/19	2032	02/05/2019	9.62	Call	Bond Future	1,786.2700	1.7863	1,416.4500	1.4165	(20.703)	0	0	0
2019/03/19	2032	02/05/2019	9.61	Put	Bond Future	911.7500	0.9117	1,160.0600	1.1601	27.234	0	0	0
2019/03/19	2032	02/05/2019	9.63	Call	Bond Future	1,829.1600	1.8292	1,454.3600	1.4544	(20.490)	0	0	0

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2019/03/19	2032	02/05/2019	9.63	Put	Bond Future	861.2200	0.8612	1,099.5300	1.0995	27.671	0	0	0
2019/03/19	2032	01/08/2019	10.10	Call	Bond Future	4,703.9500	4.7039	4,247.1300	4.2471	(9.711)	0	0	0
2019/03/19	2032	01/08/2019	10.11	Put	Bond Future	1,068.3900	1.0684	1,237.9700	1.2380	15.872	0	0	0
2019/03/19	2032	01/08/2019			Bond Future	9.5502	93.4334	9.6434	92.8050	0.976	0.0000	0.0000	0
2019/03/19	2032	01/08/2019	10.10	Put	Bond Future	1,083.9700	1.0840	1,255.5900	1.2556	15.833	0	0	0
2019/03/19	2032	01/08/2019	10.11	Call	Bond Future	4,752.3200	4.7523	4,293.4600	4.2935	(9.655)	0	0	0
2019/03/19	2032	01/08/2019	10.09	Call	Bond Future	4,655.5300	4.6555	4,200.7700	4.2008	(9.768)	0	0	0
2019/03/19	2032	01/08/2019	10.09	Put	Bond Future	1,099.5700	1.0996	1,273.2500	1.2733	15.795	0	0	0
2019/03/19	2032	07/11/2019	9.71	Call	Bond Future	3,480.6400	3.4806	3,128.9700	3.1290	(10.104)	0	0	0
2019/03/19	2032	07/11/2019	9.70	Put	Bond Future	2,842.6700	2.8427	3,138.3800	3.1384	10.403	0	0	0
2019/03/19	2032	07/11/2019			Bond Future	9.6093	91.2308	9.7066	90.5856	1.013	0.0000	0.0000	0
2019/03/19	2032	07/11/2019	9.72	Call	Bond Future	3,517.7000	3.5177	3,163.8700	3.1639	(10.059)	0	0	0
2019/03/19	2032	07/11/2019	9.72	Put	Bond Future	2,784.3900	2.7844	3,075.7800	3.0758	10.465	0	0	0
2019/03/19	2032	07/11/2019	9.71	Put	Bond Future	2,813.2600	2.8133	3,106.8100	3.1068	10.435	0	0	0
2019/03/19	2032	07/11/2019	9.70	Call	Bond Future	3,444.0600	3.4441	3,094.5500	3.0945	(10.148)	0	0	0
2019/03/19	2033	02/05/2019			Bond Future	102.5143	102.5143	102.5202	102.5202	0.006	0.0000	0.0000	6,090
2019/03/19	2033	01/08/2019			Bond Future	104.4592	104.4592	104.4609	104.4609	0.002	0.0000	0.0000	0
2019/03/19	2033	07/11/2019			Bond Future	105.4933	105.4933	105.4910	105.4910	(0.002)	0.0000	0.0000	0
2019/03/19	2037	02/05/2019	9.81	Put	Bond Future	1,193.7300	1.1937	1,599.8100	1.5998	34.018	0	0	0
2019/03/19	2037	02/05/2019			Bond Future	9.7397	91.8571	9.8545	90.9798	1.178	0.0000	0.0000	52,125
2019/03/19	2037	02/05/2019	9.80	Call	Bond Future	1,688.8200	1.6888	1,225.0500	1.2250	(27.461)	0	0	0
2019/03/19	2037	02/05/2019	9.80	Put	Bond Future	1,226.4200	1.2264	1,639.9100	1.6399	33.715	0	0	0
2019/03/19	2037	02/05/2019	9.81	Call	Bond Future	1,732.5000	1.7325	1,261.3200	1.2613	(27.197)	0	0	0
2019/03/19	2037	02/05/2019	9.79	Call	Bond Future	1,645.7100	1.6457	1,189.4000	1.1894	(27.727)	0	0	0
2019/03/19	2037	02/05/2019	9.79	Put	Bond Future	1,259.7800	1.2598	1,680.7300	1.6807	33.415	0	0	0
2019/03/19	2037	01/08/2019	10.31	Call	Bond Future	5,041.9900	5.0420	4,409.9500	4.4100	(12.536)	0	0	0
2019/03/19	2037	01/08/2019			Bond Future	9.8050	89.3222	9.9241	88.4245	1.214	0.0000	0.0000	0
2019/03/19	2037	01/08/2019	10.29	Call	Bond Future	4,937.1800	4.9372	4,311.2700	4.3113	(12.677)	0	0	0
2019/03/19	2037	01/08/2019	10.29	Put	Bond Future	1,364.5900	1.3646	1,636.3100	1.6363	19.912	0	0	0
2019/03/19	2037	01/08/2019	10.31	Put	Bond Future	1,326.8000	1.3268	1,592.3900	1.5924	20.017	0	0	0
2019/03/19	2037	01/08/2019	10.30	Call	Bond Future	4,989.5900	4.9896	4,360.6100	4.3606	(12.606)	0	0	0
2019/03/19	2037	01/08/2019	10.30	Put	Bond Future	1,345.6600	1.3457	1,614.3100	1.6143	19.964	0	0	0
2019/03/19	2037	07/11/2019	9.97	Call	Bond Future	3,993.0300	3.9930	3,493.3800	3.4934	(12.513)	0	0	0
2019/03/19	2037	07/11/2019			Bond Future	9.8623	91.1969	9.9858	90.2770	1.252	0.0000	0.0000	0
2019/03/19	2037	07/11/2019	9.95	Call	Bond Future	3,910.9400	3.9109	3,417.3700	3.4174	(12.620)	0	0	0
2019/03/19	2037	07/11/2019	9.95	Put	Bond Future	3,256.1100	3.2561	3,682.4000	3.6824	13.092	0	0	0
2019/03/19	2037	07/11/2019	9.97	Put	Bond Future	3,189.9100	3.1899	3,610.1200	3.6101	13.173	0	0	0
2019/03/19	2037	07/11/2019	9.96	Call	Bond Future	3,952.0300	3.9520	3,455.4200	3.4554	(12.566)	0	0	0
2019/03/19	2037	07/11/2019	9.96	Put	Bond Future	3,223.0100	3.2230	3,646.2600	3.6463	13.132	0	0	0
2019/03/19	2038	02/05/2019			Bond Future	122.4464	122.4464	122.3807	122.3807	(0.054)	0.0000	0.0000	11,059
2019/03/19	2038	01/08/2019			Bond Future	123.1302	123.1302	123.0583	123.0583	(0.058)	0.0000	0.0000	0
2019/03/19	2038	07/11/2019			Bond Future	125.7446	125.7446	125.6665	125.6665	(0.062)	0.0000	0.0000	0
2019/03/19	2040	02/05/2019	9.89	Call	Bond Future	1,829.1900	1.8292	1,312.0700	1.3121	(28.270)	0	0	0
2019/03/19	2040	02/05/2019	9.88	Put	Bond Future	1,368.5200	1.3685	1,842.1300	1.8421	34.607	0	0	0

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2019/03/19	2040	02/05/2019	9.60	Call	Bond Future	752.8000	0.7528	474.7800	0.4748	(36.931)	0	0	1,150
2019/03/19	2040	02/05/2019			Bond Future	9.8297	95.0731	9.9495	94.0907	1.219	0.0000	0.0000	23,819
2019/03/19	2040	02/05/2019	9.90	Call	Bond Future	1,875.9100	1.8759	1,350.5800	1.3506	(28.004)	0	0	0
2019/03/19	2040	02/05/2019	9.90	Put	Bond Future	1,297.4800	1.2975	1,754.6100	1.7546	35.232	0	0	0
2019/03/19	2040	02/05/2019	10.20	Put	Bond Future	552.7800	0.5528	795.6600	0.7957	43.938	0	0	0
2019/03/19	2040	02/05/2019	10.20	Call	Bond Future	3,536.4700	3.5365	2,796.8900	2.7969	(20.913)	0	0	1,150
