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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/03/2019 TO 12/03/2019

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
2019/03/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	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
2019/03/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	2025	02/05/2019			Bond Future	134.2001	134.2001	134.1771	134.1771	(0.017)	0.0000	0.0000	691
2019/03/12	2025	01/08/2019			Bond Future	135.3045	135.3045	135.2673	135.2673	(0.028)	0.0000	0.0000	0
2019/03/12	2025	07/11/2019			Bond Future	138.1866	138.1866	138.1411	138.1411	(0.033)	0.0000	0.0000	0
2019/03/12	2029	02/05/2019			Bond Future	100.6130	100.6130	100.5958	100.5958	(0.017)	0.0000	0.0000	3,020
2019/03/12	2029	01/08/2019			Bond Future	102.5333	102.5333	102.5055	102.5055	(0.027)	0.0000	0.0000	0
2019/03/12	2029	07/11/2019			Bond Future	103.6097	103.6097	103.5755	103.5755	(0.033)	0.0000	0.0000	0
2019/03/12	2030	02/05/2019	9.41	Call	Bond Future	2,008.0100	2.0080	1,935.8800	1.9359	(3.592)	0	0	0
2019/03/12	2030	02/05/2019	8.90	Put	Bond Future	2,468.7400	2.4687	2,528.2100	2.5282	2.409	0	0	0
2019/03/12	2030	02/05/2019			Bond Future	9.2094	93.9624	9.2240	93.8698	0.158	0.0000	0.0000	45,502
2019/03/12	2030	02/05/2019	9.39	Call	Bond Future	1,925.1600	1.9252	1,854.2100	1.8542	(3.685)	0	0	0
2019/03/12	2030	02/05/2019	9.39	Put	Bond Future	786.1800	0.7862	807.8200	0.8078	2.753	0	0	0
2019/03/12	2030	02/05/2019	10.20	Call	Bond Future	6,087.3200	6.0873	5,995.5000	5.9955	(1.508)	0	0	0
2019/03/12	2030	02/05/2019	10.20	Put	Bond Future	66.4900	0.0665	67.2600	0.0673	1.158	0	0	3,000
2019/03/12	2030	02/05/2019	9.41	Put	Bond Future	744.0600	0.7441	764.5200	0.7645	2.750	0	0	0
2019/03/12	2030	02/05/2019	8.90	Call	Bond Future	472.7000	0.4727	439.5800	0.4396	(7.007)	0	0	3,000
2019/03/12	2030	02/05/2019	9.40	Call	Bond Future	1,966.3800	1.9664	1,894.8400	1.8948	(3.638)	0	0	3,000
2019/03/12	2030	02/05/2019	9.40	Put	Bond Future	764.8900	0.7649	785.9400	0.7859	2.752	0	0	0
2019/03/12	2030	01/08/2019	9.15	Put	Bond Future	2,562.3200	2.5623	2,611.6700	2.6117	1.926	0	0	0
2019/03/12	2030	01/08/2019	9.91	Put	Bond Future	888.3700	0.8884	907.3000	0.9073	2.131	0	0	0
2019/03/12	2030	01/08/2019			Bond Future	9.2697	91.7279	9.2863	91.6241	0.180	0.0000	0.0000	0
2019/03/12	2030	01/08/2019	8.35	Put	Bond Future	6,269.6400	6.2696	6,357.8400	6.3578	1.407	0	0	0
2019/03/12	2030	01/08/2019	8.35	Call	Bond Future	283.3400	0.2833	267.6500	0.2677	(5.538)	0	0	2,025
2019/03/12	2030	01/08/2019	9.92	Call	Bond Future	4,817.0200	4.8170	4,731.7800	4.7318	(1.770)	0	0	0
2019/03/12	2030	01/08/2019	9.90	Put	Bond Future	901.1400	0.9011	920.3400	0.9203	2.131	0	0	0
2019/03/12	2030	01/08/2019	9.15	Call	Bond Future	1,811.3900	1.8114	1,756.8500	1.7569	(3.011)	0	0	2,025
2019/03/12	2030	01/08/2019	9.91	Call	Bond Future	4,770.7300	4.7707	4,685.7700	4.6858	(1.781)	0	0	0
2019/03/12	2030	01/08/2019	9.92	Put	Bond Future	875.7900	0.8758	894.4400	0.8944	2.130	0	0	0
2019/03/12	2030	01/08/2019	9.90	Call	Bond Future	4,724.5700	4.7246	4,639.8800	4.6399	(1.793)	0	0	0
2019/03/12	2030	07/11/2019	9.49	Put	Bond Future	2,383.3600	2.3834	2,425.3500	2.4253	1.762	0	0	0
2019/03/12	2030	07/11/2019			Bond Future	9.3200	93.6595	9.3381	93.5483	0.195	0.0000	0.0000	0
2019/03/12	2030	07/11/2019	9.48	Call	Bond Future	3,381.2900	3.3813	3,312.4300	3.3124	(2.037)	0	0	0
2019/03/12	2030	07/11/2019	9.48	Put	Bond Future	2,407.8300	2.4078	2,450.1900	2.4502	1.759	0	0	0
2019/03/12	2030	07/11/2019	9.49	Call	Bond Future	3,417.2000	3.4172	3,347.9700	3.3480	(2.026)	0	0	0
2019/03/12	2030	07/11/2019	9.47	Call	Bond Future	3,345.8600	3.3459	3,277.3700	3.2774	(2.047)	0	0	0
2019/03/12	2030	07/11/2019	9.47	Put	Bond Future	2,432.8200	2.4328	2,475.5500	2.4756	1.756	0	0	0
2019/03/12	2032	02/05/2019	9.62	Put	Bond Future	881.0800	0.8811	891.3000	0.8913	1.160	0	0	0
2019/03/12	2032	02/05/2019	9.61	Call	Bond Future	2,113.6600	2.1137	2,059.1200	2.0591	(2.580)	0	0	0
2019/03/12	2032	02/05/2019			Bond Future	9.4336	92.0926	9.4431	92.0274	0.100	0.0000	0.0000	43,357
2019/03/12	2032	02/05/2019	9.62	Call	Bond Future	2,158.0000	2.1580	2,103.0700	2.1031	(2.545)	0	0	0
2019/03/12	2032	02/05/2019	9.61	Put	Bond Future	904.6300	0.9046	915.2400	0.9152	1.173	0	0	0
2019/03/12	2032	02/05/2019	9.63	Call	Bond Future	2,202.8900	2.2029	2,147.5800	2.1476	(2.511)	0	0	0

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2019/03/12	2032	02/05/2019	9.63	Put	Bond Future	858.1600	0.8582	868.0000	0.8680	1.147	0	0	0
2019/03/12	2032	01/08/2019	10.10	Call	Bond Future	5,040.5200	5.0405	4,976.6000	4.9766	(1.268)	0	0	0
2019/03/12	2032	01/08/2019	10.11	Put	Bond Future	1,011.3100	1.0113	1,023.1400	1.0231	1.170	0	0	0
2019/03/12	2032	01/08/2019			Bond Future	9.4921	93.8281	9.5032	93.7522	0.117	0.0000	0.0000	0
2019/03/12	2032	01/08/2019	10.10	Put	Bond Future	1,025.8700	1.0259	1,037.8900	1.0379	1.172	0	0	0
2019/03/12	2032	01/08/2019	10.11	Call	Bond Future	5,089.9100	5.0899	5,025.8000	5.0258	(1.260)	0	0	0
2019/03/12	2032	01/08/2019	10.09	Call	Bond Future	4,991.0700	4.9911	4,927.3500	4.9274	(1.277)	0	0	0
2019/03/12	2032	01/08/2019	10.09	Put	Bond Future	1,040.4400	1.0404	1,052.6600	1.0527	1.175	0	0	0
2019/03/12	2032	07/11/2019	9.71	Call	Bond Future	3,744.9400	3.7449	3,691.3800	3.6914	(1.430)	0	0	0
2019/03/12	2032	07/11/2019	9.70	Put	Bond Future	2,696.1600	2.6962	2,725.5100	2.7255	1.089	0	0	0
2019/03/12	2032	07/11/2019			Bond Future	9.5481	91.6403	9.5604	91.5577	0.129	0.0000	0.0000	0
2019/03/12	2032	07/11/2019	9.72	Call	Bond Future	3,783.3400	3.7833	3,729.5100	3.7295	(1.423)	0	0	0
2019/03/12	2032	07/11/2019	9.72	Put	Bond Future	2,640.5600	2.6406	2,669.3700	2.6694	1.091	0	0	0
2019/03/12	2032	07/11/2019	9.71	Put	Bond Future	2,668.0900	2.6681	2,697.1700	2.6972	1.090	0	0	0
2019/03/12	2032	07/11/2019	9.70	Call	Bond Future	3,707.0200	3.7070	3,653.7300	3.6537	(1.438)	0	0	0
