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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/03/2019 TO 28/03/2019

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
2019/03/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	2025	02/05/2019			Bond Future	133.6408	133.6408	133.4603	133.4603	(0.135)	0.0000	0.0000	691
2019/03/28	2025	01/08/2019			Bond Future	134.6959	134.6959	134.5120	134.5120	(0.137)	0.0000	0.0000	0
2019/03/28	2025	07/11/2019			Bond Future	137.5366	137.5366	137.3484	137.3484	(0.137)	0.0000	0.0000	0
2019/03/28	2029	02/05/2019			Bond Future	99.9449	99.9449	99.9723	99.9723	0.027	0.0000	0.0000	3,020
2019/03/28	2029	01/08/2019			Bond Future	101.8236	101.8236	101.8516	101.8516	0.027	0.0000	0.0000	0
2019/03/28	2029	07/11/2019			Bond Future	102.8634	102.8634	102.8918	102.8918	0.028	0.0000	0.0000	0
2019/03/28	2030	02/05/2019	9.41	Call	Bond Future	1,411.2200	1.4112	1,479.4400	1.4794	4.834	0	0	0
2019/03/28	2030	02/05/2019	8.90	Put	Bond Future	2,772.9300	2.7729	2,652.5500	2.6525	(4.341)	0	0	0
2019/03/28	2030	02/05/2019			Bond Future	9.3024	93.3738	9.2813	93.5067	(0.226)	0.0000	0.0000	46,053
2019/03/28	2030	02/05/2019	9.39	Call	Bond Future	1,335.0600	1.3351	1,400.6800	1.4007	4.915	0	0	0
2019/03/28	2030	02/05/2019	9.39	Put	Bond Future	784.6500	0.7847	717.3600	0.7174	(8.576)	0	0	0
2019/03/28	2030	02/05/2019	10.20	Call	Bond Future	5,466.7200	5.4667	5,593.3800	5.5934	2.317	0	0	0
2019/03/28	2030	02/05/2019	10.20	Put	Bond Future	34.4600	0.0345	28.2100	0.0282	(18.137)	0	0	3,000
2019/03/28	2030	02/05/2019	9.41	Put	Bond Future	735.8400	0.7358	671.1500	0.6711	(8.791)	0	0	0
2019/03/28	2030	02/05/2019	8.90	Call	Bond Future	188.3200	0.1883	200.8500	0.2009	6.654	0	0	3,000
2019/03/28	2030	02/05/2019	9.40	Call	Bond Future	1,372.8700	1.3729	1,439.7900	1.4398	4.874	0	0	3,000
2019/03/28	2030	02/05/2019	9.40	Put	Bond Future	759.9500	0.7600	693.9600	0.6940	(8.683)	0	0	0
2019/03/28	2030	01/08/2019	9.68	Call	Bond Future	3,045.3600	3.0454	3,128.1900	3.1282	2.720	0	0	0
2019/03/28	2030	01/08/2019	9.15	Put	Bond Future	2,641.8000	2.6418	2,553.4800	2.5535	(3.343)	0	0	0
2019/03/28	2030	01/08/2019	8.67	Put	Bond Future	4,838.2900	4.8383	4,721.2000	4.7212	(2.420)	0	0	0
2019/03/28	2030	01/08/2019	9.91	Put	Bond Future	788.7000	0.7887	749.0800	0.7491	(5.023)	0	0	0
2019/03/28	2030	01/08/2019			Bond Future	9.3706	91.1013	9.3487	91.2366	(0.233)	0.0000	0.0000	0
2019/03/28	2030	01/08/2019	8.35	Put	Bond Future	6,745.7600	6.7458	6,617.9800	6.6180	(1.894)	0	0	0
2019/03/28	2030	01/08/2019	8.35	Call	Bond Future	132.7900	0.1328	140.3200	0.1403	5.671	0	0	2,025
2019/03/28	2030	01/08/2019	9.22	Put	Bond Future	2,393.2600	2.3933	2,309.7800	2.3098	(3.488)	0	0	0
2019/03/28	2030	01/08/2019	9.22	Call	Bond Future	1,455.8600	1.4559	1,507.6900	1.5077	3.560	0	0	5,400
2019/03/28	2030	01/08/2019	9.69	Call	Bond Future	3,085.8900	3.0859	3,169.3300	3.1693	2.704	0	0	0
2019/03/28	2030	01/08/2019	9.69	Put	Bond Future	1,138.8500	1.1389	1,086.9800	1.0870	(4.555)	0	0	5,400
2019/03/28	2030	01/08/2019	9.68	Put	Bond Future	1,158.4200	1.1584	1,105.9400	1.1059	(4.530)	0	0	4,800
2019/03/28	2030	01/08/2019	9.15	Call	Bond Future	1,264.2000	1.2642	1,311.1900	1.3112	3.717	0	0	2,025
2019/03/28	2030	01/08/2019	9.92	Call	Bond Future	4,090.1100	4.0901	4,186.3100	4.1863	2.352	0	0	0
2019/03/28	2030	01/08/2019	9.90	Put	Bond Future	801.8800	0.8019	761.7600	0.7618	(5.003)	0	0	0
2019/03/28	2030	01/08/2019	8.67	Call	Bond Future	365.4400	0.3654	383.6600	0.3837	4.986	0	0	5,400
2019/03/28	2030	01/08/2019	9.91	Call	Bond Future	4,044.3900	4.0444	4,140.0800	4.1401	2.366	0	0	0
2019/03/28	2030	01/08/2019	9.27	Put	Bond Future	2,225.5800	2.2256	2,145.5700	2.1456	(3.595)	0	0	0
2019/03/28	2030	01/08/2019	9.27	Call	Bond Future	1,600.9100	1.6009	1,656.2100	1.6562	3.454	0	0	4,800
2019/03/28	2030	01/08/2019	8.77	Put	Bond Future	4,304.7500	4.3048	4,192.5300	4.1925	(2.607)	0	0	0
2019/03/28	2030	01/08/2019	8.77	Call	Bond Future	487.9500	0.4880	511.0400	0.5110	4.732	0	0	4,800
2019/03/28	2030	01/08/2019	9.92	Put	Bond Future	775.5500	0.7756	736.4400	0.7364	(5.043)	0	0	0
2019/03/28	2030	01/08/2019	9.90	Call	Bond Future	3,998.6400	3.9986	4,093.8300	4.0938	2.381	0	0	0
2019/03/28	2030	07/11/2019	9.49	Put	Bond Future	2,546.0900	2.5461	2,476.6100	2.4766	(2.729)	0	0	0
2019/03/28	2030	07/11/2019			Bond Future	9.4281	93.0000	9.4054	93.1380	(0.241)	0.0000	0.0000	0

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2019/03/28	2030	07/11/2019	9.48	Call	Bond Future	2,886.7100	2.8867	2,954.7500	2.9548	2.357	0	0	0
2019/03/28	2030	07/11/2019	9.48	Put	Bond Future	2,572.7600	2.5728	2,502.8000	2.5028	(2.719)	0	0	0
2019/03/28	2030	07/11/2019	9.49	Call	Bond Future	2,920.4200	2.9204	2,988.9400	2.9889	2.346	0	0	0
2019/03/28	2030	07/11/2019	9.47	Call	Bond Future	2,853.4900	2.8535	2,921.0400	2.9210	2.367	0	0	0
2019/03/28	2030	07/11/2019	9.47	Put	Bond Future	2,599.9600	2.6000	2,529.5100	2.5295	(2.710)	0	0	0
2019/03/28	2032	02/05/2019	9.62	Put	Bond Future	871.4400	0.8714	798.1700	0.7982	(8.408)	0	0	0
2019/03/28	2032	02/05/2019	9.61	Call	Bond Future	1,436.0800	1.4361	1,505.4100	1.5054	4.828	0	0	0
2019/03/28	2032	02/05/2019			Bond Future	9.5312	91.4208	9.5102	91.5648	(0.220)	0.0000	0.0000	42,042
2019/03/28	2032	02/05/2019	9.62	Call	Bond Future	1,476.6200	1.4766	1,547.3300	1.5473	4.789	0	0	0
2019/03/28	2032	02/05/2019	9.61	Put	Bond Future	898.7900	0.8988	824.1400	0.8241	(8.306)	0	0	0
2019/03/28	2032	02/05/2019	9.63	Call	Bond Future	1,517.6200	1.5176	1,589.7100	1.5897	4.750	0	0	0
2019/03/28	2032	02/05/2019	9.63	Put	Bond Future	844.6300	0.8446	772.7400	0.7727	(8.511)	0	0	0
2019/03/28	2032	01/08/2019	10.10	Call	Bond Future	4,249.8800	4.2499	4,350.9000	4.3509	2.377	0	0	0
2019/03/28	2032	01/08/2019	10.11	Put	Bond Future	931.4300	0.9314	886.3600	0.8864	(4.839)	0	0	0
2019/03/28	2032	01/08/2019			Bond Future	9.5970	93.1169	9.5753	93.2636	(0.226)	0.0000	0.0000	0
2019/03/28	2032	01/08/2019	10.10	Put	Bond Future	946.4000	0.9464	900.7800	0.9008	(4.820)	0	0	0