2019/03/19	2040	02/05/2019	9.60	Put	Bond Future	2,684.4800	2.6845	3,388.9200	3.3889	26.241	0	0	0
2019/03/19	2040	02/05/2019	9.89	Put	Bond Future	1,332.7100	1.3327	1,798.0500	1.7981	34.917	0	0	0
2019/03/19	2040	02/05/2019	9.88	Call	Bond Future	1,782.9300	1.7829	1,274.0800	1.2741	(28.540)	0	0	0
2019/03/19	2040	01/08/2019	10.36	Call	Bond Future	5,216.2700	5.2163	4,525.2500	4.5252	(13.247)	0	0	0
2019/03/19	2040	01/08/2019	10.37	Put	Bond Future	1,520.9300	1.5209	1,831.3900	1.8314	20.413	0	0	0
2019/03/19	2040	01/08/2019			Bond Future	9.8951	92.3482	10.0193	91.3432	1.255	0.0000	0.0000	0
2019/03/19	2040	01/08/2019	10.36	Put	Bond Future	1,542.0800	1.5421	1,856.0000	1.8560	20.357	0	0	0
2019/03/19	2040	01/08/2019	10.37	Call	Bond Future	5,271.5700	5.2716	4,577.0900	4.5771	(13.174)	0	0	0
2019/03/19	2040	01/08/2019	10.38	Call	Bond Future	5,327.0400	5.3270	4,629.1100	4.6291	(13.102)	0	0	0
2019/03/19	2040	01/08/2019	10.38	Put	Bond Future	1,500.0700	1.5001	1,807.0800	1.8071	20.466	0	0	0
2019/03/19	2040	07/11/2019	10.03	Call	Bond Future	4,102.1000	4.1021	3,554.0600	3.5541	(13.360)	0	0	0
2019/03/19	2040	07/11/2019	10.04	Put	Bond Future	3,446.6900	3.4467	3,924.7400	3.9247	13.870	0	0	0
2019/03/19	2040	07/11/2019			Bond Future	9.9528	94.2865	10.0815	93.2569	1.293	0.0000	0.0000	0
2019/03/19	2040	07/11/2019	10.03	Put	Bond Future	3,482.7000	3.4827	3,964.2200	3.9642	13.826	0	0	0
2019/03/19	2040	07/11/2019	10.04	Call	Bond Future	4,145.8900	4.1459	3,594.3800	3.5944	(13.303)	0	0	0
2019/03/19	2040	07/11/2019	10.05	Call	Bond Future	4,189.8900	4.1899	3,634.9100	3.6349	(13.246)	0	0	0
2019/03/19	2040	07/11/2019	10.05	Put	Bond Future	3,411.0100	3.4110	3,885.5900	3.8856	13.913	0	0	0
2019/03/19	2044	02/05/2019	9.90	Call	Bond Future	1,921.8400	1.9218	1,402.8200	1.4028	(27.006)	0	0	0
2019/03/19	2044	02/05/2019			Bond Future	9.8280	92.3481	9.9427	91.3859	1.168	0.0000	0.0000	37,864
2019/03/19	2044	02/05/2019	9.90	Put	Bond Future	1,316.0200	1.3160	1,759.1500	1.7591	33.672	0	0	0
2019/03/19	2044	02/05/2019	9.91	Call	Bond Future	1,970.4300	1.9704	1,443.3800	1.4434	(26.748)	0	0	0
2019/03/19	2044	02/05/2019	9.92	Put	Bond Future	1,246.6500	1.2467	1,673.7900	1.6738	34.263	0	0	0
2019/03/19	2044	02/05/2019	9.91	Put	Bond Future	1,281.0400	1.2810	1,716.1400	1.7161	33.965	0	0	0
2019/03/19	2044	02/05/2019	9.92	Call	Bond Future	2,019.4700	2.0195	1,484.4600	1.4845	(26.493)	0	0	0
2019/03/19	2044	01/08/2019	9.86	Put	Bond Future	3,099.1200	3.0991	3,603.3700	3.6034	16.271	0	0	0
2019/03/19	2044	01/08/2019	10.53	Call	Bond Future	6,326.4100	6.3264	5,592.6500	5.5926	(11.598)	0	0	0
2019/03/19	2044	01/08/2019	10.40	Put	Bond Future	1,477.3800	1.4774	1,767.6200	1.7676	19.646	0	0	0
2019/03/19	2044	01/08/2019			Bond Future	9.8900	89.6972	10.0088	88.7131	1.202	0.0000	0.0000	0
2019/03/19	2044	01/08/2019	10.39	Call	Bond Future	5,518.4500	5.5185	4,827.9300	4.8279	(12.513)	0	0	0
2019/03/19	2044	01/08/2019	10.39	Put	Bond Future	1,497.9400	1.4979	1,791.4500	1.7915	19.594	0	0	0
2019/03/19	2044	01/08/2019	9.86	Call	Bond Future	2,847.8100	2.8478	2,368.0300	2.3680	(16.847)	0	0	100
2019/03/19	2044	01/08/2019	10.53	Put	Bond Future	1,234.5800	1.2346	1,484.8500	1.4849	20.272	0	0	100
2019/03/19	2044	01/08/2019	10.40	Call	Bond Future	5,575.1700	5.5752	4,881.3800	4.8814	(12.444)	0	0	0
2019/03/19	2044	01/08/2019	9.36	Put	Bond Future	5,765.4000	5.7654	6,493.6800	6.4937	12.632	0	0	0
2019/03/19	2044	01/08/2019	9.36	Call	Bond Future	1,146.0900	1.1461	890.3400	0.8903	(22.315)	0	0	100
2019/03/19	2044	01/08/2019	10.38	Call	Bond Future	5,461.8800	5.4619	4,774.6700	4.7747	(12.582)	0	0	0
2019/03/19	2044	01/08/2019	10.38	Put	Bond Future	1,518.7800	1.5188	1,815.6000	1.8156	19.543	0	0	0
2019/03/19	2044	07/11/2019	10.07	Put	Bond Future	3,388.7300	3.3887	3,841.4600	3.8415	13.360	0	0	0
2019/03/19	2044	07/11/2019			Bond Future	9.9446	91.5798	10.0676	90.5717	1.237	0.0000	0.0000	0
2019/03/19	2044	07/11/2019	10.06	Call	Bond Future	4,371.0000	4.3710	3,819.0500	3.8190	(12.628)	0	0	0
2019/03/19	2044	07/11/2019	10.06	Put	Bond Future	3,424.5900	3.4246	3,880.6800	3.8807	13.318	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
2019/03/19	2044	07/11/2019	10.07	Call	Bond Future	4,416.3300	4.4163	3,861.0200	3.8610	(12.574)	0	0	0
2019/03/19	2044	07/11/2019	10.05	Call	Bond Future	4,325.8800	4.3259	3,777.2900	3.7773	(12.682)	0	0	0
2019/03/19	2044	07/11/2019	10.05	Put	Bond Future	3,460.7800	3.4608	3,920.2300	3.9202	13.276	0	0	0
2019/03/19	2046	02/05/2019			Bond Future	114.2122	114.2122	114.1515	114.1515	(0.053)	0.0000	0.0000	12,523
2019/03/19	2046	01/08/2019			Bond Future	116.3791	116.3791	116.3125	116.3125	(0.057)	0.0000	0.0000	0
2019/03/19	2046	07/11/2019			Bond Future	117.1097	117.1097	117.0371	117.0371	(0.062)	0.0000	0.0000	0
2019/03/19	2050	02/05/2019			Bond Future	120.1988	120.1988	120.1349	120.1349	(0.053)	0.0000	0.0000	10,684
2019/03/19	2050	01/08/2019			Bond Future	120.6615	120.6615	120.5915	120.5915	(0.058)	0.0000	0.0000	0
2019/03/19	2050	07/11/2019			Bond Future	123.2234	123.2234	123.1471	123.1471	(0.062)	0.0000	0.0000	0
2019/03/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	AL37	02/05/2019			Index Future	629.5650	629.5650	627.7750	627.7750	(0.284)	0.0000	0.0000	0
2019/03/19	AL37	01/08/2019			Index Future	641.3540	641.3540	639.5060	639.5060	(0.288)	0.0000	0.0000	0
2019/03/19	AL37	07/11/2019			Index Future	654.8060	654.8060	652.8970	652.8970	(0.292)	0.0000	0.0000	0
