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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/03/2019 TO 15/03/2019

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
2019/03/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	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
2019/03/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	2025	02/05/2019			Bond Future	133.9383	133.9383	133.9517	133.9517	0.010	0.0000	0.0000	691
2019/03/15	2025	01/08/2019			Bond Future	135.0231	135.0231	135.0365	135.0365	0.010	0.0000	0.0000	0
2019/03/15	2025	07/11/2019			Bond Future	137.8907	137.8907	137.9042	137.9042	0.010	0.0000	0.0000	0
2019/03/15	2029	02/05/2019			Bond Future	100.5265	100.5265	100.5092	100.5092	(0.017)	0.0000	0.0000	3,020
2019/03/15	2029	01/08/2019			Bond Future	102.4342	102.4342	102.4164	102.4164	(0.017)	0.0000	0.0000	0
2019/03/15	2029	07/11/2019			Bond Future	103.5021	103.5021	103.4836	103.4836	(0.018)	0.0000	0.0000	0
2019/03/15	2030	02/05/2019	9.41	Call	Bond Future	1,506.8800	1.5069	1,812.6700	1.8127	20.293	0	0	0
2019/03/15	2030	02/05/2019	8.90	Put	Bond Future	2,987.2800	2.9873	2,564.0600	2.5641	(14.167)	0	0	0
2019/03/15	2030	02/05/2019			Bond Future	9.3230	93.2439	9.2406	93.7642	(0.883)	0.0000	0.0000	45,467
2019/03/15	2030	02/05/2019	9.39	Call	Bond Future	1,434.3600	1.4344	1,731.8800	1.7319	20.742	0	0	0
2019/03/15	2030	02/05/2019	9.39	Put	Bond Future	1,013.9000	1.0139	791.1500	0.7911	(21.970)	0	0	0
2019/03/15	2030	02/05/2019	10.20	Call	Bond Future	5,387.9200	5.3879	5,879.6100	5.8796	9.126	0	0	0
2019/03/15	2030	02/05/2019	10.20	Put	Bond Future	85.6100	0.0856	57.0300	0.0570	(33.384)	0	0	3,000
2019/03/15	2030	02/05/2019	9.41	Put	Bond Future	961.4500	0.9614	746.9700	0.7470	(22.308)	0	0	0
2019/03/15	2030	02/05/2019	8.90	Call	Bond Future	272.7200	0.2727	369.7700	0.3698	35.586	0	0	3,000
2019/03/15	2030	02/05/2019	9.40	Call	Bond Future	1,470.3800	1.4704	1,772.0500	1.7721	20.516	0	0	3,000
2019/03/15	2030	02/05/2019	9.40	Put	Bond Future	987.4100	0.9874	768.8100	0.7688	(22.139)	0	0	0
2019/03/15	2030	01/08/2019	9.15	Put	Bond Future	2,977.7600	2.9778	2,663.6500	2.6637	(10.549)	0	0	0
2019/03/15	2030	01/08/2019	9.91	Put	Bond Future	1,075.1500	1.0752	926.2500	0.9263	(13.849)	0	0	0
2019/03/15	2030	01/08/2019			Bond Future	9.3893	90.9857	9.3038	91.5155	(0.911)	0.0000	0.0000	0
2019/03/15	2030	01/08/2019	8.35	Put	Bond Future	6,929.9000	6.9299	6,450.7200	6.4507	(6.915)	0	0	0
2019/03/15	2030	01/08/2019	8.35	Call	Bond Future	201.3900	0.2014	252.0100	0.2520	25.135	0	0	2,025