2019/03/12	2033	02/05/2019			Bond Future	102.5928	102.5928	102.5142	102.5142	(0.077)	0.0000	0.0000	6,090
2019/03/12	2033	01/08/2019			Bond Future	104.5509	104.5509	104.4602	104.4602	(0.087)	0.0000	0.0000	0
2019/03/12	2033	07/11/2019			Bond Future	105.5940	105.5940	105.4957	105.4957	(0.093)	0.0000	0.0000	0
2019/03/12	2037	02/05/2019	9.81	Put	Bond Future	1,189.7100	1.1897	1,188.0400	1.1880	(0.140)	0	0	0
2019/03/12	2037	02/05/2019			Bond Future	9.6899	92.2425	9.6942	92.2090	0.045	0.0000	0.0000	54,434
2019/03/12	2037	02/05/2019	9.80	Call	Bond Future	2,067.7300	2.0677	2,032.7100	2.0327	(1.694)	0	0	0
2019/03/12	2037	02/05/2019	9.80	Put	Bond Future	1,219.8800	1.2199	1,218.4200	1.2184	(0.120)	0	0	0
2019/03/12	2037	02/05/2019	9.81	Call	Bond Future	2,113.9300	2.1139	2,078.7000	2.0787	(1.667)	0	0	0
2019/03/12	2037	02/05/2019	9.79	Call	Bond Future	2,022.0300	2.0220	1,987.2100	1.9872	(1.722)	0	0	0
2019/03/12	2037	02/05/2019	9.79	Put	Bond Future	1,250.6500	1.2506	1,249.3900	1.2494	(0.101)	0	0	0
2019/03/12	2037	01/08/2019	10.31	Call	Bond Future	5,385.3600	5.3854	5,344.9600	5.3450	(0.750)	0	0	0
2019/03/12	2037	01/08/2019			Bond Future	9.7521	89.7255	9.7578	89.6818	0.059	0.0000	0.0000	0
2019/03/12	2037	01/08/2019	10.29	Call	Bond Future	5,278.3500	5.2784	5,238.1600	5.2382	(0.761)	0	0	0
2019/03/12	2037	01/08/2019	10.29	Put	Bond Future	1,302.4500	1.3025	1,305.9300	1.3059	0.267	0	0	0
2019/03/12	2037	01/08/2019	10.31	Put	Bond Future	1,266.8600	1.2669	1,270.1300	1.2701	0.258	0	0	0
2019/03/12	2037	01/08/2019	10.30	Call	Bond Future	5,331.8700	5.3319	5,291.5800	5.2916	(0.756)	0	0	0
2019/03/12	2037	01/08/2019	10.30	Put	Bond Future	1,284.6300	1.2846	1,288.0100	1.2880	0.263	0	0	0
2019/03/12	2037	07/11/2019	9.97	Call	Bond Future	4,267.0500	4.2670	4,231.2700	4.2313	(0.839)	0	0	0
2019/03/12	2037	07/11/2019			Bond Future	9.8068	91.6149	9.8134	91.5654	0.067	0.0000	0.0000	0
2019/03/12	2037	07/11/2019	9.95	Call	Bond Future	4,182.2500	4.1823	4,146.7800	4.1468	(0.848)	0	0	0
2019/03/12	2037	07/11/2019	9.95	Put	Bond Future	3,109.4100	3.1094	3,123.4500	3.1235	0.452	0	0	0
2019/03/12	2037	07/11/2019	9.97	Put	Bond Future	3,045.9200	3.0459	3,059.6500	3.0596	0.451	0	0	0
2019/03/12	2037	07/11/2019	9.96	Call	Bond Future	4,224.7100	4.2247	4,189.0800	4.1891	(0.843)	0	0	0
2019/03/12	2037	07/11/2019	9.96	Put	Bond Future	3,077.6800	3.0777	3,091.5600	3.0916	0.451	0	0	0
2019/03/12	2038	02/05/2019			Bond Future	122.4302	122.4302	122.4095	122.4095	(0.017)	0.0000	0.0000	10,812
2019/03/12	2038	01/08/2019			Bond Future	123.1277	123.1277	123.0943	123.0943	(0.027)	0.0000	0.0000	0
2019/03/12	2038	07/11/2019			Bond Future	125.7505	125.7505	125.7094	125.7094	(0.033)	0.0000	0.0000	0
2019/03/12	2040	02/05/2019	9.89	Call	Bond Future	2,262.1900	2.2622	2,224.2900	2.2243	(1.675)	0	0	0
2019/03/12	2040	02/05/2019	9.88	Put	Bond Future	1,341.9800	1.3420	1,340.3800	1.3404	(0.119)	0	0	0

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2019/03/12	2040	02/05/2019	9.60	Call	Bond Future	1,065.0800	1.0651	1,036.2500	1.0363	(2.707)	0	0	1,150
2019/03/12	2040	02/05/2019			Bond Future	9.7748	95.5296	9.7791	95.4935	0.044	0.0000	0.0000	25,025
2019/03/12	2040	02/05/2019	9.90	Call	Bond Future	2,311.8800	2.3119	2,273.7800	2.2738	(1.648)	0	0	0
2019/03/12	2040	02/05/2019	9.90	Put	Bond Future	1,276.9700	1.2770	1,274.9600	1.2750	(0.157)	0	0	0
2019/03/12	2040	02/05/2019	10.20	Put	Bond Future	584.9600	0.5850	579.6900	0.5797	(0.901)	0	0	0
2019/03/12	2040	02/05/2019	10.20	Call	Bond Future	4,025.1300	4.0251	3,983.7700	3.9838	(1.028)	0	0	1,150
2019/03/12	2040	02/05/2019	9.60	Put	Bond Future	2,540.2800	2.5403	2,547.5400	2.5475	0.286	0	0	0
2019/03/12	2040	02/05/2019	9.89	Put	Bond Future	1,309.2300	1.3092	1,307.4200	1.3074	(0.138)	0	0	0
2019/03/12	2040	02/05/2019	9.88	Call	Bond Future	2,212.8700	2.2129	2,175.1800	2.1752	(1.703)	0	0	0
2019/03/12	2040	01/08/2019	10.36	Call	Bond Future	5,609.6100	5.6096	5,566.7800	5.5668	(0.764)	0	0	0
2019/03/12	2040	01/08/2019	10.37	Put	Bond Future	1,439.6700	1.4397	1,443.3100	1.4433	0.253	0	0	0
2019/03/12	2040	01/08/2019			Bond Future	9.8371	92.8241	9.8427	92.7775	0.058	0.0000	0.0000	0
2019/03/12	2040	01/08/2019	10.36	Put	Bond Future	1,459.4800	1.4595	1,463.2300	1.4632	0.257	0	0	0
2019/03/12	2040	01/08/2019	10.37	Call	Bond Future	5,666.2500	5.6663	5,623.3100	5.6233	(0.758)	0	0	0
2019/03/12	2040	01/08/2019	10.38	Call	Bond Future	5,723.0400	5.7230	5,680.0000	5.6800	(0.752)	0	0	0
2019/03/12	2040	01/08/2019	10.38	Put	Bond Future	1,420.1300	1.4201	1,423.6700	1.4237	0.249	0	0	0
2019/03/12	2040	07/11/2019	10.03	Call	Bond Future	4,416.4500	4.4164	4,378.7500	4.3788	(0.854)	0	0	0
2019/03/12	2040	07/11/2019	10.04	Put	Bond Future	3,270.2900	3.2703	3,285.1400	3.2851	0.454	0	0	0
2019/03/12	2040	07/11/2019			Bond Future	9.8921	94.7788	9.8986	94.7261	0.066	0.0000	0.0000	0
2019/03/12	2040	07/11/2019	10.03	Put	Bond Future	3,304.6800	3.3047	3,319.7000	3.3197	0.455	0	0	0
2019/03/12	2040	07/11/2019	10.04	Call	Bond Future	4,461.8600	4.4619	4,423.9900	4.4240	(0.849)	0	0	0
2019/03/12	2040	07/11/2019	10.05	Call	Bond Future	4,507.1700	4.5072	4,469.1300	4.4691	(0.844)	0	0	0
2019/03/12	2040	07/11/2019	10.05	Put	Bond Future	3,235.9200	3.2359	3,250.6000	3.2506	0.454	0	0	0
2019/03/12	2044	02/05/2019	9.90	Call	Bond Future	2,395.9400	2.3959	2,330.3900	2.3304	(2.736)	0	0	0
2019/03/12	2044	02/05/2019			Bond Future	9.7676	92.8608	9.7771	92.7801	0.097	0.0000	0.0000	37,378
2019/03/12	2044	02/05/2019	9.90	Put	Bond Future	1,277.4000	1.2774	1,292.5700	1.2926	1.188	0	0	0
2019/03/12	2044	02/05/2019	9.91	Call	Bond Future	2,447.7900	2.4478	2,381.7200	2.3817	(2.699)	0	0	0
2019/03/12	2044	02/05/2019	9.92	Put	Bond Future	1,214.4700	1.2145	1,228.6200	1.2286	1.165	0	0	0
2019/03/12	2044	02/05/2019	9.91	Put	Bond Future	1,245.6800	1.2457	1,260.3300	1.2603	1.176	0	0	0