2019/03/19	AL7T	02/05/2019			Index Future	727.0920	727.0920	723.4190	723.4190	(0.505)	0.0000	0.0000	0
2019/03/19	AL7T	01/08/2019			Index Future	740.7070	740.7070	736.9370	736.9370	(0.509)	0.0000	0.0000	0
2019/03/19	AL7T	07/11/2019			Index Future	756.2430	756.2430	752.3680	752.3680	(0.512)	0.0000	0.0000	0
2019/03/19	ALBI	02/05/2019			Index Future	658.1100	658.1100	653.2020	653.2020	(0.746)	0.0000	0.0000	903
2019/03/19	ALBI	01/08/2019			Index Future	670.4340	670.4340	665.4090	665.4090	(0.750)	0.0000	0.0000	20
2019/03/19	ALBI	07/11/2019			Index Future	684.4960	684.4960	679.3420	679.3420	(0.753)	0.0000	0.0000	0
2019/03/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	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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2019/03/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/19	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
2019/03/19	ES33	02/05/2019			Bond Future	10.9338	76.4666	11.0526	75.7775	1.086	0.0000	0.0000	350
2019/03/19	ES33	01/08/2019			Bond Future	11.0389	77.8987	11.1625	77.1934	1.120	0.0000	0.0000	0
2019/03/19	ES33	07/11/2019			Bond Future	11.1486	75.7368	11.2776	75.0138	1.156	0.0000	0.0000	0
2019/03/19	ES42	02/05/2019			Bond Future	11.1904	78.2013	11.3091	77.4178	1.060	0.0000	0.0000	4,919
2019/03/19	ES42	01/08/2019			Bond Future	11.2936	79.6660	11.4169	78.8645	1.092	0.0000	0.0000	0
2019/03/19	ES42	07/11/2019			Bond Future	11.4014	77.0712	11.5300	76.2499	1.128	0.0000	0.0000	0
2019/03/19	GOVI	02/05/2019	647.87	Call	GOVI	37,890.0000	3.7890	0.0000	0.0000	(100.000)	0	0	0
2019/03/19	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	13,020.0000	1.3020	100.000	0	0	0
2019/03/19	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	12,820.0000	1.2820	100.000	0	0	0
2019/03/19	GOVI	02/05/2019			GOVI	651.6590	651.6590	646.5780	646.5780	(0.780)	0.0000	0.0000	448
2019/03/19	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	12,920.0000	1.2920	100.000	0	0	0
2019/03/19	GOVI	02/05/2019	647.88	Call	GOVI	37,790.0000	3.7790	0.0000	0.0000	(100.000)	0	0	0
2019/03/19	GOVI	02/05/2019	647.86	Call	GOVI	37,990.0000	3.7990	0.0000	0.0000	(100.000)	0	0	0
2019/03/19	GOVI	01/08/2019	638.68	Call	GOVI	251,820.0000	25.1820	199,800.0000	19.9800	(20.658)	0	0	0
2019/03/19	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/19	GOVI	01/08/2019			GOVI	663.8620	663.8620	658.6600	658.6600	(0.784)	0.0000	0.0000	0
2019/03/19	GOVI	01/08/2019	638.69	Call	GOVI	251,720.0000	25.1720	199,700.0000	19.9700	(20.666)	0	0	0
2019/03/19	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/19	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/19	GOVI	01/08/2019	638.67	Call	GOVI	251,920.0000	25.1920	199,900.0000	19.9900	(20.649)	0	0	0
2019/03/19	GOVI	07/11/2019	672.90	Call	GOVI	48,860.0000	4.8860	0.0000	0.0000	(100.000)	0	0	0
2019/03/19	GOVI	07/11/2019			GOVI	677.7860	677.7860	672.4520	672.4520	(0.787)	0.0000	0.0000	0
2019/03/19	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	4,480.0000	0.4480	100.000	0	0	0
2019/03/19	GOVI	07/11/2019	672.91	Call	GOVI	48,760.0000	4.8760	0.0000	0.0000	(100.000)	0	0	0
2019/03/19	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	4,680.0000	0.4680	100.000	0	0	0
2019/03/19	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	4,580.0000	0.4580	100.000	0	0	0
2019/03/19	GOVI	07/11/2019	672.92	Call	GOVI	48,660.0000	4.8660	0.0000	0.0000	(100.000)	0	0	0
2019/03/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/19	IGOV	02/05/2019			Index Future	256.8080	256.8080	256.7480	256.7480	(0.023)	0.0000	0.0000	733
2019/03/19	IGOV	01/08/2019			Index Future	261.6800	261.6800	261.6090	261.6090	(0.027)	0.0000	0.0000	0
2019/03/19	IGOV	07/11/2019			Index Future	267.2350	267.2350	267.1530	267.1530	(0.031)	0.0000	0.0000	0
2019/03/19	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/03/19	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/03/19	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/03/19	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/19	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/03/19	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8100	102.8100	0.010	0.0000	0.0000	0
2019/03/19	IS02	23/03/2020			Interest Rate Swap	98.7900	98.7900	98.8000	98.8000	0.010	0.0000	0.0000	0
2019/03/19	IS02	22/06/2020			Interest Rate Swap	102.3400	102.3400	102.3600	102.3600	0.020	0.0000	0.0000	0
2019/03/19	IS02	21/09/2020			Interest Rate Swap	99.3000	99.3000	99.3300	99.3300	0.030	0.0000	0.0000	0

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2019/03/19	IS05	17/12/2020			Interest Rate Swap	96.0700	96.0700	96.1100	96.1100	0.042	0.0000	0.0000	0
2019/03/19	IS05	16/03/2021			Interest Rate Swap	95.2000	95.2000	95.2600	95.2600	0.063	0.0000	0.0000	0
2019/03/19	IS05	15/06/2021			Interest Rate Swap	94.3000	94.3000	94.3700	94.3700	0.074	0.0000	0.0000	0
2019/03/19	IS05	21/09/2021			Interest Rate Swap	94.3600	94.3600	94.4600	94.4600	0.106	0.0000	0.0000	0
2019/03/19	IS05	21/12/2021			Interest Rate Swap	96.4700	96.4700	96.5800	96.5800	0.114	0.0000	0.0000	51
2019/03/19	IS05	15/03/2022			Interest Rate Swap	96.5200	96.5200	96.6500	96.6500	0.135	0.0000	0.0000	0
2019/03/19	IS05	21/06/2022			Interest Rate Swap	97.6200	97.6200	97.7800	97.7800	0.164	0.0000	0.0000	0
2019/03/19	IS05	20/09/2022			Interest Rate Swap	101.4600	101.4600	101.6500	101.6500	0.187	0.0000	0.0000	0