2019/03/15	2030	01/08/2019	9.92	Call	Bond Future	4,259.5100	4.2595	4,642.0900	4.6421	8.982	0	0	0
2019/03/15	2030	01/08/2019	9.90	Put	Bond Future	1,090.1800	1.0902	939.5900	0.9396	(13.813)	0	0	0
2019/03/15	2030	01/08/2019	9.15	Call	Bond Future	1,484.6200	1.4846	1,700.3100	1.7003	14.528	0	0	2,025
2019/03/15	2030	01/08/2019	9.91	Call	Bond Future	4,215.3000	4.2153	4,596.2000	4.5962	9.036	0	0	0
2019/03/15	2030	01/08/2019	9.92	Put	Bond Future	1,060.4900	1.0605	913.2700	0.9133	(13.882)	0	0	0
2019/03/15	2030	01/08/2019	9.90	Call	Bond Future	4,171.4000	4.1714	4,550.6100	4.5506	9.091	0	0	0
2019/03/15	2030	07/11/2019	9.49	Put	Bond Future	2,728.9800	2.7290	2,477.0800	2.4771	(9.231)	0	0	0
2019/03/15	2030	07/11/2019			Bond Future	9.4453	92.8958	9.3564	93.4366	(0.941)	0.0000	0.0000	0
2019/03/15	2030	07/11/2019	9.48	Call	Bond Future	2,965.8000	2.9658	3,252.9000	3.2529	9.680	0	0	0
2019/03/15	2030	07/11/2019	9.48	Put	Bond Future	2,756.0100	2.7560	2,502.3200	2.5023	(9.205)	0	0	0
2019/03/15	2030	07/11/2019	9.49	Call	Bond Future	2,999.1500	2.9992	3,288.0400	3.2880	9.632	0	0	0
2019/03/15	2030	07/11/2019	9.47	Call	Bond Future	2,932.9300	2.9329	3,218.2200	3.2182	9.727	0	0	0
2019/03/15	2030	07/11/2019	9.47	Put	Bond Future	2,783.5600	2.7836	2,528.0600	2.5281	(9.179)	0	0	0
2019/03/15	2032	02/05/2019	9.62	Put	Bond Future	1,105.2200	1.1052	865.4900	0.8655	(21.691)	0	0	0
2019/03/15	2032	02/05/2019	9.61	Call	Bond Future	1,564.0800	1.5641	1,884.7100	1.8847	20.500	0	0	0
2019/03/15	2032	02/05/2019			Bond Future	9.5469	91.3134	9.4647	91.8782	(0.862)	0.0000	0.0000	43,357
2019/03/15	2032	02/05/2019	9.62	Call	Bond Future	1,602.9700	1.6030	1,928.0500	1.9281	20.280	0	0	0
2019/03/15	2032	02/05/2019	9.61	Put	Bond Future	1,134.2200	1.1342	890.0400	0.8900	(21.528)	0	0	0
2019/03/15	2032	02/05/2019	9.63	Call	Bond Future	1,642.4900	1.6425	1,971.9700	1.9720	20.060	0	0	0

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2019/03/15	2032	02/05/2019	9.63	Put	Bond Future	1,076.9300	1.0769	841.6000	0.8416	(21.852)	0	0	0
2019/03/15	2032	01/08/2019	10.10	Call	Bond Future	4,440.9800	4.4410	4,848.5600	4.8486	9.178	0	0	0
2019/03/15	2032	01/08/2019	10.11	Put	Bond Future	1,213.3400	1.2133	1,047.5900	1.0476	(13.661)	0	0	0
2019/03/15	2032	01/08/2019			Bond Future	9.6108	93.0240	9.5257	93.5992	(0.885)	0.0000	0.0000	0
2019/03/15	2032	01/08/2019	10.10	Put	Bond Future	1,230.3800	1.2304	1,062.7500	1.0628	(13.624)	0	0	0
2019/03/15	2032	01/08/2019	10.11	Call	Bond Future	4,487.8900	4.4879	4,897.3500	4.8974	9.124	0	0	0