2019/03/28	2032	01/08/2019	10.11	Call	Bond Future	4,298.8600	4.2989	4,400.4300	4.4004	2.363	0	0	0
2019/03/28	2032	01/08/2019	10.09	Call	Bond Future	4,201.2400	4.2012	4,301.7000	4.3017	2.391	0	0	0
2019/03/28	2032	01/08/2019	10.09	Put	Bond Future	961.7800	0.9618	915.6000	0.9156	(4.802)	0	0	0
2019/03/28	2032	07/11/2019	9.71	Call	Bond Future	3,203.4500	3.2035	3,277.1200	3.2771	2.300	0	0	0
2019/03/28	2032	07/11/2019	9.70	Put	Bond Future	2,902.9300	2.9029	2,826.6000	2.8266	(2.629)	0	0	0
2019/03/28	2032	07/11/2019			Bond Future	9.6599	90.8945	9.6374	91.0440	(0.233)	0.0000	0.0000	0
2019/03/28	2032	07/11/2019	9.72	Call	Bond Future	3,239.1200	3.2391	3,313.3000	3.3133	2.290	0	0	0
2019/03/28	2032	07/11/2019	9.72	Put	Bond Future	2,842.1500	2.8421	2,766.8500	2.7669	(2.649)	0	0	0
2019/03/28	2032	07/11/2019	9.71	Put	Bond Future	2,872.4100	2.8724	2,796.6000	2.7966	(2.639)	0	0	0
2019/03/28	2032	07/11/2019	9.70	Call	Bond Future	3,167.9800	3.1680	3,241.1300	3.2411	2.309	0	0	0
2019/03/28	2033	02/05/2019			Bond Future	102.0976	102.0976	102.1255	102.1255	0.027	0.0000	0.0000	6,090
2019/03/28	2033	01/08/2019			Bond Future	104.0167	104.0167	104.0453	104.0453	0.027	0.0000	0.0000	0
2019/03/28	2033	07/11/2019			Bond Future	105.0265	105.0265	105.0555	105.0555	0.028	0.0000	0.0000	0
2019/03/28	2037	02/05/2019	9.81	Put	Bond Future	1,282.2100	1.2822	1,223.6700	1.2237	(4.566)	0	0	0
2019/03/28	2037	02/05/2019			Bond Future	9.8078	91.3350	9.7969	91.4183	(0.111)	0.0000	0.0000	52,038
2019/03/28	2037	02/05/2019	9.80	Call	Bond Future	1,259.4600	1.2595	1,283.5000	1.2835	1.909	0	0	0
2019/03/28	2037	02/05/2019	9.80	Put	Bond Future	1,319.1900	1.3192	1,259.8800	1.2599	(4.496)	0	0	0
2019/03/28	2037	02/05/2019	9.81	Call	Bond Future	1,298.8500	1.2988	1,323.6600	1.3237	1.910	0	0	0
2019/03/28	2037	02/05/2019	9.79	Call	Bond Future	1,220.8600	1.2209	1,244.1300	1.2441	1.906	0	0	0
2019/03/28	2037	02/05/2019	9.79	Put	Bond Future	1,357.0600	1.3571	1,296.9800	1.2970	(4.427)	0	0	0
2019/03/28	2037	01/08/2019	10.31	Call	Bond Future	4,390.3000	4.3903	4,441.8200	4.4418	1.173	0	0	0
2019/03/28	2037	01/08/2019			Bond Future	9.8775	88.7742	9.8662	88.8591	(0.114)	0.0000	0.0000	0
2019/03/28	2037	01/08/2019	10.29	Call	Bond Future	4,286.1000	4.2861	4,336.9100	4.3369	1.185	0	0	0
2019/03/28	2037	01/08/2019	10.29	Put	Bond Future	1,261.4400	1.2614	1,227.4200	1.2274	(2.697)	0	0	0
2019/03/28	2037	01/08/2019	10.31	Put	Bond Future	1,223.0400	1.2230	1,189.7300	1.1897	(2.724)	0	0	0
2019/03/28	2037	01/08/2019	10.30	Call	Bond Future	4,338.1000	4.3381	4,389.2700	4.3893	1.180	0	0	0
2019/03/28	2037	01/08/2019	10.30	Put	Bond Future	1,242.1000	1.2421	1,208.4400	1.2084	(2.710)	0	0	0
2019/03/28	2037	07/11/2019	9.97	Call	Bond Future	3,573.7000	3.5737	3,611.9400	3.6119	1.070	0	0	0
2019/03/28	2037	07/11/2019			Bond Future	9.9389	90.6246	9.9273	90.7110	(0.117)	0.0000	0.0000	0

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2019/03/28	2037	07/11/2019	9.95	Call	Bond Future	3,495.3700	3.4954	3,533.0300	3.5330	1.077	0	0	0
2019/03/28	2037	07/11/2019	9.95	Put	Bond Future	3,412.8300	3.4128	3,364.1100	3.3641	(1.428)	0	0	0
2019/03/28	2037	07/11/2019	9.97	Put	Bond Future	3,342.8700	3.3429	3,294.7300	3.2947	(1.440)	0	0	0
2019/03/28	2037	07/11/2019	9.96	Call	Bond Future	3,534.2900	3.5343	3,572.2400	3.5722	1.074	0	0	0
2019/03/28	2037	07/11/2019	9.96	Put	Bond Future	3,377.5600	3.3776	3,329.1300	3.3291	(1.434)	0	0	0
2019/03/28	2038	02/05/2019			Bond Future	121.5190	121.5190	121.0143	121.0143	(0.415)	0.0000	0.0000	11,059
2019/03/28	2038	01/08/2019			Bond Future	122.1640	122.1640	121.6500	121.6500	(0.421)	0.0000	0.0000	0
2019/03/28	2038	07/11/2019			Bond Future	124.7404	124.7404	124.2154	124.2154	(0.421)	0.0000	0.0000	0
2019/03/28	2040	02/05/2019	9.89	Call	Bond Future	1,317.3700	1.3174	1,343.6500	1.3437	1.995	0	0	0
2019/03/28	2040	02/05/2019	9.88	Put	Bond Future	1,422.0000	1.4220	1,357.9900	1.3580	(4.501)	0	0	0
2019/03/28	2040	02/05/2019	9.60	Call	Bond Future	414.4000	0.4144	421.3000	0.4213	1.665	0	0	1,150
2019/03/28	2040	02/05/2019			Bond Future	9.8978	94.5126	9.8869	94.6021	(0.110)	0.0000	0.0000	23,819
2019/03/28	2040	02/05/2019	9.90	Call	Bond Future	1,359.4300	1.3594	1,386.5600	1.3866	1.996	0	0	0
2019/03/28	2040	02/05/2019	9.90	Put	Bond Future	1,341.4900	1.3415	1,279.1800	1.2792	(4.645)	0	0	0
2019/03/28	2040	02/05/2019	10.20	Put	Bond Future	502.9100	0.5029	467.0200	0.4670	(7.136)	0	0	0
2019/03/28	2040	02/05/2019	10.20	Call	Bond Future	2,926.1100	2.9261	2,979.6600	2.9797	1.830	0	0	1,150
2019/03/28	2040	02/05/2019	9.60	Put	Bond Future	2,906.5700	2.9066	2,824.0300	2.8240	(2.840)	0	0	0
2019/03/28	2040	02/05/2019	9.89	Put	Bond Future	1,381.3800	1.3814	1,318.2200	1.3182	(4.572)	0	0	0
2019/03/28	2040	02/05/2019	9.88	Call	Bond Future	1,275.9200	1.2759	1,301.3500	1.3013	1.993	0	0	0
2019/03/28	2040	01/08/2019	10.36	Call	Bond Future	4,516.6800	4.5167	4,570.0900	4.5701	1.183	0	0	0
2019/03/28	2040	01/08/2019	10.37	Put	Bond Future	1,408.4000	1.4084	1,371.2000	1.3712	(2.641)	0	0	0
2019/03/28	2040	01/08/2019			Bond Future	9.9675	91.7606	9.9562	91.8516	(0.113)	0.0000	0.0000	0
2019/03/28	2040	01/08/2019	10.36	Put	Bond Future	1,430.0600	1.4301	1,392.4800	1.3925	(2.628)	0	0	0
2019/03/28	2040	01/08/2019	10.37	Call	Bond Future	4,571.4700	4.5715	4,625.2600	4.6253	1.177	0	0	0
2019/03/28	2040	01/08/2019	10.38	Call	Bond Future	4,626.6500	4.6267	4,680.8200	4.6808	1.171	0	0	0
2019/03/28	2040	01/08/2019	10.38	Put	Bond Future	1,387.2500	1.3872	1,350.4300	1.3504	(2.654)	0	0	0
2019/03/28	2040	07/11/2019	10.03	Call	Bond Future	3,737.0700	3.7371	3,777.1700	3.7772	1.073	0	0	0
2019/03/28	2040	07/11/2019	10.04	Put	Bond Future	3,692.8000	3.6928	3,640.5100	3.6405	(1.416)	0	0	0
2019/03/28	2040	07/11/2019			Bond Future	10.0292	93.6732	10.0176	93.7659	(0.116)	0.0000	0.0000	0
2019/03/28	2040	07/11/2019	10.03	Put	Bond Future	3,730.9200	3.7309	3,678.3100	3.6783	(1.410)	0	0	0
2019/03/28	2040	07/11/2019	10.04	Call	Bond Future	3,778.7500	3.7788	3,819.1700	3.8192	1.070	0	0	0