2019/03/19	IS05	20/12/2022			Interest Rate Swap	102.6400	102.6400	102.8500	102.8500	0.205	0.0000	0.0000	0
2019/03/19	IS05	22/03/2023			Interest Rate Swap	95.9100	95.9100	96.1500	96.1500	0.250	0.0000	0.0000	0
2019/03/19	IS05	20/06/2023			Interest Rate Swap	101.9100	101.9100	102.1500	102.1500	0.236	0.0000	0.0000	0
2019/03/19	IS05	19/09/2023			Interest Rate Swap	97.3300	97.3300	97.5800	97.5800	0.257	0.0000	0.0000	0
2019/03/19	IS10	17/12/2025			Interest Rate Swap	93.4900	93.4900	93.8200	93.8200	0.353	0.0000	0.0000	0
2019/03/19	IS10	16/03/2026			Interest Rate Swap	90.4200	90.4200	90.7600	90.7600	0.376	0.0000	0.0000	0
2019/03/19	IS10	15/06/2026			Interest Rate Swap	89.1200	89.1200	89.4700	89.4700	0.393	0.0000	0.0000	0
2019/03/19	IS10	21/09/2026			Interest Rate Swap	91.2800	91.2800	91.6300	91.6300	0.383	0.0000	0.0000	0
2019/03/19	IS10	21/12/2026			Interest Rate Swap	95.1000	95.1000	95.4400	95.4400	0.358	0.0000	0.0000	0
2019/03/19	IS10	15/03/2027			Interest Rate Swap	93.6500	93.6500	94.0000	94.0000	0.374	0.0000	0.0000	0
2019/03/19	IS10	21/06/2027			Interest Rate Swap	95.7300	95.7300	96.0900	96.0900	0.376	0.0000	0.0000	0
2019/03/19	IS10	20/09/2027			Interest Rate Swap	101.2200	101.2200	101.5800	101.5800	0.356	0.0000	0.0000	0
2019/03/19	IS10	20/12/2027			Interest Rate Swap	101.5700	101.5700	101.9400	101.9400	0.364	0.0000	0.0000	0
2019/03/19	IS10	22/03/2028			Interest Rate Swap	95.0200	95.0200	95.4100	95.4100	0.410	0.0000	0.0000	0
2019/03/19	IS10	20/06/2028			Interest Rate Swap	102.2600	102.2600	102.6500	102.6500	0.381	0.0000	0.0000	0
2019/03/19	IS10	19/09/2028			Interest Rate Swap	95.7600	95.7600	96.1700	96.1700	0.428	0.0000	0.0000	0
2019/03/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/19	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/03/19	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/19	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/19	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/19	R023	02/05/2019	8.45	Call	Bond Future	2,042.9000	2.0429	1,778.9400	1.7789	(12.921)	0	0	0
2019/03/19	R023	02/05/2019	8.44	Put	Bond Future	40.1200	0.0401	61.1600	0.0612	52.443	0	0	0
2019/03/19	R023	02/05/2019			Bond Future	7.8240	101.1747	7.9118	100.8905	1.123	0.0000	0.0000	66,540
2019/03/19	R023	02/05/2019	8.46	Call	Bond Future	2,073.0200	2.0730	1,808.3100	1.8083	(12.769)	0	0	0
2019/03/19	R023	02/05/2019	8.46	Put	Bond Future	37.0600	0.0371	56.5800	0.0566	52.671	0	0	0
2019/03/19	R023	02/05/2019	8.45	Put	Bond Future	38.5600	0.0386	58.8300	0.0588	52.567	0	0	0
2019/03/19	R023	02/05/2019	8.44	Call	Bond Future	2,012.8400	2.0128	1,749.6500	1.7497	(13.076)	0	0	0
2019/03/19	R023	01/08/2019	8.95	Call	Bond Future	3,459.4200	3.4594	3,196.4700	3.1965	(7.601)	0	0	0
2019/03/19	R023	01/08/2019			Bond Future	7.8383	103.0694	7.9346	102.7757	1.228	0.0000	0.0000	0
2019/03/19	R023	01/08/2019	8.93	Call	Bond Future	3,407.1200	3.4071	3,145.3900	3.1454	(7.682)	0	0	0
2019/03/19	R023	01/08/2019	8.93	Put	Bond Future	137.4400	0.1374	169.5100	0.1695	23.334	0	0	0
2019/03/19	R023	01/08/2019	8.95	Put	Bond Future	131.0800	0.1311	161.9300	0.1619	23.535	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/19	R023	01/08/2019	8.94	Call	Bond Future	3,433.2400		3.4332	3,170.9000	3.1709	(7.641)	0	0	0
2019/03/19	R023	01/08/2019	8.94	Put	Bond Future	134.2300		0.1342	165.6900	0.1657	23.437	0	0	0
2019/03/19	R023	07/11/2019	7.98	Call	Bond Future	1,312.1800		1.3122	1,145.0000	1.1450	(12.741)	0	0	0
2019/03/19	R023	07/11/2019			Bond Future	7.8369		101.2967	7.9435	100.9928	1.360	0.0000	0.0000	0
2019/03/19	R023	07/11/2019	7.98	Put	Bond Future	904.4500		0.9044	1,041.1400	1.0411	15.113	0	0	0
2019/03/19	R023	07/11/2019	7.99	Call	Bond Future	1,330.5100		1.3305	1,162.1100	1.1621	(12.657)	0	0	0
2019/03/19	R023	07/11/2019	8.00	Call	Bond Future	1,348.6300		1.3486	1,179.0000	1.1790	(12.578)	0	0	0
2019/03/19	R023	07/11/2019	8.00	Put	Bond Future	884.1000		0.8841	1,018.3400	1.0183	15.184	0	0	0
2019/03/19	R023	07/11/2019	7.99	Put	Bond Future	894.3800		0.8944	1,029.8500	1.0298	15.147	0	0	0
2019/03/19	R035	02/05/2019	9.74	Put	Bond Future	1,185.2800		1.1853	1,584.3500	1.5844	33.669	0	0	0
2019/03/19	R035	02/05/2019			Bond Future	9.6627		95.2962	9.7776	94.4235	1.189	0.0000	0.0000	78,602
2019/03/19	R035	02/05/2019	9.74	Call	Bond Future	1,773.4400		1.7734	1,299.8200	1.2998	(26.706)	0	0	0
2019/03/19	R035	02/05/2019	9.75	Call	Bond Future	1,817.7000		1.8177	1,336.8800	1.3369	(26.452)	0	0	0
2019/03/19	R035	02/05/2019	9.75	Put	Bond Future	1,153.8200		1.1538	1,545.6900	1.5457	33.963	0	0	0
2019/03/19	R035	02/05/2019	9.73	Call	Bond Future	1,729.6100		1.7296	1,263.2400	1.2632	(26.964)	0	0	0
2019/03/19	R035	02/05/2019	9.73	Put	Bond Future	1,217.2600		1.2173	1,623.5800	1.6236	33.380	0	0	0
2019/03/19	R035	01/08/2019	10.23	Call	Bond Future	4,973.8700		4.9739	4,343.4600	4.3435	(12.674)	0	0	0
2019/03/19	R035	01/08/2019	10.22	Put	Bond Future	1,290.1900		1.2902	1,555.9100	1.5559	20.595	0	0	0
2019/03/19	R035	01/08/2019			Bond Future	9.7242		97.0809	9.8434	96.1878	1.226	0.0000	0.0000	0
2019/03/19	R035	01/08/2019	10.24	Call	Bond Future	5,026.1800		5.0262	4,392.6800	4.3927	(12.604)	0	0	0
2019/03/19	R035	01/08/2019	10.24	Put	Bond Future	1,252.7900		1.2528	1,512.3200	1.5123	20.716	0	0	0
2019/03/19	R035	01/08/2019	10.23	Put	Bond Future	1,271.4600		1.2715	1,534.0800	1.5341	20.655	0	0	0
2019/03/19	R035	01/08/2019	10.22	Call	Bond Future	4,921.5300		4.9215	4,294.2200	4.2942	(12.746)	0	0	0