2019/03/12	2044	02/05/2019	9.92	Call	Bond Future	2,500.0100	2.5000	2,433.4400	2.4334	(2.663)	0	0	0
2019/03/12	2044	01/08/2019	9.86	Put	Bond Future	2,905.1500	2.9051	2,937.7100	2.9377	1.121	0	0	0
2019/03/12	2044	01/08/2019	10.53	Call	Bond Future	6,786.6400	6.7866	6,707.1300	6.7071	(1.172)	0	0	0
2019/03/12	2044	01/08/2019	10.40	Put	Bond Future	1,387.4100	1.3874	1,402.5000	1.4025	1.088	0	0	0
2019/03/12	2044	01/08/2019			Bond Future	9.8265	90.2302	9.8374	90.1384	0.111	0.0000	0.0000	0
2019/03/12	2044	01/08/2019	10.39	Call	Bond Future	5,960.0400	5.9600	5,883.6100	5.8836	(1.282)	0	0	0
2019/03/12	2044	01/08/2019	10.39	Put	Bond Future	1,406.5300	1.4065	1,421.8600	1.4219	1.090	0	0	0
2019/03/12	2044	01/08/2019	9.86	Call	Bond Future	3,186.8400	3.1868	3,127.6400	3.1276	(1.858)	0	0	100
2019/03/12	2044	01/08/2019	10.53	Put	Bond Future	1,161.8100	1.1618	1,174.0600	1.1741	1.054	0	0	100
2019/03/12	2044	01/08/2019	10.40	Call	Bond Future	6,018.2000	6.0182	5,941.5300	5.9415	(1.274)	0	0	0
2019/03/12	2044	01/08/2019	9.36	Put	Bond Future	5,437.8900	5.4379	5,493.0800	5.4931	1.015	0	0	0
2019/03/12	2044	01/08/2019	9.36	Call	Bond Future	1,351.5800	1.3516	1,315.0100	1.3150	(2.706)	0	0	100
2019/03/12	2044	01/08/2019	10.38	Call	Bond Future	5,902.0000	5.9020	5,825.8100	5.8258	(1.291)	0	0	0
2019/03/12	2044	01/08/2019	10.38	Put	Bond Future	1,425.9000	1.4259	1,441.4700	1.4415	1.092	0	0	0
2019/03/12	2044	07/11/2019	10.07	Put	Bond Future	3,193.8200	3.1938	3,226.9000	3.2269	1.036	0	0	0
2019/03/12	2044	07/11/2019			Bond Future	9.8783	92.1302	9.8901	92.0316	0.120	0.0000	0.0000	0
2019/03/12	2044	07/11/2019	10.06	Call	Bond Future	4,724.7700	4.7248	4,659.5500	4.6595	(1.380)	0	0	0
2019/03/12	2044	07/11/2019	10.06	Put	Bond Future	3,227.9100	3.2279	3,261.2900	3.2613	1.034	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
2019/03/12	2044	07/11/2019	10.07	Call	Bond Future	4,771.8700		4.7719	4,706.3500	4.7063	(1.373)	0	0	0
2019/03/12	2044	07/11/2019	10.05	Call	Bond Future	4,677.8600		4.6779	4,612.9500	4.6130	(1.388)	0	0	0
2019/03/12	2044	07/11/2019	10.05	Put	Bond Future	3,262.3100		3.2623	3,296.0000	3.2960	1.033	0	0	0
2019/03/12	2046	02/05/2019			Bond Future	115.3443		115.3443	115.1075	115.1075	(0.205)	0.0000	0.0000	12,523
2019/03/12	2046	01/08/2019			Bond Future	117.5460		117.5460	117.2927	117.2927	(0.215)	0.0000	0.0000	0
2019/03/12	2046	07/11/2019			Bond Future	118.3094		118.3094	118.0442	118.0442	(0.224)	0.0000	0.0000	0
2019/03/12	2050	02/05/2019			Bond Future	120.9835		120.9835	120.5888	120.5888	(0.326)	0.0000	0.0000	10,684
2019/03/12	2050	01/08/2019			Bond Future	121.4748		121.4748	121.0605	121.0605	(0.341)	0.0000	0.0000	0
2019/03/12	2050	07/11/2019			Bond Future	124.0623		124.0623	123.6324	123.6324	(0.346)	0.0000	0.0000	0
2019/03/12	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	AL37	02/05/2019			Index Future	629.9100		629.9100	629.8180	629.8180	(0.015)	0.0000	0.0000	0
2019/03/12	AL37	01/08/2019			Index Future	641.7760		641.7760	641.6180	641.6180	(0.025)	0.0000	0.0000	0
2019/03/12	AL37	07/11/2019			Index Future	655.2800		655.2800	655.0830	655.0830	(0.030)	0.0000	0.0000	0
2019/03/12	AL7T	02/05/2019			Index Future	728.8390		728.8390	728.4210	728.4210	(0.057)	0.0000	0.0000	0
2019/03/12	AL7T	01/08/2019			Index Future	742.5690		742.5690	742.0690	742.0690	(0.067)	0.0000	0.0000	0
2019/03/12	AL7T	07/11/2019			Index Future	758.1940		758.1940	757.6420	757.6420	(0.073)	0.0000	0.0000	0
2019/03/12	ALBI	02/05/2019			Index Future	660.5260		660.5260	660.2190	660.2190	(0.046)	0.0000	0.0000	903
2019/03/12	ALBI	01/08/2019			Index Future	672.9690		672.9690	672.5890	672.5890	(0.056)	0.0000	0.0000	0
2019/03/12	ALBI	07/11/2019			Index Future	687.1300		687.1300	686.7040	686.7040	(0.062)	0.0000	0.0000	0
2019/03/12	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C030	31/01/2030			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C035	28/02/2035			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C038	31/01/2038			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C040	06/10/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	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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2019/03/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/12	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/12	ES33	02/05/2019			Bond Future	10.8821	76.7694	10.8860	76.7468	0.035	0.0000	0.0000	350
2019/03/12	ES33	01/08/2019			Bond Future	10.9839	78.2160	10.9892	78.1850	0.049	0.0000	0.0000	0
2019/03/12	ES33	07/11/2019			Bond Future	11.0905	76.0660	11.0968	76.0301	0.057	0.0000	0.0000	0
2019/03/12	ES42	02/05/2019			Bond Future	11.1391	78.5444	11.1430	78.5184	0.035	0.0000	0.0000	4,919
2019/03/12	ES42	01/08/2019			Bond Future	11.2391	80.0248	11.2443	79.9901	0.047	0.0000	0.0000	0
2019/03/12	ES42	07/11/2019			Bond Future	11.3439	77.4431	11.3500	77.4034	0.054	0.0000	0.0000	0
2019/03/12	GOVI	02/05/2019	647.87	Call	GOVI	62,590.0000	6.2590	59,520.0000	5.9520	(4.905)	0	0	0
2019/03/12	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/12	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/12	GOVI	02/05/2019			GOVI	654.1290	654.1290	653.8220	653.8220	(0.047)	0.0000	0.0000	448
2019/03/12	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/12	GOVI	02/05/2019	647.88	Call	GOVI	62,490.0000	6.2490	59,420.0000	5.9420	(4.913)	0	0	0
2019/03/12	GOVI	02/05/2019	647.86	Call	GOVI	62,690.0000	6.2690	59,620.0000	5.9620	(4.897)	0	0	0
2019/03/12	GOVI	01/08/2019	638.68	Call	GOVI	277,710.0000	27.7710	273,930.0000	27.3930	(1.361)	0	0	0
2019/03/12	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/12	GOVI	01/08/2019			GOVI	666.4510	666.4510	666.0730	666.0730	(0.057)	0.0000	0.0000	0
2019/03/12	GOVI	01/08/2019	638.69	Call	GOVI	277,610.0000	27.7610	273,830.0000	27.3830	(1.362)	0	0	0