2019/03/28	2040	07/11/2019	10.05	Call	Bond Future	3,820.6500	3.8206	3,861.3800	3.8614	1.066	0	0	0
2019/03/28	2040	07/11/2019	10.05	Put	Bond Future	3,655.0200	3.6550	3,603.0400	3.6030	(1.422)	0	0	0
2019/03/28	2044	02/05/2019	9.90	Call	Bond Future	1,476.8100	1.4768	1,506.5300	1.5065	2.012	0	0	0
2019/03/28	2044	02/05/2019			Bond Future	9.8762	91.9418	9.8653	92.0330	(0.110)	0.0000	0.0000	38,276
2019/03/28	2044	02/05/2019	9.90	Put	Bond Future	1,277.3100	1.2773	1,215.7900	1.2158	(4.816)	0	0	0
2019/03/28	2044	02/05/2019	9.91	Call	Bond Future	1,522.2500	1.5222	1,552.8700	1.5529	2.011	0	0	0
2019/03/28	2044	02/05/2019	9.92	Put	Bond Future	1,201.9100	1.2019	1,142.2000	1.1422	(4.968)	0	0	0
2019/03/28	2044	02/05/2019	9.91	Put	Bond Future	1,239.1800	1.2392	1,178.5600	1.1786	(4.892)	0	0	0
2019/03/28	2044	02/05/2019	9.92	Call	Bond Future	1,568.4100	1.5684	1,599.9400	1.5999	2.010	0	0	0
2019/03/28	2044	01/08/2019	9.86	Put	Bond Future	2,978.5800	2.9786	2,919.6400	2.9196	(1.979)	0	0	0
2019/03/28	2044	01/08/2019	10.53	Call	Bond Future	5,728.5500	5.7286	5,790.4400	5.7904	1.080	0	0	0
2019/03/28	2044	01/08/2019	10.40	Put	Bond Future	1,302.6900	1.3027	1,267.1300	1.2671	(2.730)	0	0	0
2019/03/28	2044	01/08/2019			Bond Future	9.9417	89.2672	9.9305	89.3600	(0.113)	0.0000	0.0000	0
2019/03/28	2044	01/08/2019	10.39	Call	Bond Future	4,913.5000	4.9135	4,970.3900	4.9704	1.158	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
2019/03/28	2044	01/08/2019	10.39	Put	Bond Future	1,322.9900		1.3230	1,287.0400	1.2870	(2.717)	0	0	0
2019/03/28	2044	01/08/2019	9.86	Call	Bond Future	2,297.2700		2.2973	2,331.1700	2.3312	1.476	0	0	100
2019/03/28	2044	01/08/2019	10.53	Put	Bond Future	1,066.7200		1.0667	1,035.7700	1.0358	(2.901)	0	0	100
2019/03/28	2044	01/08/2019	10.40	Call	Bond Future	4,970.4800		4.9705	5,027.7600	5.0278	1.152	0	0	0
2019/03/28	2044	01/08/2019	9.36	Put	Bond Future	5,755.6800		5.7557	5,676.0300	5.6760	(1.384)	0	0	0
2019/03/28	2044	01/08/2019	9.36	Call	Bond Future	706.3700		0.7064	719.5600	0.7196	1.867	0	0	100
2019/03/28	2044	01/08/2019	10.38	Call	Bond Future	4,856.5000		4.8565	4,913.0300	4.9130	1.164	0	0	0
2019/03/28	2044	01/08/2019	10.38	Put	Bond Future	1,343.4000		1.3434	1,307.0900	1.3071	(2.703)	0	0	0
2019/03/28	2044	07/11/2019	10.07	Put	Bond Future	3,530.3600		3.5304	3,479.0200	3.4790	(1.454)	0	0	0
2019/03/28	2044	07/11/2019			Bond Future	9.9994		91.1278	9.9879	91.2224	(0.115)	0.0000	0.0000	0
2019/03/28	2044	07/11/2019	10.06	Call	Bond Future	4,062.1500		4.0621	4,105.1300	4.1051	1.058	0	0	0
2019/03/28	2044	07/11/2019	10.06	Put	Bond Future	3,567.7300		3.5677	3,516.0700	3.5161	(1.448)	0	0	0
2019/03/28	2044	07/11/2019	10.07	Call	Bond Future	4,105.9700		4.1060	4,149.2700	4.1493	1.055	0	0	0
2019/03/28	2044	07/11/2019	10.05	Call	Bond Future	4,018.2500		4.0182	4,060.9100	4.0609	1.062	0	0	0
2019/03/28	2044	07/11/2019	10.05	Put	Bond Future	3,605.1400		3.6051	3,553.1600	3.5532	(1.442)	0	0	0
2019/03/28	2046	02/05/2019			Bond Future	113.2759		113.2759	113.3073	113.3073	0.028	0.0000	0.0000	12,523
2019/03/28	2046	01/08/2019			Bond Future	115.4053		115.4053	115.4374	115.4374	0.028	0.0000	0.0000	0
2019/03/28	2046	07/11/2019			Bond Future	116.0988		116.0988	116.1311	116.1311	0.028	0.0000	0.0000	0
2019/03/28	2050	02/05/2019			Bond Future	118.5284		118.5284	118.5612	118.5612	0.028	0.0000	0.0000	10,684
2019/03/28	2050	01/08/2019			Bond Future	118.9388		118.9388	118.9725	118.9725	0.028	0.0000	0.0000	0
2019/03/28	2050	07/11/2019			Bond Future	121.4470		121.4470	121.4811	121.4811	0.028	0.0000	0.0000	0
2019/03/28	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	AL37	02/05/2019			Index Future	629.3850		629.3850	629.9250	629.9250	0.086	0.0000	0.0000	0
2019/03/28	AL37	01/08/2019			Index Future	641.0610		641.0610	641.6110	641.6110	0.086	0.0000	0.0000	0
2019/03/28	AL37	07/11/2019			Index Future	654.4160		654.4160	654.9760	654.9760	0.086	0.0000	0.0000	0
2019/03/28	AL7T	02/05/2019			Index Future	725.6230		725.6230	726.6400	726.6400	0.140	0.0000	0.0000	0
2019/03/28	AL7T	01/08/2019			Index Future	739.0850		739.0850	740.1210	740.1210	0.140	0.0000	0.0000	0
2019/03/28	AL7T	07/11/2019			Index Future	754.4820		754.4820	755.5380	755.5380	0.140	0.0000	0.0000	0
2019/03/28	ALBI	02/05/2019			Index Future	655.9160		655.9160	656.6510	656.6510	0.112	0.0000	0.0000	900
2019/03/28	ALBI	01/08/2019			Index Future	668.0850		668.0850	668.8340	668.8340	0.112	0.0000	0.0000	26
2019/03/28	ALBI	07/11/2019			Index Future	682.0030		682.0030	682.7650	682.7650	0.112	0.0000	0.0000	0
2019/03/28	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/03/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C303	28/02/2033			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
2019/03/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/28	ES33	02/05/2019			Bond Future	10.9877	76.1530	10.9763	76.2188	(0.103)	0.0000	0.0000	350
2019/03/28	ES33	01/08/2019			Bond Future	11.0971	77.5658	11.0853	77.6328	(0.106)	0.0000	0.0000	0
2019/03/28	ES33	07/11/2019			Bond Future	11.2110	75.3860	11.1988	75.4543	(0.109)	0.0000	0.0000	0
2019/03/28	ES42	02/05/2019			Bond Future	11.2539	77.7805	11.2425	77.8557	(0.101)	0.0000	0.0000	4,919
2019/03/28	ES42	01/08/2019			Bond Future	11.3614	79.2234	11.3496	79.3001	(0.104)	0.0000	0.0000	0
2019/03/28	ES42	07/11/2019			Bond Future	11.4736	76.6080	11.4614	76.6861	(0.107)	0.0000	0.0000	0
2019/03/28	GOVI	02/05/2019	647.87	Call	GOVI	14,560.0000	1.4560	21,880.0000	2.1880	50.275	0	0	0
2019/03/28	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/28	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/28	GOVI	02/05/2019			GOVI	649.3260	649.3260	650.0580	650.0580	0.113	0.0000	0.0000	448
2019/03/28	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/28	GOVI	02/05/2019	647.88	Call	GOVI	14,460.0000	1.4460	21,780.0000	2.1780	50.622	0	0	0
2019/03/28	GOVI	02/05/2019	647.86	Call	GOVI	14,660.0000	1.4660	21,980.0000	2.1980	49.932	0	0	0
2019/03/28	GOVI	01/08/2019	638.68	Call	GOVI	226,930.0000	22.6930	234,370.0000	23.4370	3.279	0	0	0