2019/03/19	R035	07/11/2019	9.88	Call	Bond Future	3,850.4900		3.8505	3,358.6600	3.3587	(12.773)	0	0	0
2019/03/19	R035	07/11/2019	9.89	Call	Bond Future	3,891.3200		3.8913	3,396.4100	3.3964	(12.718)	0	0	0
2019/03/19	R035	07/11/2019	9.87	Put	Bond Future	3,190.4800		3.1905	3,617.0700	3.6171	13.371	0	0	0
2019/03/19	R035	07/11/2019			Bond Future	9.7863		94.6113	9.9103	93.6960	1.267	0.0000	0.0000	0
2019/03/19	R035	07/11/2019	9.89	Put	Bond Future	3,124.8500		3.1249	3,545.2800	3.5453	13.454	0	0	0
2019/03/19	R035	07/11/2019	9.87	Call	Bond Future	3,809.8700		3.8099	3,321.1200	3.3211	(12.829)	0	0	0
2019/03/19	R035	07/11/2019	9.88	Put	Bond Future	3,157.5200		3.1575	3,581.0300	3.5810	13.413	0	0	0
2019/03/19	R186	02/05/2019	9.02	Call	Bond Future	2,153.4400		2.1534	1,802.7300	1.8027	(16.286)	0	0	0
2019/03/19	R186	02/05/2019	9.01	Put	Bond Future	385.2700		0.3853	504.4800	0.5045	30.942	0	0	0
2019/03/19	R186	02/05/2019	10.07	Call	Bond Future	7,569.6200		7.5696	7,104.6100	7.1046	(6.143)	0	0	0
2019/03/19	R186	02/05/2019	9.96	Put	Bond Future	6.6500		0.0067	9.7800	0.0098	47.068	0	0	90
2019/03/19	R186	02/05/2019	9.75	Call	Bond Future	5,868.6700		5.8687	5,411.1700	5.4112	(7.796)	0	0	0
2019/03/19	R186	02/05/2019	9.25	Put	Bond Future	161.8800		0.1619	219.6400	0.2196	35.681	0	0	0
2019/03/19	R186	02/05/2019	8.65	Put	Bond Future	1,182.2800		1.1823	1,447.0600	1.4471	22.396	0	0	0
2019/03/19	R186	02/05/2019			Bond Future	8.7114		113.7451	8.7916	113.2784	0.921	0.0000	0.0000	88,046
2019/03/19	R186	02/05/2019	9.03	Call	Bond Future	2,197.9300		2.1979	1,844.0500	1.8441	(16.101)	0	0	0
2019/03/19	R186	02/05/2019	9.03	Put	Bond Future	359.6900		0.3597	472.5000	0.4725	31.363	0	0	0
2019/03/19	R186	02/05/2019	8.65	Call	Bond Future	823.5000		0.8235	621.5900	0.6216	(24.519)	0	0	3,250
2019/03/19	R186	02/05/2019	9.02	Put	Bond Future	372.2900		0.3723	488.2700	0.4883	31.153	0	0	0
2019/03/19	R186	02/05/2019	9.01	Call	Bond Future	2,109.3000		2.1093	1,761.8200	1.7618	(16.474)	0	0	0
2019/03/19	R186	02/05/2019	9.30	Call	Bond Future	3,498.6500		3.4987	3,080.8800	3.0809	(11.941)	0	0	200
2019/03/19	R186	02/05/2019	10.07	Put	Bond Future	3.3900		0.0034	5.0700	0.0051	49.558	0	0	200
2019/03/19	R186	02/05/2019	9.96	Call	Bond Future	6,986.1100		6.9861	6,522.5500	6.5225	(6.635)	0	0	0

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2019/03/19	R186	02/05/2019	9.20	Put	Bond Future	195.4100	0.1954	263.3200	0.2633	34.753	0	0	0
2019/03/19	R186	02/05/2019	9.75	Put	Bond Future	21.7000	0.0217	30.8900	0.0309	42.350	0	0	7,000
2019/03/19	R186	02/05/2019	10.02	Put	Bond Future	4.6200	0.0046	6.8700	0.0069	48.701	0	0	3,250
2019/03/19	R186	02/05/2019	9.25	Call	Bond Future	3,246.0700	3.2461	2,837.1400	2.8371	(12.598)	0	0	3,250
2019/03/19	R186	02/05/2019	8.90	Call	Bond Future	1,652.7500	1.6528	1,344.7000	1.3447	(18.639)	0	0	0
2019/03/19	R186	02/05/2019	8.70	Put	Bond Future	1,029.6500	1.0297	1,272.4000	1.2724	23.576	0	0	0
2019/03/19	R186	02/05/2019	8.70	Call	Bond Future	963.2500	0.9633	739.3100	0.7393	(23.248)	0	0	200
2019/03/19	R186	02/05/2019	9.30	Put	Bond Future	133.9000	0.1339	182.8200	0.1828	36.535	0	0	0
2019/03/19	R186	02/05/2019	9.20	Call	Bond Future	2,998.0800	2.9981	2,599.3000	2.5993	(13.301)	0	0	90
2019/03/19	R186	02/05/2019	8.62	Put	Bond Future	1,280.7000	1.2807	1,558.6200	1.5586	21.701	0	0	0
2019/03/19	R186	02/05/2019	8.62	Call	Bond Future	746.0100	0.7460	557.2400	0.5572	(25.304)	0	0	90
2019/03/19	R186	02/05/2019	8.50	Put	Bond Future	1,725.4200	1.7254	2,053.7200	2.0537	19.027	0	0	0
2019/03/19	R186	02/05/2019	8.50	Call	Bond Future	483.4300	0.4834	345.0400	0.3450	(28.627)	0	0	7,000
2019/03/19	R186	02/05/2019	9.00	Put	Bond Future	398.6300	0.3986	521.1200	0.5211	30.728	0	0	7,500
2019/03/19	R186	02/05/2019	9.00	Call	Bond Future	2,065.5000	2.0655	1,721.3000	1.7213	(16.664)	0	0	7,000
2019/03/19	R186	02/05/2019	10.02	Call	Bond Future	7,304.6800	7.3047	6,840.2400	6.8402	(6.358)	0	0	0
2019/03/19	R186	02/05/2019	8.80	Put	Bond Future	767.6500	0.7677	966.9600	0.9670	25.964	0	0	0
2019/03/19	R186	02/05/2019	8.80	Call	Bond Future	1,282.9900	1.2830	1,015.6100	1.0156	(20.840)	0	0	7,500
2019/03/19	R186	02/05/2019	9.05	Call	Bond Future	2,287.9600	2.2880	1,927.9400	1.9279	(15.735)	0	0	0
2019/03/19	R186	02/05/2019	9.05	Put	Bond Future	335.6800	0.3357	442.3500	0.4423	31.777	0	0	3,250
2019/03/19	R186	02/05/2019	8.90	Put	Bond Future	559.6600	0.5597	718.3000	0.7183	28.346	0	0	8,250
2019/03/19	R186	01/08/2019	10.08	Put	Bond Future	210.7500	0.2107	250.7400	0.2507	18.975	0	0	6,000
2019/03/19	R186	01/08/2019	9.54	Call	Bond Future	4,858.7200	4.8587	4,473.0700	4.4731	(7.937)	0	0	0
2019/03/19	R186	01/08/2019			Bond Future	8.7654	110.5758	8.8504	110.0956	0.969	0.0000	0.0000	10
2019/03/19	R186	01/08/2019	8.30	Put	Bond Future	3,424.5600	3.4246	3,773.9300	3.7739	10.202	0	0	0
2019/03/19	R186	01/08/2019	8.30	Call	Bond Future	745.7400	0.7457	614.9400	0.6149	(17.540)	0	0	6,000
2019/03/19	R186	01/08/2019	9.05	Put	Bond Future	1,214.7500	1.2147	1,390.3500	1.3903	14.456	0	0	0
2019/03/19	R186	01/08/2019	9.05	Call	Bond Future	2,812.1400	2.8121	2,507.5700	2.5076	(10.831)	0	0	6,000
2019/03/19	R186	01/08/2019	9.52	Call	Bond Future	4,768.5700	4.7686	4,385.4600	4.3855	(8.034)	0	0	0
2019/03/19	R186	01/08/2019	9.52	Put	Bond Future	598.8600	0.5989	695.9200	0.6959	16.207	0	0	0