2019/03/12	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/12	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/12	GOVI	01/08/2019	638.67	Call	GOVI	277,810.0000	27.7810	274,030.0000	27.4030	(1.361)	0	0	0
2019/03/12	GOVI	07/11/2019	672.90	Call	GOVI	75,740.0000	7.5740	71,510.0000	7.1510	(5.585)	0	0	0
2019/03/12	GOVI	07/11/2019			GOVI	680.4740	680.4740	680.0510	680.0510	(0.062)	0.0000	0.0000	0
2019/03/12	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/12	GOVI	07/11/2019	672.91	Call	GOVI	75,640.0000	7.5640	71,410.0000	7.1410	(5.592)	0	0	0
2019/03/12	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/12	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/12	GOVI	07/11/2019	672.92	Call	GOVI	75,540.0000	7.5540	71,310.0000	7.1310	(5.600)	0	0	0
2019/03/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/12	IGOV	02/05/2019			Index Future	257.6720	257.6720	257.4840	257.4840	(0.073)	0.0000	0.0000	735
2019/03/12	IGOV	01/08/2019			Index Future	262.5890	262.5890	262.3710	262.3710	(0.083)	0.0000	0.0000	0
2019/03/12	IGOV	07/11/2019			Index Future	268.1810	268.1810	267.9440	267.9440	(0.088)	0.0000	0.0000	0
2019/03/12	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/03/12	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2019/03/12	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/03/12	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/03/12	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/12	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/03/12	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/03/12	IS02	23/03/2020			Interest Rate Swap	98.7700	98.7700	98.7800	98.7800	0.010	0.0000	0.0000	0
2019/03/12	IS02	22/06/2020			Interest Rate Swap	102.3100	102.3100	102.3300	102.3300	0.020	0.0000	0.0000	0

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2019/03/12	IS02	21/09/2020			Interest Rate Swap	99.2700	99.2700	99.2900	99.2900	0.020	0.0000	0.0000	0
2019/03/12	IS05	17/12/2020			Interest Rate Swap	96.0100	96.0100	96.0500	96.0500	0.042	0.0000	0.0000	0
2019/03/12	IS05	16/03/2021			Interest Rate Swap	95.1300	95.1300	95.1800	95.1800	0.053	0.0000	0.0000	0
2019/03/12	IS05	15/06/2021			Interest Rate Swap	94.2100	94.2100	94.2700	94.2700	0.064	0.0000	0.0000	0
2019/03/12	IS05	21/09/2021			Interest Rate Swap	94.2700	94.2700	94.3400	94.3400	0.074	0.0000	0.0000	0
2019/03/12	IS05	21/12/2021			Interest Rate Swap	96.3700	96.3700	96.4500	96.4500	0.083	0.0000	0.0000	51
2019/03/12	IS05	15/03/2022			Interest Rate Swap	96.4300	96.4300	96.5000	96.5000	0.073	0.0000	0.0000	0
2019/03/12	IS05	21/06/2022			Interest Rate Swap	97.5300	97.5300	97.6100	97.6100	0.082	0.0000	0.0000	0
2019/03/12	IS05	20/09/2022			Interest Rate Swap	101.3900	101.3900	101.4700	101.4700	0.079	0.0000	0.0000	0
2019/03/12	IS05	20/12/2022			Interest Rate Swap	102.5700	102.5700	102.6500	102.6500	0.078	0.0000	0.0000	0
2019/03/12	IS05	22/03/2023			Interest Rate Swap	95.8500	95.8500	95.9300	95.9300	0.083	0.0000	0.0000	0
2019/03/12	IS05	20/06/2023			Interest Rate Swap	101.8500	101.8500	101.9300	101.9300	0.079	0.0000	0.0000	0
2019/03/12	IS05	19/09/2023			Interest Rate Swap	97.2600	97.2600	97.3500	97.3500	0.093	0.0000	0.0000	0
2019/03/12	IS10	17/12/2025			Interest Rate Swap	93.5000	93.5000	93.6400	93.6400	0.150	0.0000	0.0000	0
2019/03/12	IS10	16/03/2026			Interest Rate Swap	90.4400	90.4400	90.5900	90.5900	0.166	0.0000	0.0000	0
2019/03/12	IS10	15/06/2026			Interest Rate Swap	89.1400	89.1400	89.3000	89.3000	0.179	0.0000	0.0000	0
2019/03/12	IS10	21/09/2026			Interest Rate Swap	91.3000	91.3000	91.4600	91.4600	0.175	0.0000	0.0000	0
2019/03/12	IS10	21/12/2026			Interest Rate Swap	95.1100	95.1100	95.2700	95.2700	0.168	0.0000	0.0000	0
2019/03/12	IS10	15/03/2027			Interest Rate Swap	93.6500	93.6500	93.8100	93.8100	0.171	0.0000	0.0000	0
2019/03/12	IS10	21/06/2027			Interest Rate Swap	95.7400	95.7400	95.9000	95.9000	0.167	0.0000	0.0000	0
2019/03/12	IS10	20/09/2027			Interest Rate Swap	101.2300	101.2300	101.3800	101.3800	0.148	0.0000	0.0000	0
2019/03/12	IS10	20/12/2027			Interest Rate Swap	101.5900	101.5900	101.7400	101.7400	0.148	0.0000	0.0000	0
2019/03/12	IS10	22/03/2028			Interest Rate Swap	95.0500	95.0500	95.2000	95.2000	0.158	0.0000	0.0000	0
2019/03/12	IS10	20/06/2028			Interest Rate Swap	102.3000	102.3000	102.4400	102.4400	0.137	0.0000	0.0000	0
2019/03/12	IS10	19/09/2028			Interest Rate Swap	95.8000	95.8000	95.9600	95.9600	0.167	0.0000	0.0000	0
2019/03/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/12	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/03/12	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/12	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/12	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/12	R023	02/05/2019	8.45	Call	Bond Future	2,110.6100	2.1106	2,094.0600	2.0941	(0.784)	0	0	0
2019/03/12	R023	02/05/2019	8.44	Put	Bond Future	49.1300	0.0491	48.3500	0.0484	(1.588)	0	0	0
2019/03/12	R023	02/05/2019			Bond Future	7.8058	101.2336	7.8107	101.2178	0.062	0.0000	0.0000	66,540
2019/03/12	R023	02/05/2019	8.46	Call	Bond Future	2,140.5700	2.1406	2,124.0200	2.1240	(0.773)	0	0	0
2019/03/12	R023	02/05/2019	8.46	Put	Bond Future	45.7500	0.0458	44.9700	0.0450	(1.705)	0	0	0
2019/03/12	R023	02/05/2019	8.45	Put	Bond Future	47.4100	0.0474	46.6300	0.0466	(1.645)	0	0	0
2019/03/12	R023	02/05/2019	8.44	Call	Bond Future	2,080.7100	2.0807	2,064.1600	2.0642	(0.795)	0	0	0
2019/03/12	R023	01/08/2019	8.95	Call	Bond Future	3,539.4100	3.5394	3,513.9600	3.5140	(0.719)	0	0	0
2019/03/12	R023	01/08/2019			Bond Future	7.8149	103.1411	7.8235	103.1147	0.111	0.0000	0.0000	0
2019/03/12	R023	01/08/2019	8.93	Call	Bond Future	3,487.2700	3.4873	3,461.8700	3.4619	(0.728)	0	0	0
2019/03/12	R023	01/08/2019	8.93	Put	Bond Future	145.9300	0.1459	146.9900	0.1470	0.726	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
2019/03/12	R023	01/08/2019	8.95	Put	Bond Future	139.4100	0.1394	140.4200	0.1404	0.724	0	0	0