2019/03/28	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/28	GOVI	01/08/2019			GOVI	661.3730	661.3730	662.1170	662.1170	0.112	0.0000	0.0000	0
2019/03/28	GOVI	01/08/2019	638.69	Call	GOVI	226,830.0000	22.6830	234,270.0000	23.4270	3.280	0	0	0
2019/03/28	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/28	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/28	GOVI	01/08/2019	638.67	Call	GOVI	227,030.0000	22.7030	234,470.0000	23.4470	3.277	0	0	0
2019/03/28	GOVI	07/11/2019	672.90	Call	GOVI	22,510.0000	2.2510	30,090.0000	3.0090	33.674	0	0	0
2019/03/28	GOVI	07/11/2019			GOVI	675.1510	675.1510	675.9090	675.9090	0.112	0.0000	0.0000	0
2019/03/28	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/28	GOVI	07/11/2019	672.91	Call	GOVI	22,410.0000	2.2410	29,990.0000	2.9990	33.824	0	0	0
2019/03/28	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/28	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/28	GOVI	07/11/2019	672.92	Call	GOVI	22,310.0000	2.2310	29,890.0000	2.9890	33.976	0	0	0
2019/03/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/28	IGOV	02/05/2019			Index Future	255.6640	255.6640	255.4050	255.4050	(0.101)	0.0000	0.0000	723
2019/03/28	IGOV	01/08/2019			Index Future	260.4700	260.4700	260.2060	260.2060	(0.101)	0.0000	0.0000	0

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2019/03/28	IGOV	07/11/2019			Index Future	265.9630	265.9630	265.6920	265.6920	(0.102)	0.0000	0.0000	0
2019/03/28	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/03/28	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8600	99.8600	(0.010)	0.0000	0.0000	0
2019/03/28	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/28	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8600	101.8600	(0.010)	0.0000	0.0000	0
2019/03/28	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/03/28	IS02	23/03/2020			Interest Rate Swap	98.7900	98.7900	98.7800	98.7800	(0.010)	0.0000	0.0000	0
2019/03/28	IS02	22/06/2020			Interest Rate Swap	102.3500	102.3500	102.3300	102.3300	(0.020)	0.0000	0.0000	0
2019/03/28	IS02	21/09/2020			Interest Rate Swap	99.3200	99.3200	99.3000	99.3000	(0.020)	0.0000	0.0000	0
2019/03/28	IS05	17/12/2020			Interest Rate Swap	96.0900	96.0900	96.0600	96.0600	(0.031)	0.0000	0.0000	0
2019/03/28	IS05	16/03/2021			Interest Rate Swap	95.2400	95.2400	95.2300	95.2300	(0.010)	0.0000	0.0000	0
2019/03/28	IS05	15/06/2021			Interest Rate Swap	94.3300	94.3300	94.3300	94.3300	0.000	0.0000	0.0000	0
2019/03/28	IS05	21/09/2021			Interest Rate Swap	94.4000	94.4000	94.4000	94.4000	0.000	0.0000	0.0000	0
2019/03/28	IS05	21/12/2021			Interest Rate Swap	96.5000	96.5000	96.5000	96.5000	0.000	0.0000	0.0000	51
2019/03/28	IS05	15/03/2022			Interest Rate Swap	96.5500	96.5500	96.5500	96.5500	0.000	0.0000	0.0000	0
2019/03/28	IS05	21/06/2022			Interest Rate Swap	97.6600	97.6600	97.6600	97.6600	0.000	0.0000	0.0000	0
2019/03/28	IS05	20/09/2022			Interest Rate Swap	101.5300	101.5300	101.5300	101.5300	0.000	0.0000	0.0000	0
2019/03/28	IS05	20/12/2022			Interest Rate Swap	102.7300	102.7300	102.7300	102.7300	0.000	0.0000	0.0000	0
2019/03/28	IS05	22/03/2023			Interest Rate Swap	96.0100	96.0100	96.0100	96.0100	0.000	0.0000	0.0000	0
2019/03/28	IS05	20/06/2023			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2019/03/28	IS05	19/09/2023			Interest Rate Swap	97.4400	97.4400	97.4400	97.4400	0.000	0.0000	0.0000	0
2019/03/28	IS10	17/12/2025			Interest Rate Swap	93.7000	93.7000	93.7600	93.7600	0.064	0.0000	0.0000	0
2019/03/28	IS10	16/03/2026			Interest Rate Swap	90.6400	90.6400	90.7100	90.7100	0.077	0.0000	0.0000	0
2019/03/28	IS10	15/06/2026			Interest Rate Swap	89.3300	89.3300	89.4100	89.4100	0.090	0.0000	0.0000	0
2019/03/28	IS10	21/09/2026			Interest Rate Swap	91.4600	91.4600	91.5600	91.5600	0.109	0.0000	0.0000	0
2019/03/28	IS10	21/12/2026			Interest Rate Swap	95.2600	95.2600	95.3600	95.3600	0.105	0.0000	0.0000	0
2019/03/28	IS10	15/03/2027			Interest Rate Swap	93.8000	93.8000	93.9000	93.9000	0.107	0.0000	0.0000	0
2019/03/28	IS10	21/06/2027			Interest Rate Swap	95.8700	95.8700	95.9700	95.9700	0.104	0.0000	0.0000	0
2019/03/28	IS10	20/09/2027			Interest Rate Swap	101.3600	101.3600	101.4500	101.4500	0.089	0.0000	0.0000	0
2019/03/28	IS10	20/12/2027			Interest Rate Swap	101.7200	101.7200	101.8000	101.8000	0.079	0.0000	0.0000	0
2019/03/28	IS10	22/03/2028			Interest Rate Swap	95.1800	95.1800	95.2600	95.2600	0.084	0.0000	0.0000	0
2019/03/28	IS10	20/06/2028			Interest Rate Swap	102.4200	102.4200	102.5000	102.5000	0.078	0.0000	0.0000	0
2019/03/28	IS10	19/09/2028			Interest Rate Swap	95.9400	95.9400	96.0100	96.0100	0.073	0.0000	0.0000	0
2019/03/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/28	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/28	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/28	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/28	R023	02/05/2019	8.45	Call	Bond Future	1,932.3000	1.9323	2,012.8500	2.0128	4.169	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
2019/03/28	R023	02/05/2019	8.44	Put	Bond Future	16.4600		0.0165	12.4600	0.0125	(24.301)	0	0	0
2019/03/28	R023	02/05/2019			Bond Future	7.8511		101.0870	7.8250	101.1714	(0.332)	0.0000	0.0000	66,073
2019/03/28	R023	02/05/2019	8.46	Call	Bond Future	1,963.1500		1.9631	2,043.8600	2.0439	4.111	0	0	0
2019/03/28	R023	02/05/2019	8.46	Put	Bond Future	14.8700		0.0149	11.2100	0.0112	(24.613)	0	0	0
2019/03/28	R023	02/05/2019	8.45	Put	Bond Future	15.6400		0.0156	11.8200	0.0118	(24.425)	0	0	0
2019/03/28	R023	02/05/2019	8.44	Call	Bond Future	1,901.5000		1.9015	1,981.8700	1.9819	4.227	0	0	0
2019/03/28	R023	01/08/2019	8.95	Call	Bond Future	3,308.8500		3.3088	3,386.7200	3.3867	2.353	0	0	0
2019/03/28	R023	01/08/2019			Bond Future	7.8733		102.9624	7.8452	103.0484	(0.357)	0.0000	0.0000	0
2019/03/28	R023	01/08/2019	8.93	Call	Bond Future	3,253.1000		3.2531	3,330.7300	3.3307	2.386	0	0	0
2019/03/28	R023	01/08/2019	8.93	Put	Bond Future	90.4300		0.0904	82.1400	0.0821	(9.167)	0	0	0