2019/03/19	R186	01/08/2019	10.08	Call	Bond Future	7,342.0100	7.3420	6,901.8300	6.9018	(5.995)	0	0	0
2019/03/19	R186	01/08/2019	9.54	Put	Bond Future	581.3300	0.5813	675.8500	0.6758	16.259	0	0	0
2019/03/19	R186	01/08/2019	9.53	Call	Bond Future	4,813.6000	4.8136	4,429.2100	4.4292	(7.985)	0	0	0
2019/03/19	R186	01/08/2019	9.53	Put	Bond Future	590.0300	0.5900	685.8100	0.6858	16.233	0	0	0
2019/03/19	R186	07/11/2019	8.94	Call	Bond Future	2,796.9900	2.7970	2,524.3600	2.5244	(9.747)	0	0	0
2019/03/19	R186	07/11/2019			Bond Future	8.8107	112.8962	8.9010	112.4017	1.025	0.0000	0.0000	0
2019/03/19	R186	07/11/2019	8.94	Put	Bond Future	2,089.7300	2.0897	2,311.5900	2.3116	10.617	0	0	0
2019/03/19	R186	07/11/2019	8.95	Call	Bond Future	2,829.8000	2.8298	2,555.4200	2.5554	(9.696)	0	0	0
2019/03/19	R186	07/11/2019	8.96	Put	Bond Future	2,046.3300	2.0463	2,264.7000	2.2647	10.671	0	0	0
2019/03/19	R186	07/11/2019	8.95	Put	Bond Future	2,068.1100	2.0681	2,288.2200	2.2882	10.643	0	0	0
2019/03/19	R186	07/11/2019	8.96	Call	Bond Future	2,862.4300	2.8624	2,586.3100	2.5863	(9.646)	0	0	0
2019/03/19	R197	02/05/2019			Bond Future	300.5512	300.5512	300.3242	300.3242	(0.076)	0.0000	0.0000	2,350
2019/03/19	R197	01/08/2019			Bond Future	298.6980	298.6980	298.4542	298.4542	(0.082)	0.0000	0.0000	40
2019/03/19	R197	07/11/2019			Bond Future	305.0404	305.0404	304.7798	304.7798	(0.085)	0.0000	0.0000	0
2019/03/19	R202	02/05/2019			Bond Future	233.6863	233.6863	233.5612	233.5612	(0.054)	0.0000	0.0000	8,666
2019/03/19	R202	01/08/2019			Bond Future	234.1068	234.1068	233.9697	233.9697	(0.059)	0.0000	0.0000	0

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2019/03/19	R202	07/11/2019			Bond Future	239.0772	239.0772	238.9283	238.9283	(0.062)	0.0000	0.0000	0
2019/03/19	R207	02/05/2019	7.63	Call	Bond Future	822.8800	0.8229	751.0300	0.7510	(8.732)	0	0	0
2019/03/19	R207	02/05/2019			Bond Future	6.3942	102.7989	6.5014	102.7271	1.677	0.0000	0.0000	6,013
2019/03/19	R207	02/05/2019	7.61	Call	Bond Future	809.6500	0.8097	737.8000	0.7378	(8.874)	0	0	0
2019/03/19	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/19	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/19	R207	02/05/2019	7.62	Call	Bond Future	816.2700	0.8163	744.4200	0.7444	(8.802)	0	0	0
2019/03/19	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/19	R207	01/08/2019	7.34	Put	Bond Future	0.0300	0.0000	0.1000	0.0001	233.333	0	0	0
2019/03/19	R207	01/08/2019	7.33	Call	Bond Future	722.8100	0.7228	645.3600	0.6454	(10.715)	0	0	0
2019/03/19	R207	01/08/2019			Bond Future	5.6665	101.0828	5.8438	101.0052	3.129	0.0000	0.0000	50
2019/03/19	R207	01/08/2019	7.34	Call	Bond Future	727.1300	0.7271	649.6700	0.6497	(10.653)	0	0	0
2019/03/19	R207	01/08/2019	7.33	Put	Bond Future	0.0300	0.0000	0.1100	0.0001	266.667	0	0	0
2019/03/19	R207	01/08/2019	7.35	Call	Bond Future	731.4400	0.7314	653.9700	0.6540	(10.591)	0	0	0
2019/03/19	R207	01/08/2019	7.35	Put	Bond Future	0.0300	0.0000	0.0900	0.0001	200.000	0	0	0
2019/03/19	R207	07/11/2019	2.08	Put	Bond Future	59.9000	0.0599	129.7600	0.1298	116.628	0	0	0
2019/03/19	R207	07/11/2019			Bond Future	2.3268	103.2039	2.7882	103.1208	19.827	0.0000	0.0000	0
2019/03/19	R207	07/11/2019	2.07	Call	Bond Future	14.8600	0.0149	2.0600	0.0021	(86.137)	0	0	0
2019/03/19	R207	07/11/2019	2.07	Put	Bond Future	61.1700	0.0612	131.4500	0.1314	114.893	0	0	0
2019/03/19	R207	07/11/2019	2.08	Call	Bond Future	15.3900	0.0154	2.1700	0.0022	(85.900)	0	0	0
2019/03/19	R207	07/11/2019	2.06	Call	Bond Future	14.3500	0.0144	1.9600	0.0020	(86.341)	0	0	0
2019/03/19	R207	07/11/2019	2.06	Put	Bond Future	62.4700	0.0625	133.1600	0.1332	113.158	0	0	0
2019/03/19	R208	02/05/2019	8.03	Put	Bond Future	0.9600	0.0010	1.5100	0.0015	57.292	0	0	0
2019/03/19	R208	02/05/2019	8.02	Call	Bond Future	1,687.3400	1.6873	1,571.8500	1.5719	(6.845)	0	0	0
2019/03/19	R208	02/05/2019			Bond Future	7.0425	100.1616	7.1090	100.0455	0.946	0.0000	0.0000	14,423
2019/03/19	R208	02/05/2019	8.03	Call	Bond Future	1,704.3100	1.7043	1,588.7800	1.5888	(6.779)	0	0	0
2019/03/19	R208	02/05/2019	8.02	Put	Bond Future	1.0500	0.0011	1.6400	0.0016	56.190	0	0	0
2019/03/19	R208	02/05/2019	8.04	Call	Bond Future	1,721.2900	1.7213	1,605.7200	1.6057	(6.714)	0	0	0
2019/03/19	R208	02/05/2019	8.04	Put	Bond Future	0.8900	0.0009	1.4000	0.0014	57.303	0	0	0
2019/03/19	R208	01/08/2019	8.16	Call	Bond Future	1,848.8000	1.8488	1,732.2600	1.7323	(6.304)	0	0	0
2019/03/19	R208	01/08/2019	8.17	Put	Bond Future	20.6500	0.0206	26.4300	0.0264	27.990	0	0	0
2019/03/19	R208	01/08/2019			Bond Future	6.9528	102.0373	7.0328	101.9148	1.150	0.0000	0.0000	0
2019/03/19	R208	01/08/2019	8.16	Put	Bond Future	21.3500	0.0213	27.3000	0.0273	27.869	0	0	0
2019/03/19	R208	01/08/2019	8.17	Call	Bond Future	1,863.0500	1.8631	1,746.3400	1.7463	(6.264)	0	0	0
2019/03/19	R208	01/08/2019	8.15	Call	Bond Future	1,834.5700	1.8346	1,718.2100	1.7182	(6.343)	0	0	0
2019/03/19	R208	01/08/2019	8.15	Put	Bond Future	22.0700	0.0221	28.2000	0.0282	27.775	0	0	0
2019/03/19	R208	07/11/2019	6.83	Call	Bond Future	397.8800	0.3979	330.7600	0.3308	(16.869)	0	0	0
2019/03/19	R208	07/11/2019	6.82	Put	Bond Future	309.6100	0.3096	372.2100	0.3722	20.219	0	0	0
2019/03/19	R208	07/11/2019			Bond Future	6.7585	100.7720	6.8577	100.6431	1.469	0.0000	0.0000	0
2019/03/19	R208	07/11/2019	6.84	Call	Bond Future	405.8900	0.4059	338.0100	0.3380	(16.724)	0	0	0
2019/03/19	R208	07/11/2019	6.84	Put	Bond Future	299.9200	0.2999	360.9900	0.3610	20.362	0	0	0