2019/03/12	R023	01/08/2019	8.94	Call	Bond Future	3,513.3100	3.5133	3,487.8800	3.4879	(0.724)	0	0	0
2019/03/12	R023	01/08/2019	8.94	Put	Bond Future	142.6400	0.1426	143.6700	0.1437	0.722	0	0	0
2019/03/12	R023	07/11/2019	7.98	Call	Bond Future	1,393.2500	1.3932	1,372.3100	1.3723	(1.503)	0	0	0
2019/03/12	R023	07/11/2019			Bond Future	7.8088	101.3768	7.8202	101.3442	0.146	0.0000	0.0000	0
2019/03/12	R023	07/11/2019	7.98	Put	Bond Future	905.4100	0.9054	917.0500	0.9170	1.286	0	0	0
2019/03/12	R023	07/11/2019	7.99	Call	Bond Future	1,411.5500	1.4116	1,390.4800	1.3905	(1.493)	0	0	0
2019/03/12	R023	07/11/2019	8.00	Call	Bond Future	1,430.2600	1.4303	1,409.0700	1.4091	(1.482)	0	0	0
2019/03/12	R023	07/11/2019	8.00	Put	Bond Future	885.6200	0.8856	897.0100	0.8970	1.286	0	0	0
2019/03/12	R023	07/11/2019	7.99	Put	Bond Future	895.3100	0.8953	906.8200	0.9068	1.286	0	0	0
2019/03/12	R035	02/05/2019	9.74	Put	Bond Future	1,166.0000	1.1660	1,164.0700	1.1641	(0.166)	0	0	0
2019/03/12	R035	02/05/2019			Bond Future	9.6074	95.7207	9.6118	95.6870	0.045	0.0000	0.0000	80,041
2019/03/12	R035	02/05/2019	9.74	Call	Bond Future	2,178.6200	2.1786	2,143.0500	2.1431	(1.633)	0	0	0
2019/03/12	R035	02/05/2019	9.75	Call	Bond Future	2,225.5100	2.2255	2,189.7600	2.1898	(1.606)	0	0	0
2019/03/12	R035	02/05/2019	9.75	Put	Bond Future	1,137.1700	1.1372	1,135.0600	1.1351	(0.186)	0	0	0
2019/03/12	R035	02/05/2019	9.73	Call	Bond Future	2,132.0700	2.1321	2,096.6900	2.0967	(1.659)	0	0	0
2019/03/12	R035	02/05/2019	9.73	Put	Bond Future	1,195.2600	1.1953	1,193.5200	1.1935	(0.146)	0	0	0
2019/03/12	R035	01/08/2019	10.23	Call	Bond Future	5,345.1700	5.3452	5,304.4900	5.3045	(0.761)	0	0	0
2019/03/12	R035	01/08/2019	10.22	Put	Bond Future	1,216.7300	1.2167	1,220.3400	1.2203	0.297	0	0	0
2019/03/12	R035	01/08/2019			Bond Future	9.6656	97.5244	9.6714	97.4802	0.060	0.0000	0.0000	0
2019/03/12	R035	01/08/2019	10.24	Call	Bond Future	5,398.6900	5.3987	5,357.9200	5.3579	(0.755)	0	0	0
2019/03/12	R035	01/08/2019	10.24	Put	Bond Future	1,181.7800	1.1818	1,185.1900	1.1852	0.289	0	0	0
2019/03/12	R035	01/08/2019	10.23	Put	Bond Future	1,199.2400	1.1992	1,202.7400	1.2027	0.292	0	0	0
2019/03/12	R035	01/08/2019	10.22	Call	Bond Future	5,291.5900	5.2916	5,251.0200	5.2510	(0.767)	0	0	0
2019/03/12	R035	07/11/2019	9.88	Call	Bond Future	4,142.6600	4.1427	4,106.7900	4.1068	(0.866)	0	0	0
2019/03/12	R035	07/11/2019	9.89	Call	Bond Future	4,185.0000	4.1850	4,148.9700	4.1490	(0.861)	0	0	0
2019/03/12	R035	07/11/2019	9.87	Put	Bond Future	3,021.7900	3.0218	3,036.3200	3.0363	0.481	0	0	0
2019/03/12	R035	07/11/2019			Bond Future	9.7247	95.0706	9.7314	95.0204	0.069	0.0000	0.0000	0
2019/03/12	R035	07/11/2019	9.89	Put	Bond Future	2,959.1900	2.9592	2,973.4000	2.9734	0.480	0	0	0
2019/03/12	R035	07/11/2019	9.87	Call	Bond Future	4,100.5200	4.1005	4,064.8100	4.0648	(0.871)	0	0	0
2019/03/12	R035	07/11/2019	9.88	Put	Bond Future	2,990.3500	2.9904	3,004.7200	3.0047	0.481	0	0	0
2019/03/12	R186	02/05/2019	9.02	Call	Bond Future	2,329.7600	2.3298	2,301.6800	2.3017	(1.205)	0	0	0
2019/03/12	R186	02/05/2019	9.01	Put	Bond Future	414.3000	0.4143	412.1500	0.4122	(0.519)	0	0	0
2019/03/12	R186	02/05/2019	10.07	Call	Bond Future	7,719.2800	7.7193	7,693.0600	7.6931	(0.340)	0	0	0
2019/03/12	R186	02/05/2019	9.96	Put	Bond Future	10.7300	0.0107	10.1800	0.0102	(5.126)	0	0	90
2019/03/12	R186	02/05/2019	9.75	Call	Bond Future	6,025.0600	6.0251	5,998.0300	5.9980	(0.449)	0	0	0
2019/03/12	R186	02/05/2019	9.25	Put	Bond Future	187.6900	0.1877	185.1100	0.1851	(1.375)	0	0	0
2019/03/12	R186	02/05/2019	8.65	Put	Bond Future	1,182.9800	1.1830	1,186.3300	1.1863	0.283	0	0	0
2019/03/12	R186	02/05/2019			Bond Future	8.6862	113.8923	8.6906	113.8664	0.051	0.0000	0.0000	88,063
2019/03/12	R186	02/05/2019	9.03	Call	Bond Future	2,374.3400	2.3743	2,346.2000	2.3462	(1.185)	0	0	0
2019/03/12	R186	02/05/2019	9.03	Put	Bond Future	388.9300	0.3889	386.6700	0.3867	(0.581)	0	0	0
2019/03/12	R186	02/05/2019	8.65	Call	Bond Future	971.3700	0.9714	948.8400	0.9488	(2.319)	0	0	3,250
2019/03/12	R186	02/05/2019	9.02	Put	Bond Future	401.4400	0.4014	399.2400	0.3992	(0.548)	0	0	0
2019/03/12	R186	02/05/2019	9.01	Call	Bond Future	2,285.5000	2.2855	2,257.4700	2.2575	(1.226)	0	0	0
2019/03/12	R186	02/05/2019	9.30	Call	Bond Future	3,670.1300	3.6701	3,641.7600	3.6418	(0.773)	0	0	200
2019/03/12	R186	02/05/2019	10.07	Put	Bond Future	5.8800	0.0059	5.5400	0.0055	(5.782)	0	0	200

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2019/03/12	R186	02/05/2019	9.96	Call	Bond Future	7,137.3600	7.1374	7,110.9300	7.1109	(0.370)	0	0	0
2019/03/12	R186	02/05/2019	9.20	Put	Bond Future	222.6900	0.2227	220.0700	0.2201	(1.177)	0	0	0
2019/03/12	R186	02/05/2019	9.75	Put	Bond Future	30.9200	0.0309	29.7700	0.0298	(3.719)	0	0	7,000
2019/03/12	R186	02/05/2019	10.02	Put	Bond Future	7.7600	0.0078	7.3300	0.0073	(5.541)	0	0	3,250
2019/03/12	R186	02/05/2019	9.25	Call	Bond Future	3,419.0500	3.4190	3,390.5900	3.3906	(0.832)	0	0	3,250
2019/03/12	R186	02/05/2019	8.90	Call	Bond Future	1,826.2800	1.8263	1,799.1600	1.7992	(1.485)	0	0	0
2019/03/12	R186	02/05/2019	8.70	Put	Bond Future	1,038.0700	1.0381	1,040.2200	1.0402	0.207	0	0	0
2019/03/12	R186	02/05/2019	8.70	Call	Bond Future	1,118.8400	1.1188	1,095.1100	1.0951	(2.121)	0	0	200
2019/03/12	R186	02/05/2019	9.30	Put	Bond Future	158.2100	0.1582	155.7200	0.1557	(1.574)	0	0	0
2019/03/12	R186	02/05/2019	9.20	Call	Bond Future	3,172.5300	3.1725	3,144.0300	3.1440	(0.898)	0	0	90
2019/03/12	R186	02/05/2019	8.62	Put	Bond Future	1,276.3200	1.2763	1,280.4500	1.2804	0.324	0	0	0
2019/03/12	R186	02/05/2019	8.62	Call	Bond Future	888.8000	0.8888	867.0500	0.8670	(2.447)	0	0	90
2019/03/12	R186	02/05/2019	8.50	Put	Bond Future	1,697.5000	1.6975	1,705.1300	1.7051	0.449	0	0	0
2019/03/12	R186	02/05/2019	8.50	Call	Bond Future	602.6800	0.6027	584.4300	0.5844	(3.028)	0	0	7,000
2019/03/12	R186	02/05/2019	9.00	Put	Bond Future	427.5000	0.4275	425.4100	0.4254	(0.489)	0	0	7,500