2019/03/28	R023	01/08/2019	8.95	Put	Bond Future	87.5200		0.0875	79.4700	0.0795	(9.198)	0	0	0
2019/03/28	R023	01/08/2019	8.94	Call	Bond Future	3,281.0100		3.2810	3,358.7600	3.3588	2.370	0	0	0
2019/03/28	R023	01/08/2019	8.94	Put	Bond Future	89.0100		0.0890	80.8400	0.0808	(9.179)	0	0	0
2019/03/28	R023	07/11/2019	7.98	Call	Bond Future	1,194.2600		1.1943	1,240.5000	1.2405	3.872	0	0	0
2019/03/28	R023	07/11/2019			Bond Future	7.8802		101.1729	7.8496	101.2604	(0.389)	0.0000	0.0000	0
2019/03/28	R023	07/11/2019	7.98	Put	Bond Future	910.3100		0.9103	869.0600	0.8691	(4.531)	0	0	0
2019/03/28	R023	07/11/2019	7.99	Call	Bond Future	1,211.8000		1.2118	1,258.4000	1.2584	3.846	0	0	0
2019/03/28	R023	07/11/2019	8.00	Call	Bond Future	1,229.4600		1.2295	1,276.4200	1.2764	3.820	0	0	0
2019/03/28	R023	07/11/2019	8.00	Put	Bond Future	888.7100		0.8887	848.1800	0.8482	(4.561)	0	0	0
2019/03/28	R023	07/11/2019	7.99	Put	Bond Future	899.4500		0.8994	858.5600	0.8586	(4.546)	0	0	0
2019/03/28	R035	02/05/2019	9.74	Put	Bond Future	1,227.0700		1.2271	1,169.9100	1.1699	(4.658)	0	0	0
2019/03/28	R035	02/05/2019			Bond Future	9.7313		94.7744	9.7204	94.8568	(0.112)	0.0000	0.0000	81,751
2019/03/28	R035	02/05/2019	9.74	Call	Bond Future	1,293.4000		1.2934	1,318.6600	1.3187	1.953	0	0	0
2019/03/28	R035	02/05/2019	9.75	Call	Bond Future	1,333.5300		1.3335	1,359.5900	1.3596	1.954	0	0	0
2019/03/28	R035	02/05/2019	9.75	Put	Bond Future	1,191.4800		1.1915	1,135.1200	1.1351	(4.730)	0	0	0
2019/03/28	R035	02/05/2019	9.73	Call	Bond Future	1,253.9500		1.2539	1,278.4300	1.2784	1.952	0	0	0
2019/03/28	R035	02/05/2019	9.73	Put	Bond Future	1,263.4300		1.2634	1,205.4900	1.2055	(4.586)	0	0	0
2019/03/28	R035	01/08/2019	10.23	Call	Bond Future	4,417.0300		4.4170	4,467.3600	4.4674	1.139	0	0	0
2019/03/28	R035	01/08/2019	10.22	Put	Bond Future	1,282.0300		1.2820	1,248.0800	1.2481	(2.648)	0	0	0
2019/03/28	R035	01/08/2019			Bond Future	9.7972		96.5327	9.7860	96.6166	(0.115)	0.0000	0.0000	0
2019/03/28	R035	01/08/2019	10.24	Call	Bond Future	4,469.0500		4.4690	4,519.7300	4.5197	1.134	0	0	0
2019/03/28	R035	01/08/2019	10.24	Put	Bond Future	1,243.8400		1.2438	1,210.5800	1.2106	(2.674)	0	0	0
2019/03/28	R035	01/08/2019	10.23	Put	Bond Future	1,262.8000		1.2628	1,229.1900	1.2292	(2.662)	0	0	0
2019/03/28	R035	01/08/2019	10.22	Call	Bond Future	4,365.1900		4.3652	4,415.1800	4.4152	1.145	0	0	0
2019/03/28	R035	07/11/2019	9.88	Call	Bond Future	3,441.3100		3.4413	3,478.7500	3.4788	1.088	0	0	0
2019/03/28	R035	07/11/2019	9.89	Call	Bond Future	3,480.2200		3.4802	3,517.9500	3.5180	1.084	0	0	0
2019/03/28	R035	07/11/2019	9.87	Put	Bond Future	3,356.4200		3.3564	3,308.0400	3.3080	(1.441)	0	0	0
2019/03/28	R035	07/11/2019			Bond Future	9.8637		94.0381	9.8521	94.1236	(0.118)	0.0000	0.0000	0
2019/03/28	R035	07/11/2019	9.89	Put	Bond Future	3,286.9500		3.2869	3,239.1500	3.2392	(1.454)	0	0	0
2019/03/28	R035	07/11/2019	9.87	Call	Bond Future	3,402.6100		3.4026	3,439.7600	3.4398	1.092	0	0	0
2019/03/28	R035	07/11/2019	9.88	Put	Bond Future	3,321.5400		3.3215	3,273.4500	3.2735	(1.448)	0	0	0
2019/03/28	R186	02/05/2019	9.02	Call	Bond Future	1,962.3900		1.9624	2,071.4600	2.0715	5.558	0	0	0
2019/03/28	R186	02/05/2019	9.01	Put	Bond Future	329.3100		0.3293	284.7000	0.2847	(13.547)	0	0	0
2019/03/28	R186	02/05/2019	10.07	Call	Bond Future	7,431.9400		7.4319	7,583.9800	7.5840	2.046	0	0	0
2019/03/28	R186	02/05/2019	9.96	Put	Bond Future	2.7300		0.0027	1.9500	0.0020	(28.571)	0	0	90
2019/03/28	R186	02/05/2019	9.75	Call	Bond Future	5,722.6600		5.7227	5,872.3600	5.8724	2.616	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
2019/03/28	R186	02/05/2019	9.25	Put	Bond Future	121.3400	0.1213	100.6600	0.1007	(17.043)	0	0	0
2019/03/28	R186	02/05/2019	8.65	Put	Bond Future	1,149.5600	1.1496	1,050.3100	1.0503	(8.634)	0	0	0
2019/03/28	R186	02/05/2019			Bond Future	8.7346	113.6096	8.7085	113.7620	(0.299)	0.0000	0.0000	89,899
2019/03/28	R186	02/05/2019	9.03	Call	Bond Future	2,007.3300	2.0073	2,117.6300	2.1176	5.495	0	0	0
2019/03/28	R186	02/05/2019	9.03	Put	Bond Future	304.6000	0.3046	262.4800	0.2625	(13.828)	0	0	0
2019/03/28	R186	02/05/2019	8.65	Call	Bond Future	655.2700	0.6553	708.4400	0.7084	8.114	0	0	3,250
2019/03/28	R186	02/05/2019	9.02	Put	Bond Future	316.7500	0.3168	273.4000	0.2734	(13.686)	0	0	0
2019/03/28	R186	02/05/2019	9.01	Call	Bond Future	1,917.8300	1.9178	2,025.6400	2.0256	5.621	0	0	0
2019/03/28	R186	02/05/2019	9.30	Call	Bond Future	3,326.6500	3.3267	3,461.7700	3.4618	4.062	0	0	200
2019/03/28	R186	02/05/2019	10.07	Put	Bond Future	1.2200	0.0012	0.8400	0.0008	(31.148)	0	0	200
2019/03/28	R186	02/05/2019	9.96	Call	Bond Future	6,846.6800	6.8467	6,998.3200	6.9983	2.215	0	0	0
2019/03/28	R186	02/05/2019	9.20	Put	Bond Future	150.9300	0.1509	126.3300	0.1263	(16.299)	0	0	0
2019/03/28	R186	02/05/2019	9.75	Put	Bond Future	11.2000	0.0112	8.4800	0.0085	(24.286)	0	0	7,000
2019/03/28	R186	02/05/2019	10.02	Put	Bond Future	1.7700	0.0018	1.2400	0.0012	(29.944)	0	0	3,250
2019/03/28	R186	02/05/2019	9.25	Call	Bond Future	3,070.0200	3.0700	3,201.7600	3.2018	4.291	0	0	3,250
2019/03/28	R186	02/05/2019	8.90	Call	Bond Future	1,460.0000	1.4600	1,552.4600	1.5525	6.333	0	0	0
2019/03/28	R186	02/05/2019	8.70	Put	Bond Future	988.7600	0.9888	897.3300	0.8973	(9.247)	0	0	0
2019/03/28	R186	02/05/2019	8.70	Call	Bond Future	786.8500	0.7869	847.8400	0.8478	7.751	0	0	200
2019/03/28	R186	02/05/2019	9.30	Put	Bond Future	97.4100	0.0974	80.1100	0.0801	(17.760)	0	0	0
2019/03/28	R186	02/05/2019	9.20	Call	Bond Future	2,818.0900	2.8181	2,945.9100	2.9459	4.536	0	0	90
2019/03/28	R186	02/05/2019	8.62	Put	Bond Future	1,253.7400	1.2537	1,149.9400	1.1499	(8.279)	0	0	0
2019/03/28	R186	02/05/2019	8.62	Call	Bond Future	583.5400	0.5835	632.1600	0.6322	8.332	0	0	90
2019/03/28	R186	02/05/2019	8.50	Put	Bond Future	1,726.1300	1.7261	1,605.7900	1.6058	(6.972)	0	0	0
2019/03/28	R186	02/05/2019	8.50	Call	Bond Future	348.6300	0.3486	380.7100	0.3807	9.202	0	0	7,000
2019/03/28	R186	02/05/2019	9.00	Put	Bond Future	342.4000	0.3424	296.5100	0.2965	(13.402)	0	0	7,500