2019/03/19	R208	07/11/2019	6.83	Put	Bond Future	304.8900	0.3049	366.7200	0.3667	20.279	0	0	0
2019/03/19	R208	07/11/2019	6.82	Call	Bond Future	389.6100	0.3896	323.2600	0.3233	(17.030)	0	0	0
2019/03/19	R209	02/05/2019	9.70	Put	Bond Future	983.3500	0.9833	1,332.1500	1.3322	35.471	0	0	0
2019/03/19	R209	02/05/2019			Bond Future	9.6094	72.8174	9.7294	72.0393	1.248	0.0000	0.0000	102,053

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
2019/03/19	R209	02/05/2019	9.69	Call	Bond Future	1,534.0900	1.5341	1,111.1700	1.1112	(27.568)	0	0	0
2019/03/19	R209	02/05/2019	9.69	Put	Bond Future	1,010.1900	1.0102	1,365.3700	1.3654	35.160	0	0	0
2019/03/19	R209	02/05/2019	10.50	Call	Bond Future	5,580.6500	5.5807	4,849.6600	4.8497	(13.099)	0	0	0
2019/03/19	R209	02/05/2019	10.71	Call	Bond Future	6,734.3300	6.7343	5,977.8400	5.9778	(11.233)	0	0	0
2019/03/19	R209	02/05/2019	9.70	Call	Bond Future	1,571.8900	1.5719	1,142.5900	1.1426	(27.311)	0	0	0
2019/03/19	R209	02/05/2019	10.50	Put	Bond Future	86.3000	0.0863	133.4100	0.1334	54.589	0	0	11,560
2019/03/19	R209	02/05/2019	10.71	Put	Bond Future	34.8300	0.0348	56.4400	0.0564	62.044	0	0	760
2019/03/19	R209	02/05/2019	9.95	Put	Bond Future	487.0900	0.4871	694.3100	0.6943	42.542	0	0	0
2019/03/19	R209	02/05/2019	9.95	Call	Bond Future	2,664.3400	2.6643	2,093.4600	2.0935	(21.427)	0	0	760
2019/03/19	R209	02/05/2019	9.68	Call	Bond Future	1,496.6500	1.4966	1,080.1500	1.0802	(27.829)	0	0	0
2019/03/19	R209	02/05/2019	9.68	Put	Bond Future	1,037.4800	1.0375	1,399.0800	1.3991	34.854	0	0	0
2019/03/19	R209	02/05/2019	9.35	Put	Bond Future	2,272.6400	2.2726	2,845.5800	2.8456	25.210	0	0	0
2019/03/19	R209	02/05/2019	9.35	Call	Bond Future	546.9400	0.5469	341.7800	0.3418	(37.511)	0	0	760
2019/03/19	R209	01/08/2019	10.15	Put	Bond Future	1,211.7100	1.2117	1,455.6700	1.4557	20.134	0	0	0
2019/03/19	R209	01/08/2019	9.30	Call	Bond Future	1,275.1200	1.2751	1,009.5800	1.0096	(20.825)	0	0	7,560
2019/03/19	R209	01/08/2019	10.17	Call	Bond Future	4,345.5300	4.3455	3,788.4100	3.7884	(12.821)	0	0	0
2019/03/19	R209	01/08/2019			Bond Future	9.6642	74.1811	9.7882	73.3854	1.283	0.0000	0.0000	0
2019/03/19	R209	01/08/2019	10.15	Call	Bond Future	4,256.7800	4.2568	3,705.0000	3.7050	(12.962)	0	0	0
2019/03/19	R209	01/08/2019	10.17	Put	Bond Future	1,179.1700	1.1792	1,417.7900	1.4178	20.236	0	0	0
2019/03/19	R209	01/08/2019	9.30	Put	Bond Future	3,688.3400	3.6883	4,218.5400	4.2185	14.375	0	0	0
2019/03/19	R209	01/08/2019	9.80	Put	Bond Future	1,942.5300	1.9425	2,293.7300	2.2937	18.080	0	0	0
2019/03/19	R209	01/08/2019	10.16	Put	Bond Future	1,195.4100	1.1954	1,436.6900	1.4367	20.184	0	0	0
2019/03/19	R209	01/08/2019	10.46	Call	Bond Future	5,686.8700	5.6869	5,062.6400	5.0626	(10.977)	0	0	0
2019/03/19	R209	01/08/2019	10.46	Put	Bond Future	796.5800	0.7966	968.0900	0.9681	21.531	0	0	7,560
2019/03/19	R209	01/08/2019	9.80	Call	Bond Future	2,813.2000	2.8132	2,368.6600	2.3687	(15.802)	0	0	7,560
2019/03/19	R209	01/08/2019	10.16	Call	Bond Future	4,301.1600	4.3012	3,746.7000	3.7467	(12.891)	0	0	0
2019/03/19	R209	07/11/2019	9.82	Call	Bond Future	3,359.3700	3.3594	2,917.6200	2.9176	(13.150)	0	0	0
2019/03/19	R209	07/11/2019			Bond Future	9.7165	72.5837	9.8450	71.7685	1.322	0.0000	0.0000	0
2019/03/19	R209	07/11/2019	9.80	Call	Bond Future	3,289.0700	3.2891	2,852.7800	2.8528	(13.265)	0	0	0
2019/03/19	R209	07/11/2019	9.80	Put	Bond Future	2,757.7700	2.7578	3,136.6800	3.1367	13.740	0	0	0
2019/03/19	R209	07/11/2019	9.82	Put	Bond Future	2,701.6100	2.7016	3,075.0600	3.0751	13.823	0	0	0
2019/03/19	R209	07/11/2019	9.81	Call	Bond Future	3,324.2600	3.3243	2,885.2300	2.8852	(13.207)	0	0	0
2019/03/19	R209	07/11/2019	9.81	Put	Bond Future	2,729.6900	2.7297	3,105.8600	3.1059	13.781	0	0	0
2019/03/19	R210	02/05/2019			Bond Future	185.2351	185.2351	185.1357	185.1357	(0.054)	0.0000	0.0000	1,628
2019/03/19	R210	01/08/2019			Bond Future	188.7495	188.7495	188.6404	188.6404	(0.058)	0.0000	0.0000	0
2019/03/19	R210	07/11/2019			Bond Future	190.1186	190.1186	190.0001	190.0001	(0.062)	0.0000	0.0000	0
2019/03/19	R212	02/05/2019			Bond Future	157.1063	157.1063	156.9766	156.9766	(0.083)	0.0000	0.0000	7,946
2019/03/19	R212	01/08/2019			Bond Future	157.8670	157.8670	157.7282	157.7282	(0.088)	0.0000	0.0000	0
2019/03/19	R212	07/11/2019			Bond Future	161.2190	161.2190	161.0711	161.0711	(0.092)	0.0000	0.0000	0
2019/03/19	R213	02/05/2019	9.49	Call	Bond Future	1,563.3700	1.5634	1,235.7500	1.2358	(20.956)	0	0	0
2019/03/19	R213	02/05/2019	9.48	Put	Bond Future	880.6600	0.8807	1,114.6900	1.1147	26.574	0	0	0
2019/03/19	R213	02/05/2019			Bond Future	9.3760	84.5169	9.4657	83.9598	0.957	0.0000	0.0000	29,065
2019/03/19	R213	02/05/2019	9.50	Call	Bond Future	1,601.2100	1.6012	1,269.0500	1.2691	(20.744)	0	0	0
2019/03/19	R213	02/05/2019	9.50	Put	Bond Future	832.7100	0.8327	1,057.6200	1.0576	27.009	0	0	0
2019/03/19	R213	02/05/2019	9.49	Put	Bond Future	856.4900	0.8565	1,085.9400	1.0859	26.790	0	0	0

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2019/03/19	R213	02/05/2019	9.48	Call	Bond Future	1,525.8500	1.5259	1,202.8100	1.2028	(21.171)	0	0	0
2019/03/19	R213	01/08/2019	9.99	Put	Bond Future	950.2800	0.9503	1,103.9900	1.1040	16.175	0	0	0
2019/03/19	R213	01/08/2019	9.98	Call	Bond Future	4,230.7800	4.2308	3,815.2300	3.8152	(9.822)	0	0	0
2019/03/19	R213	01/08/2019			Bond Future	9.4335	86.0997	9.5270	85.5285	0.991	0.0000	0.0000	0