2019/03/12	R186	02/05/2019	9.00	Call	Bond Future	2,241.5400	2.2415	2,213.5700	2.2136	(1.248)	0	0	7,000
2019/03/12	R186	02/05/2019	10.02	Call	Bond Future	7,454.9900	7.4550	7,428.6800	7.4287	(0.353)	0	0	0
2019/03/12	R186	02/05/2019	8.80	Put	Bond Future	787.5700	0.7876	787.7300	0.7877	0.020	0	0	0
2019/03/12	R186	02/05/2019	8.80	Call	Bond Future	1,450.0800	1.4501	1,424.3600	1.4244	(1.774)	0	0	7,500
2019/03/12	R186	02/05/2019	9.05	Call	Bond Future	2,464.4900	2.4645	2,436.2500	2.4363	(1.146)	0	0	0
2019/03/12	R186	02/05/2019	9.05	Put	Bond Future	365.0400	0.3650	362.6800	0.3627	(0.647)	0	0	3,250
2019/03/12	R186	02/05/2019	8.90	Put	Bond Future	586.0200	0.5860	584.7800	0.5848	(0.212)	0	0	8,250
2019/03/12	R186	01/08/2019	10.08	Put	Bond Future	214.1000	0.2141	214.2800	0.2143	0.084	0	0	6,000
2019/03/12	R186	01/08/2019	9.54	Call	Bond Future	5,017.2600	5.0173	4,981.5100	4.9815	(0.713)	0	0	0
2019/03/12	R186	01/08/2019			Bond Future	8.7367	110.7386	8.7434	110.7007	0.076	0.0000	0.0000	10
2019/03/12	R186	01/08/2019	8.30	Put	Bond Future	3,337.2800	3.3373	3,358.6200	3.3586	0.639	0	0	0
2019/03/12	R186	01/08/2019	8.30	Call	Bond Future	821.3000	0.8213	804.7200	0.8047	(2.019)	0	0	6,000
2019/03/12	R186	01/08/2019	9.05	Put	Bond Future	1,190.0700	1.1901	1,197.0300	1.1970	0.585	0	0	0
2019/03/12	R186	01/08/2019	9.05	Call	Bond Future	2,950.3000	2.9503	2,919.3400	2.9193	(1.049)	0	0	6,000
2019/03/12	R186	01/08/2019	9.52	Call	Bond Future	4,926.5900	4.9266	4,890.9700	4.8910	(0.723)	0	0	0
2019/03/12	R186	01/08/2019	9.52	Put	Bond Future	594.0400	0.5940	596.3400	0.5963	0.387	0	0	0
2019/03/12	R186	01/08/2019	10.08	Call	Bond Future	7,508.2000	7.5082	7,470.4600	7.4705	(0.503)	0	0	0
2019/03/12	R186	01/08/2019	9.54	Put	Bond Future	577.0300	0.5770	579.2000	0.5792	0.376	0	0	0
2019/03/12	R186	01/08/2019	9.53	Call	Bond Future	4,971.8800	4.9719	4,936.2000	4.9362	(0.718)	0	0	0
2019/03/12	R186	01/08/2019	9.53	Put	Bond Future	585.4700	0.5855	587.7100	0.5877	0.383	0	0	0
2019/03/12	R186	07/11/2019	8.94	Call	Bond Future	2,912.5300	2.9125	2,882.0700	2.8821	(1.046)	0	0	0
2019/03/12	R186	07/11/2019			Bond Future	8.7790	113.0702	8.7872	113.0254	0.093	0.0000	0.0000	0
2019/03/12	R186	07/11/2019	8.94	Put	Bond Future	2,031.2200	2.0312	2,045.6500	2.0456	0.710	0	0	0
2019/03/12	R186	07/11/2019	8.95	Call	Bond Future	2,945.9700	2.9460	2,915.3500	2.9154	(1.039)	0	0	0
2019/03/12	R186	07/11/2019	8.96	Put	Bond Future	1,989.0700	1.9891	2,003.1900	2.0032	0.710	0	0	0
2019/03/12	R186	07/11/2019	8.95	Put	Bond Future	2,010.2300	2.0102	2,024.5000	2.0245	0.710	0	0	0
2019/03/12	R186	07/11/2019	8.96	Call	Bond Future	2,979.2200	2.9792	2,948.4500	2.9485	(1.033)	0	0	0
2019/03/12	R197	02/05/2019			Bond Future	301.9072	301.9072	301.8543	301.8543	(0.018)	0.0000	0.0000	2,350
2019/03/12	R197	01/08/2019			Bond Future	300.1140	300.1140	300.0293	300.0293	(0.028)	0.0000	0.0000	0
2019/03/12	R197	07/11/2019			Bond Future	306.5070	306.5070	306.4040	306.4040	(0.034)	0.0000	0.0000	0
2019/03/12	R202	02/05/2019			Bond Future	234.4038	234.4038	234.3645	234.3645	(0.017)	0.0000	0.0000	8,666

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/12	R202	01/08/2019			Bond Future	234.8647	234.8647	234.8006	234.8006	(0.027)	0.0000	0.0000	0
2019/03/12	R202	07/11/2019			Bond Future	239.8676	239.8676	239.7890	239.7890	(0.033)	0.0000	0.0000	0
2019/03/12	R207	02/05/2019	7.63	Call	Bond Future	851.1900	0.8512	845.1700	0.8452	(0.707)	0	0	0
2019/03/12	R207	02/05/2019			Bond Future	6.3520	102.8273	6.3610	102.8212	0.141	0.0000	0.0000	6,025
2019/03/12	R207	02/05/2019	7.61	Call	Bond Future	837.9600	0.8380	831.9400	0.8319	(0.718)	0	0	0
2019/03/12	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/12	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/12	R207	02/05/2019	7.62	Call	Bond Future	844.5800	0.8446	838.5600	0.8386	(0.713)	0	0	0
2019/03/12	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/12	R207	01/08/2019	7.34	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2019/03/12	R207	01/08/2019	7.33	Call	Bond Future	763.4300	0.7634	746.7900	0.7468	(2.180)	0	0	0
2019/03/12	R207	01/08/2019			Bond Future	5.5737	101.1234	5.6117	101.1067	0.682	0.0000	0.0000	0
2019/03/12	R207	01/08/2019	7.34	Call	Bond Future	767.7500	0.7678	751.1100	0.7511	(2.167)	0	0	0
2019/03/12	R207	01/08/2019	7.33	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2019/03/12	R207	01/08/2019	7.35	Call	Bond Future	772.0600	0.7721	755.4100	0.7554	(2.157)	0	0	0
2019/03/12	R207	01/08/2019	7.35	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/03/12	R207	07/11/2019	2.08	Put	Bond Future	31.5000	0.0315	43.5100	0.0435	38.127	0	0	0
2019/03/12	R207	07/11/2019			Bond Future	2.0577	103.2525	2.1830	103.2299	6.090	0.0000	0.0000	0
2019/03/12	R207	07/11/2019	2.07	Call	Bond Future	34.5900	0.0346	24.1900	0.0242	(30.066)	0	0	0
2019/03/12	R207	07/11/2019	2.07	Put	Bond Future	32.3700	0.0324	44.5700	0.0446	37.689	0	0	0
2019/03/12	R207	07/11/2019	2.08	Call	Bond Future	35.5200	0.0355	24.9300	0.0249	(29.814)	0	0	0
2019/03/12	R207	07/11/2019	2.06	Call	Bond Future	33.6800	0.0337	23.4700	0.0235	(30.315)	0	0	0
2019/03/12	R207	07/11/2019	2.06	Put	Bond Future	33.2700	0.0333	45.6600	0.0457	37.241	0	0	0
2019/03/12	R208	02/05/2019	8.03	Put	Bond Future	1.8600	0.0019	1.6600	0.0017	(10.753)	0	0	0
2019/03/12	R208	02/05/2019	8.02	Call	Bond Future	1,703.3700	1.7034	1,711.9700	1.7120	0.505	0	0	0
2019/03/12	R208	02/05/2019			Bond Future	7.0338	100.1766	7.0288	100.1855	(0.072)	0.0000	0.0000	14,463
2019/03/12	R208	02/05/2019	8.03	Call	Bond Future	1,720.2800	1.7203	1,728.9100	1.7289	0.502	0	0	0
2019/03/12	R208	02/05/2019	8.02	Put	Bond Future	2.0100	0.0020	1.7800	0.0018	(11.443)	0	0	0
2019/03/12	R208	02/05/2019	8.04	Call	Bond Future	1,737.2000	1.7372	1,745.8400	1.7458	0.497	0	0	0
2019/03/12	R208	02/05/2019	8.04	Put	Bond Future	1.7300	0.0017	1.5400	0.0015	(10.983)	0	0	0