2019/03/28	R186	02/05/2019	9.00	Call	Bond Future	1,873.7600	1.8738	1,980.2900	1.9803	5.685	0	0	7,000
2019/03/28	R186	02/05/2019	10.02	Call	Bond Future	7,166.3200	7.1663	7,318.2100	7.3182	2.119	0	0	0
2019/03/28	R186	02/05/2019	8.80	Put	Bond Future	715.3100	0.7153	639.8500	0.6398	(10.549)	0	0	0
2019/03/28	R186	02/05/2019	8.80	Call	Bond Future	1,095.1400	1.0951	1,172.1000	1.1721	7.027	0	0	7,500
2019/03/28	R186	02/05/2019	9.05	Call	Bond Future	2,098.1500	2.0981	2,210.8500	2.2109	5.371	0	0	0
2019/03/28	R186	02/05/2019	9.05	Put	Bond Future	281.3800	0.2814	241.6600	0.2417	(14.116)	0	0	3,250
2019/03/28	R186	02/05/2019	8.90	Put	Bond Future	502.4200	0.5024	442.4600	0.4425	(11.934)	0	0	8,250
2019/03/28	R186	01/08/2019	10.08	Put	Bond Future	146.7500	0.1468	134.2500	0.1343	(8.518)	0	0	6,000
2019/03/28	R186	01/08/2019	8.38	Call	Bond Future	714.1900	0.7142	754.2700	0.7543	5.612	0	0	19,142
2019/03/28	R186	01/08/2019	9.54	Call	Bond Future	4,592.5500	4.5925	4,715.6000	4.7156	2.679	0	0	0
2019/03/28	R186	01/08/2019			Bond Future	8.7933	110.4181	8.7658	110.5733	(0.312)	0.0000	0.0000	10
2019/03/28	R186	01/08/2019	8.30	Put	Bond Future	3,419.7900	3.4198	3,298.9400	3.2989	(3.534)	0	0	0
2019/03/28	R186	01/08/2019	8.30	Call	Bond Future	583.2500	0.5833	617.6200	0.6176	5.893	0	0	6,000
2019/03/28	R186	01/08/2019	9.05	Put	Bond Future	1,099.7100	1.0997	1,038.1700	1.0382	(5.596)	0	0	0
2019/03/28	R186	01/08/2019	9.05	Call	Bond Future	2,539.3800	2.5394	2,633.0600	2.6331	3.689	0	0	6,000
2019/03/28	R186	01/08/2019	9.52	Call	Bond Future	4,501.5700	4.5016	4,623.7000	4.6237	2.713	0	0	0
2019/03/28	R186	01/08/2019	9.52	Put	Bond Future	489.5800	0.4896	456.4900	0.4565	(6.759)	0	0	0
2019/03/28	R186	01/08/2019	10.08	Call	Bond Future	7,120.2900	7.1203	7,263.0100	7.2630	2.004	0	0	0
2019/03/28	R186	01/08/2019	8.38	Put	Bond Future	3,084.2600	3.0843	2,969.1200	2.9691	(3.733)	0	0	0
2019/03/28	R186	01/08/2019	8.70	Put	Bond Future	1,949.9300	1.9499	1,860.2600	1.8603	(4.599)	0	0	0
2019/03/28	R186	01/08/2019	9.54	Put	Bond Future	472.8800	0.4729	440.7100	0.4407	(6.803)	0	0	0
2019/03/28	R186	01/08/2019	8.70	Call	Bond Future	1,420.8100	1.4208	1,486.3600	1.4864	4.614	0	0	19,142
2019/03/28	R186	01/08/2019	9.22	Call	Bond Future	3,202.1300	3.2021	3,307.6300	3.3076	3.295	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
2019/03/28	R186	01/08/2019	9.22	Put	Bond Future	822.7100	0.8227	772.9900	0.7730	(6.043)	0	0	19,142
2019/03/28	R186	01/08/2019	9.53	Call	Bond Future	4,546.9300	4.5469	4,669.5200	4.6695	2.696	0	0	0
2019/03/28	R186	01/08/2019	9.53	Put	Bond Future	481.0800	0.4811	448.4500	0.4484	(6.783)	0	0	0
2019/03/28	R186	07/11/2019	8.94	Call	Bond Future	2,585.8500	2.5858	2,668.1400	2.6681	3.182	0	0	0
2019/03/28	R186	07/11/2019			Bond Future	8.8429	112.7191	8.8141	112.8774	(0.326)	0.0000	0.0000	0
2019/03/28	R186	07/11/2019	8.94	Put	Bond Future	2,055.6700	2.0557	1,979.6500	1.9797	(3.698)	0	0	0
2019/03/28	R186	07/11/2019	8.95	Call	Bond Future	2,618.1000	2.6181	2,700.9700	2.7010	3.165	0	0	0
2019/03/28	R186	07/11/2019	8.96	Put	Bond Future	2,011.5100	2.0115	1,936.6500	1.9366	(3.722)	0	0	0
2019/03/28	R186	07/11/2019	8.95	Put	Bond Future	2,033.4900	2.0335	1,958.0500	1.9581	(3.710)	0	0	0
2019/03/28	R186	07/11/2019	8.96	Call	Bond Future	2,650.5300	2.6505	2,733.9800	2.7340	3.148	0	0	0
2019/03/28	R197	02/05/2019			Bond Future	299.7251	299.7251	299.3163	299.3163	(0.136)	0.0000	0.0000	2,350
2019/03/28	R197	01/08/2019			Bond Future	297.8045	297.8045	297.3881	297.3881	(0.140)	0.0000	0.0000	40
2019/03/28	R197	07/11/2019			Bond Future	304.0851	304.0851	303.6593	303.6593	(0.140)	0.0000	0.0000	0
2019/03/28	R202	02/05/2019			Bond Future	233.5596	233.5596	233.6237	233.6237	0.027	0.0000	0.0000	8,706
2019/03/28	R202	01/08/2019			Bond Future	233.9371	233.9371	234.0027	234.0027	0.028	0.0000	0.0000	0
2019/03/28	R202	07/11/2019			Bond Future	238.8708	238.8708	238.9369	238.9369	0.028	0.0000	0.0000	0
2019/03/28	R207	02/05/2019	7.63	Call	Bond Future	604.6000	0.6046	626.1100	0.6261	3.558	0	0	0
2019/03/28	R207	02/05/2019			Bond Future	6.7203	102.5807	6.6881	102.6022	(0.479)	0.0000	0.0000	6,013
2019/03/28	R207	02/05/2019	7.61	Call	Bond Future	591.3700	0.5914	612.8800	0.6129	3.637	0	0	0
2019/03/28	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/28	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/28	R207	02/05/2019	7.62	Call	Bond Future	597.9900	0.5980	619.5000	0.6195	3.597	0	0	0
2019/03/28	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/28	R207	01/08/2019	7.34	Put	Bond Future	0.8300	0.0008	0.6000	0.0006	(27.711)	0	0	0
2019/03/28	R207	01/08/2019	7.33	Call	Bond Future	483.4100	0.4834	505.0400	0.5050	4.474	0	0	0
2019/03/28	R207	01/08/2019			Bond Future	6.2168	100.8425	6.1666	100.8644	(0.808)	0.0000	0.0000	50
2019/03/28	R207	01/08/2019	7.34	Call	Bond Future	487.6800	0.4877	509.3300	0.5093	4.439	0	0	0
2019/03/28	R207	01/08/2019	7.33	Put	Bond Future	0.8800	0.0009	0.6300	0.0006	(28.409)	0	0	0
2019/03/28	R207	01/08/2019	7.35	Call	Bond Future	491.9400	0.4919	513.6000	0.5136	4.403	0	0	0
2019/03/28	R207	01/08/2019	7.35	Put	Bond Future	0.7800	0.0008	0.5600	0.0006	(28.205)	0	0	0
2019/03/28	R207	07/11/2019	2.08	Put	Bond Future	304.4300	0.3044	282.2900	0.2823	(7.273)	0	0	0
2019/03/28	R207	07/11/2019			Bond Future	3.7727	102.9440	3.6493	102.9661	(3.271)	0.0000	0.0000	0
2019/03/28	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/28	R207	07/11/2019	2.07	Put	Bond Future	306.2300	0.3062	284.0900	0.2841	(7.230)	0	0	0
2019/03/28	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/28	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/28	R207	07/11/2019	2.06	Put	Bond Future	308.0400	0.3080	285.9000	0.2859	(7.187)	0	0	0
2019/03/28	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/28	R208	02/05/2019	8.02	Call	Bond Future	1,828.2400	1.8282	1,891.5800	1.8916	3.465	0	0	0
2019/03/28	R208	02/05/2019			Bond Future	6.9611	100.3035	6.9249	100.3668	(0.520)	0.0000	0.0000	15,592
2019/03/28	R208	02/05/2019	8.03	Call	Bond Future	1,845.3000	1.8453	1,908.6400	1.9086	3.433	0	0	0