2019/03/19	R213	01/08/2019	9.99	Call	Bond Future	4,274.9000	4.2749	3,857.4700	3.8575	(9.765)	0	0	0
2019/03/19	R213	01/08/2019	9.98	Put	Bond Future	964.3100	0.9643	1,119.9000	1.1199	16.135	0	0	0
2019/03/19	R213	01/08/2019	10.00	Call	Bond Future	4,319.1500	4.3192	3,899.8600	3.8999	(9.708)	0	0	0
2019/03/19	R213	01/08/2019	10.00	Put	Bond Future	936.4400	0.9364	1,088.2900	1.0883	16.216	0	0	0
2019/03/19	R213	07/11/2019	9.59	Put	Bond Future	2,519.7000	2.5197	2,787.1000	2.7871	10.612	0	0	0
2019/03/19	R213	07/11/2019	9.58	Call	Bond Future	3,080.4100	3.0804	2,763.4700	2.7635	(10.289)	0	0	0
2019/03/19	R213	07/11/2019			Bond Future	9.4911	84.3518	9.5886	83.7655	1.028	0.0000	0.0000	0
2019/03/19	R213	07/11/2019	9.59	Call	Bond Future	3,114.4600	3.1145	2,795.5400	2.7955	(10.240)	0	0	0
2019/03/19	R213	07/11/2019	9.58	Put	Bond Future	2,545.5100	2.5455	2,814.8900	2.8149	10.583	0	0	0
2019/03/19	R213	07/11/2019	9.60	Call	Bond Future	3,148.6800	3.1487	2,827.7700	2.8278	(10.192)	0	0	0
2019/03/19	R213	07/11/2019	9.60	Put	Bond Future	2,494.1300	2.4941	2,759.5400	2.7595	10.641	0	0	0
2019/03/19	R214	02/05/2019	9.87	Call	Bond Future	1,589.6600	1.5897	1,152.8200	1.1528	(27.480)	0	0	0
2019/03/19	R214	02/05/2019	9.85	Call	Bond Future	1,512.8400	1.5128	1,089.2700	1.0893	(27.998)	0	0	0
2019/03/19	R214	02/05/2019			Bond Future	9.7944	71.7247	9.9143	70.9159	1.225	0.0000	0.0000	21,122
2019/03/19	R214	02/05/2019	9.85	Put	Bond Future	1,135.9000	1.1359	1,521.1000	1.5211	33.911	0	0	0
2019/03/19	R214	02/05/2019	9.87	Put	Bond Future	1,077.9900	1.0780	1,449.9200	1.4499	34.502	0	0	0
2019/03/19	R214	02/05/2019	9.86	Call	Bond Future	1,551.0600	1.5511	1,120.8400	1.1208	(27.737)	0	0	0
2019/03/19	R214	02/05/2019	9.86	Put	Bond Future	1,106.7000	1.1067	1,485.2500	1.4853	34.205	0	0	0
2019/03/19	R214	01/08/2019	10.34	Put	Bond Future	1,261.0400	1.2610	1,513.3000	1.5133	20.004	0	0	0
2019/03/19	R214	01/08/2019			Bond Future	9.8495	73.0679	9.9734	72.2409	1.258	0.0000	0.0000	0
2019/03/19	R214	01/08/2019	10.33	Call	Bond Future	4,400.4000	4.4004	3,828.4900	3.8285	(12.997)	0	0	0
2019/03/19	R214	01/08/2019	10.33	Put	Bond Future	1,278.2300	1.2782	1,533.2700	1.5333	19.953	0	0	0
2019/03/19	R214	01/08/2019	10.34	Call	Bond Future	4,445.8100	4.4458	3,871.1200	3.8711	(12.927)	0	0	0
2019/03/19	R214	01/08/2019	10.32	Call	Bond Future	4,354.9700	4.3550	3,785.8500	3.7858	(13.068)	0	0	0
2019/03/19	R214	01/08/2019	10.32	Put	Bond Future	1,295.4900	1.2955	1,553.3200	1.5533	19.902	0	0	0
2019/03/19	R214	07/11/2019	10.02	Put	Bond Future	2,886.0600	2.8861	3,269.3200	3.2693	13.280	0	0	0
2019/03/19	R214	07/11/2019			Bond Future	9.9051	71.3004	10.0333	70.4535	1.294	0.0000	0.0000	0
2019/03/19	R214	07/11/2019	10.01	Call	Bond Future	3,608.8500	3.6088	3,147.8800	3.1479	(12.773)	0	0	0
2019/03/19	R214	07/11/2019	10.01	Put	Bond Future	2,914.4300	2.9144	3,300.4300	3.3004	13.244	0	0	0
2019/03/19	R214	07/11/2019	10.02	Call	Bond Future	3,646.1000	3.6461	3,182.3900	3.1824	(12.718)	0	0	0
2019/03/19	R214	07/11/2019	10.00	Call	Bond Future	3,571.7700	3.5718	3,113.5300	3.1135	(12.829)	0	0	0
2019/03/19	R214	07/11/2019	10.00	Put	Bond Future	2,943.0600	2.9431	3,331.7900	3.3318	13.208	0	0	0
2019/03/19	R248	02/05/2019	9.90	Put	Bond Future	1,224.9600	1.2250	1,654.5200	1.6545	35.067	0	0	0
2019/03/19	R248	02/05/2019			Bond Future	9.7942	91.6087	9.9092	90.6151	1.173	0.0000	0.0000	102,252
2019/03/19	R248	02/05/2019	9.90	Call	Bond Future	2,140.0600	2.1401	1,575.9400	1.5759	(26.360)	0	0	0
2019/03/19	R248	02/05/2019	9.91	Call	Bond Future	2,192.1400	2.1921	1,619.8500	1.6199	(26.106)	0	0	0
2019/03/19	R248	02/05/2019	9.89	Put	Bond Future	1,259.4400	1.2594	1,697.2200	1.6972	34.760	0	0	0
2019/03/19	R248	02/05/2019	9.91	Put	Bond Future	1,191.3600	1.1914	1,612.7500	1.6128	35.371	0	0	0
2019/03/19	R248	02/05/2019	9.89	Call	Bond Future	2,088.7100	2.0887	1,532.8100	1.5328	(26.615)	0	0	0
2019/03/19	R248	01/08/2019	10.35	Call	Bond Future	5,670.9900	5.6710	4,956.8200	4.9568	(12.593)	0	0	0
2019/03/19	R248	01/08/2019	10.34	Put	Bond Future	1,541.8200	1.5418	1,847.2200	1.8472	19.808	0	0	0
2019/03/19	R248	01/08/2019			Bond Future	9.8491	93.3243	9.9679	92.3082	1.206	0.0000	0.0000	100

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
2019/03/19	R248	01/08/2019	10.36	Call	Bond Future	5,729.4700	5.7295	5,011.9200	5.0119	(12.524)	0	0	0
2019/03/19	R248	01/08/2019	10.36	Put	Bond Future	1,499.6800	1.4997	1,798.2800	1.7983	19.911	0	0	0
2019/03/19	R248	01/08/2019	10.35	Put	Bond Future	1,520.6100	1.5206	1,822.5900	1.8226	19.859	0	0	0
2019/03/19	R248	01/08/2019	10.34	Call	Bond Future	5,612.6700	5.6127	4,901.9200	4.9019	(12.663)	0	0	0
2019/03/19	R248	07/11/2019	10.02	Call	Bond Future	4,573.0900	4.5731	4,001.9500	4.0019	(12.489)	0	0	0
2019/03/19	R248	07/11/2019	10.01	Put	Bond Future	3,630.7200	3.6307	4,103.9800	4.1040	13.035	0	0	0
2019/03/19	R248	07/11/2019			Bond Future	9.9044	90.8395	10.0275	89.7985	1.242	0.0000	0.0000	0
2019/03/19	R248	07/11/2019	10.03	Call	Bond Future	4,621.0100	4.6210	4,046.4600	4.0465	(12.433)	0	0	0
2019/03/19	R248	07/11/2019	10.03	Put	Bond Future	3,558.6900	3.5587	4,025.1100	4.0251	13.107	0	0	0
2019/03/19	R248	07/11/2019	10.02	Put	Bond Future	3,594.5400	3.5945	4,064.3700	4.0644	13.071	0	0	0
2019/03/19	R248	07/11/2019	10.01	Call	Bond Future	4,525.3500	4.5254	3,957.6400	3.9576	(12.545)	0	0	0

Total

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