2019/03/12	R208	01/08/2019	8.16	Call	Bond Future	1,876.7100	1.8767	1,875.0400	1.8750	(0.089)	0	0	0
2019/03/12	R208	01/08/2019	8.17	Put	Bond Future	21.4900	0.0215	21.1700	0.0212	(1.489)	0	0	0
2019/03/12	R208	01/08/2019			Bond Future	6.9352	102.0644	6.9361	102.0630	0.013	0.0000	0.0000	0
2019/03/12	R208	01/08/2019	8.16	Put	Bond Future	22.2000	0.0222	21.8800	0.0219	(1.441)	0	0	0
2019/03/12	R208	01/08/2019	8.17	Call	Bond Future	1,890.9500	1.8909	1,889.2800	1.8893	(0.088)	0	0	0
2019/03/12	R208	01/08/2019	8.15	Call	Bond Future	1,862.5000	1.8625	1,860.8200	1.8608	(0.090)	0	0	0
2019/03/12	R208	01/08/2019	8.15	Put	Bond Future	22.9400	0.0229	22.6100	0.0226	(1.439)	0	0	0
2019/03/12	R208	07/11/2019	6.82	Put	Bond Future	295.7300	0.2957	298.1300	0.2981	0.812	0	0	0
2019/03/12	R208	07/11/2019	6.83	Call	Bond Future	418.9400	0.4189	414.3400	0.4143	(1.098)	0	0	0
2019/03/12	R208	07/11/2019			Bond Future	6.7317	100.8067	6.7371	100.7998	0.079	0.0000	0.0000	0
2019/03/12	R208	07/11/2019	6.84	Call	Bond Future	427.1600	0.4272	422.5200	0.4225	(1.086)	0	0	0
2019/03/12	R208	07/11/2019	6.84	Put	Bond Future	286.4600	0.2865	288.7800	0.2888	0.810	0	0	0
2019/03/12	R208	07/11/2019	6.82	Call	Bond Future	410.4600	0.4105	405.9000	0.4059	(1.111)	0	0	0
2019/03/12	R208	07/11/2019	6.83	Put	Bond Future	291.2200	0.2912	293.5800	0.2936	0.810	0	0	0
2019/03/12	R209	02/05/2019	9.70	Put	Bond Future	962.2000	0.9622	960.4000	0.9604	(0.187)	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
2019/03/12	R209	02/05/2019			Bond Future	9.5542	73.1798	9.5586	73.1509	0.046	0.0000	0.0000	102,053
2019/03/12	R209	02/05/2019	9.69	Call	Bond Future	1,873.0400	1.8730	1,842.4800	1.8425	(1.632)	0	0	0
2019/03/12	R209	02/05/2019	9.69	Put	Bond Future	986.7900	0.9868	985.1400	0.9851	(0.167)	0	0	0
2019/03/12	R209	02/05/2019	10.50	Call	Bond Future	5,963.1700	5.9632	5,931.3900	5.9314	(0.533)	0	0	0
2019/03/12	R209	02/05/2019	10.71	Call	Bond Future	7,109.2000	7.1092	7,078.5400	7.0785	(0.431)	0	0	0
2019/03/12	R209	02/05/2019	9.70	Call	Bond Future	1,913.0900	1.9131	1,882.3800	1.8824	(1.605)	0	0	0
2019/03/12	R209	02/05/2019	10.50	Put	Bond Future	106.4700	0.1065	103.6000	0.1036	(2.696)	0	0	11,560
2019/03/12	R209	02/05/2019	10.71	Put	Bond Future	47.3500	0.0474	45.6000	0.0456	(3.696)	0	0	760
2019/03/12	R209	02/05/2019	9.95	Put	Bond Future	503.1300	0.5031	499.1000	0.4991	(0.801)	0	0	0
2019/03/12	R209	02/05/2019	9.95	Call	Bond Future	3,042.7300	3.0427	3,009.7900	3.0098	(1.083)	0	0	760
2019/03/12	R209	02/05/2019	9.68	Call	Bond Future	1,833.2800	1.8333	1,802.8800	1.8029	(1.658)	0	0	0
2019/03/12	R209	02/05/2019	9.68	Put	Bond Future	1,011.7600	1.0118	1,010.2700	1.0103	(0.147)	0	0	0
2019/03/12	R209	02/05/2019	9.35	Put	Bond Future	2,139.2200	2.1392	2,146.0400	2.1460	0.319	0	0	0
2019/03/12	R209	02/05/2019	9.35	Call	Bond Future	775.8700	0.7759	753.7800	0.7538	(2.847)	0	0	760
2019/03/12	R209	01/08/2019	10.15	Put	Bond Future	1,149.8300	1.1498	1,152.6200	1.1526	0.243	0	0	0
2019/03/12	R209	01/08/2019	9.30	Call	Bond Future	1,456.5800	1.4566	1,434.9200	1.4349	(1.487)	0	0	7,560
2019/03/12	R209	01/08/2019	10.17	Call	Bond Future	4,663.4200	4.6634	4,628.9700	4.6290	(0.739)	0	0	0
2019/03/12	R209	01/08/2019			Bond Future	9.6060	74.5588	9.6117	74.5218	0.059	0.0000	0.0000	0
2019/03/12	R209	01/08/2019	10.15	Call	Bond Future	4,572.6300	4.5726	4,538.3500	4.5383	(0.750)	0	0	0
2019/03/12	R209	01/08/2019	10.17	Put	Bond Future	1,119.3300	1.1193	1,121.9500	1.1219	0.234	0	0	0
2019/03/12	R209	01/08/2019	9.30	Put	Bond Future	3,492.0700	3.4921	3,507.4800	3.5075	0.441	0	0	0
2019/03/12	R209	01/08/2019	9.80	Put	Bond Future	1,836.0400	1.8360	1,842.7300	1.8427	0.364	0	0	0
2019/03/12	R209	01/08/2019	10.16	Put	Bond Future	1,134.5600	1.1346	1,137.2600	1.1373	0.238	0	0	0
2019/03/12	R209	01/08/2019	10.46	Call	Bond Future	6,028.9200	6.0289	5,992.6000	5.9926	(0.602)	0	0	0
2019/03/12	R209	01/08/2019	10.46	Put	Bond Future	760.9000	0.7609	761.6500	0.7617	0.099	0	0	7,560
2019/03/12	R209	01/08/2019	9.80	Call	Bond Future	3,084.4400	3.0844	3,054.0600	3.0541	(0.985)	0	0	7,560
2019/03/12	R209	01/08/2019	10.16	Call	Bond Future	4,618.0400	4.6180	4,583.6700	4.5837	(0.744)	0	0	0
2019/03/12	R209	07/11/2019	9.82	Call	Bond Future	3,612.5600	3.6126	3,582.2100	3.5822	(0.840)	0	0	0
2019/03/12	R209	07/11/2019			Bond Future	9.6557	72.9746	9.6622	72.9327	0.067	0.0000	0.0000	0
2019/03/12	R209	07/11/2019	9.80	Call	Bond Future	3,539.9400	3.5399	3,509.8500	3.5099	(0.850)	0	0	0
2019/03/12	R209	07/11/2019	9.80	Put	Bond Future	2,617.7800	2.6178	2,629.6000	2.6296	0.452	0	0	0
2019/03/12	R209	07/11/2019	9.82	Put	Bond Future	2,563.9400	2.5639	2,575.5000	2.5755	0.451	0	0	0
2019/03/12	R209	07/11/2019	9.81	Call	Bond Future	3,576.1700	3.5762	3,545.9500	3.5460	(0.845)	0	0	0
2019/03/12	R209	07/11/2019	9.81	Put	Bond Future	2,590.7400	2.5907	2,602.4300	2.6024	0.451	0	0	0
2019/03/12	R210	02/05/2019			Bond Future	185.6421	185.6421	185.6103	185.6103	(0.017)	0.0000	0.0000	1,948
2019/03/12	R210	01/08/2019			Bond Future	189.1854	189.1854	189.1339	189.1339	(0.027)	0.0000	0.0000	0
2019/03/12	R210	07/11/2019			Bond Future	190.5769	190.5769	190.5139	190.5139	(0.033)	0.0000	0.0000	0
2019/03/12	R212	02/05/2019			Bond Future	157.4569	157.4569	157.3862	157.3862	(0.045)	0.0000	0.0000	5,946
2019/03/12	R212	01/08/2019			Bond Future	158.2422	158.2422	158.1539	158.1539	(0.056)	0.0000	0.0000	0
2019/03/12	R212	07/11/2019			Bond Future	161.6131	161.6131	161.5141	161.5141	(0.061)	0.0000	0.0000	0
2019/03/12	R213	02/05/2019	9.49	Call	Bond Future	1,881.9300	1.8819	1,812.3700	1.8124	(3.696)	0	0	0
2019/03/12	R213	02/05/2019	9.48	Put	Bond Future	848.9800	0.8490	871.5800	0.8716	2.662	0	0	0
2019/03/12	R213	02/05/2019			Bond Future	9.3203	84.8651	9.3349	84.7735	0.157	0.0000	0.0000	27,698
2019/03/12	R213	02/05/2019	9.50	Call	Bond Future	1,921.8600	1.9219	1,851.7000	1.8517	(3.651)	0	0	0