2019/03/28	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/28	R208	02/05/2019	8.04	Call	Bond Future	1,862.3500	1.8624	1,925.6900	1.9257	3.401	0	0	0
2019/03/28	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2019/03/28	R208	01/08/2019	8.16	Call	Bond Future	1,963.9000	1.9639	2,026.7200	2.0267	3.199	0	0	0
2019/03/28	R208	01/08/2019	8.17	Put	Bond Future	9.0200	0.0090	7.4000	0.0074	(17.960)	0	0	0
2019/03/28	R208	01/08/2019			Bond Future	6.8700	102.1644	6.8280	102.2289	(0.611)	0.0000	0.0000	0
2019/03/28	R208	01/08/2019	8.16	Put	Bond Future	9.3900	0.0094	7.7200	0.0077	(17.785)	0	0	0
2019/03/28	R208	01/08/2019	8.17	Call	Bond Future	1,978.4800	1.9785	2,041.3500	2.0413	3.178	0	0	0
2019/03/28	R208	01/08/2019	8.15	Call	Bond Future	1,949.3400	1.9493	2,012.0900	2.0121	3.219	0	0	0
2019/03/28	R208	01/08/2019	8.15	Put	Bond Future	9.7800	0.0098	8.0400	0.0080	(17.791)	0	0	0
2019/03/28	R208	07/11/2019	6.83	Call	Bond Future	459.9800	0.4600	499.3600	0.4994	8.561	0	0	0
2019/03/28	R208	07/11/2019	6.82	Put	Bond Future	255.9100	0.2559	229.2900	0.2293	(10.402)	0	0	0
2019/03/28	R208	07/11/2019			Bond Future	6.6700	100.8872	6.6196	100.9528	(0.755)	0.0000	0.0000	0
2019/03/28	R208	07/11/2019	6.84	Call	Bond Future	468.6400	0.4686	508.3700	0.5084	8.478	0	0	0
2019/03/28	R208	07/11/2019	6.84	Put	Bond Future	247.4900	0.2475	221.5900	0.2216	(10.465)	0	0	0
2019/03/28	R208	07/11/2019	6.83	Put	Bond Future	251.8100	0.2518	225.5600	0.2256	(10.425)	0	0	0
2019/03/28	R208	07/11/2019	6.82	Call	Bond Future	451.0900	0.4511	490.1000	0.4901	8.648	0	0	0
2019/03/28	R209	02/05/2019	9.70	Put	Bond Future	982.2300	0.9822	935.1700	0.9352	(4.791)	0	0	0
2019/03/28	R209	02/05/2019			Bond Future	9.6684	72.4335	9.6576	72.5034	(0.111)	0.0000	0.0000	101,926
2019/03/28	R209	02/05/2019	9.69	Call	Bond Future	1,151.9600	1.1520	1,174.2000	1.1742	1.931	0	0	0
2019/03/28	R209	02/05/2019	9.69	Put	Bond Future	1,012.0400	1.0120	964.3000	0.9643	(4.717)	0	0	0
2019/03/28	R209	02/05/2019	10.50	Call	Bond Future	5,164.0100	5.1640	5,227.4700	5.2275	1.229	0	0	0
2019/03/28	R209	02/05/2019	10.71	Call	Bond Future	6,337.4700	6.3375	6,404.3000	6.4043	1.055	0	0	0
2019/03/28	R209	02/05/2019	9.70	Call	Bond Future	1,186.7900	1.1868	1,209.7100	1.2097	1.931	0	0	0
2019/03/28	R209	02/05/2019	10.50	Put	Bond Future	53.6400	0.0536	47.1200	0.0471	(12.155)	0	0	11,560
2019/03/28	R209	02/05/2019	10.71	Put	Bond Future	21.9500	0.0219	18.8000	0.0188	(14.351)	0	0	760
2019/03/28	R209	02/05/2019	9.95	Put	Bond Future	433.4200	0.4334	403.6900	0.4037	(6.859)	0	0	0
2019/03/28	R209	02/05/2019	9.95	Call	Bond Future	2,226.6900	2.2267	2,266.9400	2.2669	1.808	0	0	760
2019/03/28	R209	02/05/2019	9.68	Call	Bond Future	1,117.6100	1.1176	1,139.1700	1.1392	1.929	0	0	0
2019/03/28	R209	02/05/2019	9.68	Put	Bond Future	1,042.4200	1.0424	994.0000	0.9940	(4.645)	0	0	0
2019/03/28	R209	02/05/2019	9.35	Put	Bond Future	2,419.3700	2.4194	2,354.0000	2.3540	(2.702)	0	0	0
2019/03/28	R209	02/05/2019	9.35	Call	Bond Future	309.6900	0.3097	314.3000	0.3143	1.489	0	0	760
2019/03/28	R209	01/08/2019	10.15	Put	Bond Future	1,092.8600	1.0929	1,064.1500	1.0642	(2.627)	0	0	0
2019/03/28	R209	01/08/2019	9.30	Call	Bond Future	895.6600	0.8957	910.3000	0.9103	1.635	0	0	7,560
2019/03/28	R209	01/08/2019	10.17	Call	Bond Future	3,822.6000	3.8226	3,865.6700	3.8657	1.127	0	0	0
2019/03/28	R209	01/08/2019			Bond Future	9.7269	73.7773	9.7158	73.8485	(0.114)	0.0000	0.0000	0
2019/03/28	R209	01/08/2019	10.15	Call	Bond Future	3,734.1200	3.7341	3,776.6100	3.7766	1.138	0	0	0
2019/03/28	R209	01/08/2019	10.17	Put	Bond Future	1,060.0500	1.0600	1,031.9200	1.0319	(2.654)	0	0	0
2019/03/28	R209	01/08/2019	9.30	Put	Bond Future	3,712.6900	3.7127	3,656.1300	3.6561	(1.523)	0	0	0
2019/03/28	R209	01/08/2019	9.80	Put	Bond Future	1,864.0200	1.8640	1,823.9400	1.8239	(2.150)	0	0	0
2019/03/28	R209	01/08/2019	10.16	Put	Bond Future	1,076.3400	1.0763	1,047.9200	1.0479	(2.640)	0	0	0
2019/03/28	R209	01/08/2019	10.46	Call	Bond Future	5,170.3400	5.1703	5,220.8800	5.2209	0.977	0	0	0
2019/03/28	R209	01/08/2019	10.46	Put	Bond Future	683.8600	0.6839	663.2000	0.6632	(3.021)	0	0	7,560
2019/03/28	R209	01/08/2019	9.80	Call	Bond Future	2,330.8800	2.3309	2,362.0000	2.3620	1.335	0	0	7,560
2019/03/28	R209	01/08/2019	10.16	Call	Bond Future	3,778.2800	3.7783	3,821.0600	3.8211	1.132	0	0	0
2019/03/28	R209	07/11/2019	9.82	Call	Bond Future	3,101.5300	3.1015	3,133.7100	3.1337	1.038	0	0	0
2019/03/28	R209	07/11/2019			Bond Future	9.7829	72.1610	9.7714	72.2335	(0.117)	0.0000	0.0000	0
2019/03/28	R209	07/11/2019	9.80	Call	Bond Future	3,033.6800	3.0337	3,065.3700	3.0654	1.045	0	0	0
2019/03/28	R209	07/11/2019	9.80	Put	Bond Future	2,925.0900	2.9251	2,884.2600	2.8843	(1.396)	0	0	0
2019/03/28	R209	07/11/2019	9.82	Put	Bond Future	2,866.4800	2.8665	2,826.1400	2.8261	(1.407)	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
2019/03/28	R209	07/11/2019	9.81	Call	Bond Future	3,067.4100	3.0674	3,099.3400	3.0993	1.041	0	0	0
2019/03/28	R209	07/11/2019	9.81	Put	Bond Future	2,895.5500	2.8956	2,854.9600	2.8550	(1.402)	0	0	0
2019/03/28	R210	02/05/2019			Bond Future	184.7038	184.7038	184.7544	184.7544	0.027	0.0000	0.0000	1,628
2019/03/28	R210	01/08/2019			Bond Future	188.1757	188.1757	188.2275	188.2275	0.028	0.0000	0.0000	0
2019/03/28	R210	07/11/2019			Bond Future	189.5060	189.5060	189.5585	189.5585	0.028	0.0000	0.0000	0
2019/03/28	R212	02/05/2019			Bond Future	156.7058	156.7058	156.7480	156.7480	0.027	0.0000	0.0000	7,946
2019/03/28	R212	01/08/2019			Bond Future	157.4315	157.4315	157.4745	157.4745	0.027	0.0000	0.0000	0
2019/03/28	R212	07/11/2019			Bond Future	160.7517	160.7517	160.7953	160.7953	0.027	0.0000	0.0000	0
2019/03/28	R213	02/05/2019	9.49	Call	Bond Future	1,246.4000	1.2464	1,308.6000	1.3086	4.990	0	0	0
2019/03/28	R213	02/05/2019	9.48	Put	Bond Future	836.8600	0.8369	767.5600	0.7676	(8.281)	0	0	0
2019/03/28	R213	02/05/2019			Bond Future	9.4196	84.2457	9.3986	84.3759	(0.222)	0.0000	0.0000	28,756
2019/03/28	R213	02/05/2019	9.50	Call	Bond Future	1,282.4600	1.2825	1,345.9600	1.3460	4.951	0	0	0
2019/03/28	R213	02/05/2019	9.50	Put	Bond Future	785.1400	0.7851	718.4300	0.7184	(8.497)	0	0	0
2019/03/28	R213	02/05/2019	9.49	Put	Bond Future	810.7000	0.8107	742.6900	0.7427	(8.389)	0	0	0
2019/03/28	R213	02/05/2019	9.48	Call	Bond Future	1,210.8700	1.2109	1,271.7800	1.2718	5.030	0	0	0
2019/03/28	R213	01/08/2019	9.99	Put	Bond Future	869.8600	0.8699	828.4700	0.8285	(4.758)	0	0	0
2019/03/28	R213	01/08/2019	9.98	Call	Bond Future	3,859.3400	3.8593	3,950.0800	3.9501	2.351	0	0	0
2019/03/28	R213	01/08/2019			Bond Future	9.4810	85.8086	9.4593	85.9412	(0.229)	0.0000	0.0000	0
2019/03/28	R213	01/08/2019	9.99	Call	Bond Future	3,903.3900	3.9034	3,994.6300	3.9946	2.337	0	0	0
2019/03/28	R213	01/08/2019	9.98	Put	Bond Future	883.9600	0.8840	842.0700	0.8421	(4.739)	0	0	0
2019/03/28	R213	01/08/2019	10.00	Call	Bond Future	3,947.7600	3.9478	4,039.4900	4.0395	2.324	0	0	0
2019/03/28	R213	01/08/2019	10.00	Put	Bond Future	856.1400	0.8561	815.2400	0.8152	(4.777)	0	0	0
2019/03/28	R213	07/11/2019	9.59	Put	Bond Future	2,631.8100	2.6318	2,562.9900	2.5630	(2.615)	0	0	0
2019/03/28	R213	07/11/2019	9.58	Call	Bond Future	2,884.0600	2.8841	2,950.0400	2.9500	2.288	0	0	0
2019/03/28	R213	07/11/2019			Bond Future	9.5424	84.0425	9.5199	84.1778	(0.236)	0.0000	0.0000	0
2019/03/28	R213	07/11/2019	9.59	Call	Bond Future	2,917.2900	2.9173	2,983.7300	2.9837	2.277	0	0	0
2019/03/28	R213	07/11/2019	9.58	Put	Bond Future	2,658.4400	2.6584	2,589.1600	2.5892	(2.606)	0	0	0
2019/03/28	R213	07/11/2019	9.60	Call	Bond Future	2,950.4300	2.9504	3,017.3200	3.0173	2.267	0	0	0
2019/03/28	R213	07/11/2019	9.60	Put	Bond Future	2,605.1600	2.6052	2,536.7900	2.5368	(2.624)	0	0	0
2019/03/28	R214	02/05/2019	9.87	Call	Bond Future	1,152.6100	1.1526	1,174.4800	1.1745	1.897	0	0	0
2019/03/28	R214	02/05/2019	9.85	Call	Bond Future	1,083.6500	1.0836	1,104.1500	1.1042	1.892	0	0	0
2019/03/28	R214	02/05/2019			Bond Future	9.8636	71.2563	9.8528	71.3289	(0.109)	0.0000	0.0000	21,077
2019/03/28	R214	02/05/2019	9.85	Put	Bond Future	1,175.0400	1.1750	1,122.9700	1.1230	(4.431)	0	0	0
2019/03/28	R214	02/05/2019	9.87	Put	Bond Future	1,109.2700	1.1093	1,058.5700	1.0586	(4.571)	0	0	0
2019/03/28	R214	02/05/2019	9.86	Call	Bond Future	1,117.8800	1.1179	1,139.0600	1.1391	1.895	0	0	0
2019/03/28	R214	02/05/2019	9.86	Put	Bond Future	1,141.8500	1.1419	1,090.4600	1.0905	(4.501)	0	0	0
2019/03/28	R214	01/08/2019	10.34	Put	Bond Future	1,162.5900	1.1626	1,132.4600	1.1325	(2.592)	0	0	0
2019/03/28	R214	01/08/2019			Bond Future	9.9226	72.5783	9.9115	72.6522	(0.112)	0.0000	0.0000	0
2019/03/28	R214	01/08/2019	10.33	Call	Bond Future	3,812.6000	3.8126	3,856.0500	3.8561	1.140	0	0	0
2019/03/28	R214	01/08/2019	10.33	Put	Bond Future	1,180.0100	1.1800	1,149.5700	1.1496	(2.580)	0	0	0
2019/03/28	R214	01/08/2019	10.34	Call	Bond Future	3,857.7800	3.8578	3,901.5400	3.9015	1.134	0	0	0
2019/03/28	R214	01/08/2019	10.32	Call	Bond Future	3,767.7200	3.7677	3,810.8800	3.8109	1.146	0	0	0
2019/03/28	R214	01/08/2019	10.32	Put	Bond Future	1,197.8200	1.1978	1,167.0900	1.1671	(2.565)	0	0	0
2019/03/28	R214	07/11/2019	10.02	Put	Bond Future	3,010.2700	3.0103	2,968.4100	2.9684	(1.391)	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
2019/03/28	R214	07/11/2019			Bond Future	9.9820	70.7904	9.9706	70.8657	(0.114)	0.0000	0.0000	0
2019/03/28	R214	07/11/2019	10.01	Call	Bond Future	3,225.3300	3.2253	3,258.5300	3.2585	1.029	0	0	0
2019/03/28	R214	07/11/2019	10.01	Put	Bond Future	3,040.9400	3.0409	2,998.8300	2.9988	(1.385)	0	0	0
2019/03/28	R214	07/11/2019	10.02	Call	Bond Future	3,260.2800	3.2603	3,293.7300	3.2937	1.026	0	0	0
2019/03/28	R214	07/11/2019	10.00	Call	Bond Future	3,190.7700	3.1908	3,223.7300	3.2237	1.033	0	0	0
2019/03/28	R214	07/11/2019	10.00	Put	Bond Future	3,072.0900	3.0721	3,029.7400	3.0297	(1.379)	0	0	0
2019/03/28	R248	02/05/2019	9.90	Put	Bond Future	1,155.1600	1.1552	1,095.9100	1.0959	(5.129)	0	0	0
2019/03/28	R248	02/05/2019			Bond Future	9.8382	91.2265	9.8274	91.3199	(0.109)	0.0000	0.0000	103,311
2019/03/28	R248	02/05/2019	9.90	Call	Bond Future	1,687.9900	1.6880	1,722.1500	1.7222	2.024	0	0	0
2019/03/28	R248	02/05/2019	9.91	Call	Bond Future	1,737.7500	1.7378	1,772.8700	1.7729	2.021	0	0	0
2019/03/28	R248	02/05/2019	9.89	Put	Bond Future	1,191.9500	1.1919	1,131.7500	1.1317	(5.051)	0	0	0
2019/03/28	R248	02/05/2019	9.91	Put	Bond Future	1,119.2400	1.1192	1,060.9500	1.0609	(5.208)	0	0	0
2019/03/28	R248	02/05/2019	9.89	Call	Bond Future	1,638.9500	1.6390	1,672.1600	1.6722	2.026	0	0	0
2019/03/28	R248	01/08/2019	10.35	Call	Bond Future	5,066.7800	5.0668	5,125.5700	5.1256	1.160	0	0	0
2019/03/28	R248	01/08/2019	10.34	Put	Bond Future	1,342.5600	1.3426	1,305.8400	1.3058	(2.735)	0	0	0
2019/03/28	R248	01/08/2019			Bond Future	9.8963	92.9189	9.8852	93.0141	(0.112)	0.0000	0.0000	100
2019/03/28	R248	01/08/2019	10.36	Call	Bond Future	5,125.7300	5.1257	5,184.9200	5.1849	1.155	0	0	0
2019/03/28	R248	01/08/2019	10.36	Put	Bond Future	1,301.3400	1.3013	1,265.4000	1.2654	(2.762)	0	0	0
2019/03/28	R248	01/08/2019	10.35	Put	Bond Future	1,321.8000	1.3218	1,285.4600	1.2855	(2.749)	0	0	0
2019/03/28	R248	01/08/2019	10.34	Call	Bond Future	5,008.0100	5.0080	5,066.4200	5.0664	1.166	0	0	0
2019/03/28	R248	07/11/2019	10.02	Call	Bond Future	4,183.0000	4.1830	4,227.2500	4.2273	1.058	0	0	0
2019/03/28	R248	07/11/2019	10.01	Put	Bond Future	3,670.0700	3.6701	3,617.0900	3.6171	(1.444)	0	0	0
2019/03/28	R248	07/11/2019			Bond Future	9.9546	90.4125	9.9432	90.5094	(0.115)	0.0000	0.0000	0
2019/03/28	R248	07/11/2019	10.03	Call	Bond Future	4,228.4800	4.2285	4,273.0600	4.2731	1.054	0	0	0
2019/03/28	R248	07/11/2019	10.03	Put	Bond Future	3,593.1200	3.5931	3,540.8000	3.5408	(1.456)	0	0	0
2019/03/28	R248	07/11/2019	10.02	Put	Bond Future	3,631.4100	3.6314	3,578.7600	3.5788	(1.450)	0	0	0
2019/03/28	R248	07/11/2019	10.01	Call	Bond Future	4,137.7400	4.1377	4,181.6600	4.1817	1.061	0	0	0

**Total**

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