2019/03/12	R213	02/05/2019	9.50	Put	Bond Future	805.1400	0.8051	826.5400	0.8265	2.658	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
2019/03/12	R213	02/05/2019	9.49	Put	Bond Future	826.8300	0.8268	848.8300	0.8488	2.661	0	0	0
2019/03/12	R213	02/05/2019	9.48	Call	Bond Future	1,842.3900	1.8424	1,773.4300	1.7734	(3.743)	0	0	0
2019/03/12	R213	01/08/2019	9.99	Put	Bond Future	892.9000	0.8929	911.9800	0.9120	2.137	0	0	0
2019/03/12	R213	01/08/2019	9.98	Call	Bond Future	4,536.9100	4.5369	4,454.2600	4.4543	(1.822)	0	0	0
2019/03/12	R213	01/08/2019			Bond Future	9.3743	86.4642	9.3908	86.3622	0.176	0.0000	0.0000	0
2019/03/12	R213	01/08/2019	9.99	Call	Bond Future	4,582.0100	4.5820	4,499.0800	4.4991	(1.810)	0	0	0
2019/03/12	R213	01/08/2019	9.98	Put	Bond Future	905.9500	0.9059	925.3100	0.9253	2.137	0	0	0
2019/03/12	R213	01/08/2019	10.00	Call	Bond Future	4,627.4000	4.6274	4,544.1900	4.5442	(1.798)	0	0	0
2019/03/12	R213	01/08/2019	10.00	Put	Bond Future	880.2000	0.8802	899.0000	0.8990	2.136	0	0	0
2019/03/12	R213	07/11/2019	9.59	Put	Bond Future	2,376.1600	2.3762	2,417.3200	2.4173	1.732	0	0	0
2019/03/12	R213	07/11/2019	9.58	Call	Bond Future	3,313.5100	3.3135	3,246.2200	3.2462	(2.031)	0	0	0
2019/03/12	R213	07/11/2019			Bond Future	9.4287	84.7297	9.4466	84.6209	0.190	0.0000	0.0000	0
2019/03/12	R213	07/11/2019	9.59	Call	Bond Future	3,348.8500	3.3488	3,281.2000	3.2812	(2.020)	0	0	0
2019/03/12	R213	07/11/2019	9.58	Put	Bond Future	2,400.6800	2.4007	2,442.2000	2.4422	1.730	0	0	0
2019/03/12	R213	07/11/2019	9.60	Call	Bond Future	3,384.3300	3.3843	3,316.3300	3.3163	(2.009)	0	0	0
2019/03/12	R213	07/11/2019	9.60	Put	Bond Future	2,351.8500	2.3519	2,392.6600	2.3927	1.735	0	0	0
2019/03/12	R214	02/05/2019	9.87	Call	Bond Future	1,954.9300	1.9549	1,922.7600	1.9228	(1.646)	0	0	0
2019/03/12	R214	02/05/2019	9.85	Call	Bond Future	1,873.1400	1.8731	1,841.3100	1.8413	(1.699)	0	0	0
2019/03/12	R214	02/05/2019			Bond Future	9.7386	72.1059	9.7430	72.0755	0.046	0.0000	0.0000	21,863
2019/03/12	R214	02/05/2019	9.85	Put	Bond Future	1,114.9300	1.1149	1,113.5600	1.1136	(0.123)	0	0	0
2019/03/12	R214	02/05/2019	9.87	Put	Bond Future	1,061.9900	1.0620	1,060.2800	1.0603	(0.161)	0	0	0
2019/03/12	R214	02/05/2019	9.86	Call	Bond Future	1,913.8300	1.9138	1,881.8300	1.8818	(1.672)	0	0	0
2019/03/12	R214	02/05/2019	9.86	Put	Bond Future	1,088.2000	1.0882	1,086.6600	1.0867	(0.142)	0	0	0
2019/03/12	R214	01/08/2019	10.34	Put	Bond Future	1,195.1500	1.1952	1,197.9500	1.1980	0.234	0	0	0
2019/03/12	R214	01/08/2019			Bond Future	9.7909	73.4646	9.7965	73.4261	0.058	0.0000	0.0000	0
2019/03/12	R214	01/08/2019	10.33	Call	Bond Future	4,730.1600	4.7302	4,694.5900	4.6946	(0.752)	0	0	0
2019/03/12	R214	01/08/2019	10.33	Put	Bond Future	1,211.2600	1.2113	1,214.1500	1.2142	0.239	0	0	0
2019/03/12	R214	01/08/2019	10.34	Call	Bond Future	4,776.6500	4.7767	4,740.9900	4.7410	(0.747)	0	0	0
2019/03/12	R214	01/08/2019	10.32	Call	Bond Future	4,683.6300	4.6836	4,648.1500	4.6481	(0.758)	0	0	0
2019/03/12	R214	01/08/2019	10.32	Put	Bond Future	1,227.4200	1.2274	1,230.4000	1.2304	0.243	0	0	0
2019/03/12	R214	07/11/2019	10.02	Put	Bond Future	2,743.8400	2.7438	2,755.3000	2.7553	0.418	0	0	0
2019/03/12	R214	07/11/2019			Bond Future	9.8439	71.7104	9.8503	71.6672	0.065	0.0000	0.0000	0
2019/03/12	R214	07/11/2019	10.01	Call	Bond Future	3,875.3500	3.8754	3,843.7300	3.8437	(0.816)	0	0	0
2019/03/12	R214	07/11/2019	10.01	Put	Bond Future	2,770.9200	2.7709	2,782.5100	2.7825	0.418	0	0	0
2019/03/12	R214	07/11/2019	10.02	Call	Bond Future	3,913.8900	3.9139	3,882.1400	3.8821	(0.811)	0	0	0
2019/03/12	R214	07/11/2019	10.00	Call	Bond Future	3,836.9600	3.8370	3,805.4700	3.8055	(0.821)	0	0	0
2019/03/12	R214	07/11/2019	10.00	Put	Bond Future	2,798.2400	2.7982	2,809.9600	2.8100	0.419	0	0	0
2019/03/12	R248	02/05/2019	9.90	Put	Bond Future	1,192.6700	1.1927	1,190.2900	1.1903	(0.200)	0	0	0
2019/03/12	R248	02/05/2019			Bond Future	9.7333	92.1434	9.7378	92.1042	0.046	0.0000	0.0000	100,887
2019/03/12	R248	02/05/2019	9.90	Call	Bond Future	2,642.4500	2.6425	2,600.8300	2.6008	(1.575)	0	0	0
2019/03/12	R248	02/05/2019	9.91	Call	Bond Future	2,697.6400	2.6976	2,655.8300	2.6558	(1.550)	0	0	0
2019/03/12	R248	02/05/2019	9.89	Put	Bond Future	1,223.9500	1.2239	1,221.7600	1.2218	(0.179)	0	0	0
2019/03/12	R248	02/05/2019	9.91	Put	Bond Future	1,162.1800	1.1622	1,159.6100	1.1596	(0.221)	0	0	0
2019/03/12	R248	02/05/2019	9.89	Call	Bond Future	2,587.9000	2.5879	2,546.4700	2.5465	(1.601)	0	0	0
2019/03/12	R248	01/08/2019	10.35	Call	Bond Future	6,130.4400	6.1304	6,084.6200	6.0846	(0.747)	0	0	0
2019/03/12	R248	01/08/2019	10.34	Put	Bond Future	1,444.4600	1.4445	1,448.1500	1.4481	0.255	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
2019/03/12	R248	01/08/2019			Bond Future	9.7852	93.8796	9.7909	93.8302	0.058	0.0000	0.0000	100
2019/03/12	R248	01/08/2019	10.36	Call	Bond Future	6,190.4300	6.1904	6,144.5100	6.1445	(0.742)	0	0	0
2019/03/12	R248	01/08/2019	10.36	Put	Bond Future	1,405.3600	1.4054	1,408.8400	1.4088	0.248	0	0	0
2019/03/12	R248	01/08/2019	10.35	Put	Bond Future	1,424.7800	1.4248	1,428.3600	1.4284	0.251	0	0	0
2019/03/12	R248	01/08/2019	10.34	Call	Bond Future	6,070.5900	6.0706	6,024.8800	6.0249	(0.753)	0	0	0
2019/03/12	R248	07/11/2019	10.02	Call	Bond Future	4,940.1900	4.9402	4,899.5200	4.8995	(0.823)	0	0	0
2019/03/12	R248	07/11/2019	10.01	Put	Bond Future	3,422.7500	3.4227	3,437.7100	3.4377	0.437	0	0	0
2019/03/12	R248	07/11/2019			Bond Future	9.8377	91.4127	9.8441	91.3573	0.065	0.0000	0.0000	0
2019/03/12	R248	07/11/2019	10.03	Call	Bond Future	4,989.9600	4.9900	4,949.1100	4.9491	(0.819)	0	0	0
2019/03/12	R248	07/11/2019	10.03	Put	Bond Future	3,354.4200	3.3544	3,369.0300	3.3690	0.436	0	0	0
2019/03/12	R248	07/11/2019	10.02	Put	Bond Future	3,388.4200	3.3884	3,403.2100	3.4032	0.436	0	0	0
2019/03/12	R248	07/11/2019	10.01	Call	Bond Future	4,890.6000	4.8906	4,850.1000	4.8501	(0.828)	0	0	0
Total													911865