2019/03/15	2032	01/08/2019	10.09	Call	Bond Future	4,394.0300	4.3940	4,799.7200	4.7997	9.233	0	0	0
2019/03/15	2032	01/08/2019	10.09	Put	Bond Future	1,247.4500	1.2475	1,077.9300	1.0779	(13.589)	0	0	0
2019/03/15	2032	07/11/2019	9.71	Call	Bond Future	3,281.7000	3.2817	3,594.8300	3.5948	9.542	0	0	0
2019/03/15	2032	07/11/2019	9.70	Put	Bond Future	3,062.4300	3.0624	2,786.5400	2.7865	(9.009)	0	0	0
2019/03/15	2032	07/11/2019			Bond Future	9.6722	90.8135	9.5839	91.4006	(0.913)	0.0000	0.0000	0
2019/03/15	2032	07/11/2019	9.72	Call	Bond Future	3,317.3800	3.3174	3,632.4400	3.6324	9.497	0	0	0
2019/03/15	2032	07/11/2019	9.72	Put	Bond Future	3,001.3800	3.0014	2,729.3700	2.7294	(9.063)	0	0	0
2019/03/15	2032	07/11/2019	9.71	Put	Bond Future	3,031.6300	3.0316	2,757.6900	2.7577	(9.036)	0	0	0
2019/03/15	2032	07/11/2019	9.70	Call	Bond Future	3,246.5100	3.2465	3,557.6900	3.5577	9.585	0	0	0
2019/03/15	2033	02/05/2019			Bond Future	102.4443	102.4443	102.4269	102.4269	(0.017)	0.0000	0.0000	6,090
2019/03/15	2033	01/08/2019			Bond Future	104.3885	104.3885	104.3705	104.3705	(0.017)	0.0000	0.0000	0
2019/03/15	2033	07/11/2019			Bond Future	105.4216	105.4216	105.4030	105.4030	(0.018)	0.0000	0.0000	0
2019/03/15	2037	02/05/2019	9.81	Put	Bond Future	1,405.3900	1.4054	1,146.0900	1.1461	(18.450)	0	0	0
2019/03/15	2037	02/05/2019			Bond Future	9.7827	91.5270	9.7108	92.0807	(0.735)	0.0000	0.0000	53,731
2019/03/15	2037	02/05/2019	9.80	Call	Bond Future	1,573.1100	1.5731	1,863.0500	1.8631	18.431	0	0	0
2019/03/15	2037	02/05/2019	9.80	Put	Bond Future	1,440.8300	1.4408	1,177.0900	1.1771	(18.305)	0	0	0
2019/03/15	2037	02/05/2019	9.81	Call	Bond Future	1,614.0400	1.6140	1,908.4200	1.9084	18.239	0	0	0
2019/03/15	2037	02/05/2019	9.79	Call	Bond Future	1,532.7400	1.5327	1,818.2200	1.8182	18.625	0	0	0
2019/03/15	2037	02/05/2019	9.79	Put	Bond Future	1,476.9300	1.4769	1,208.7300	1.2087	(18.159)	0	0	0
2019/03/15	2037	01/08/2019	10.31	Call	Bond Future	4,840.7600	4.8408	5,232.6600	5.2327	8.096	0	0	0
2019/03/15	2037	01/08/2019			Bond Future	9.8494	88.9863	9.7751	89.5502	(0.754)	0.0000	0.0000	0
2019/03/15	2037	01/08/2019	10.29	Call	Bond Future	4,738.4500	4.7385	5,126.5800	5.1266	8.191	0	0	0
2019/03/15	2037	01/08/2019	10.29	Put	Bond Future	1,501.7800	1.5018	1,325.9500	1.3259	(11.708)	0	0	0
2019/03/15	2037	01/08/2019	10.31	Put	Bond Future	1,461.4900	1.4615	1,289.4300	1.2894	(11.773)	0	0	0
2019/03/15	2037	01/08/2019	10.30	Call	Bond Future	4,789.6100	4.7896	5,179.6300	5.1796	8.143	0	0	0
2019/03/15	2037	01/08/2019	10.30	Put	Bond Future	1,481.6000	1.4816	1,307.6600	1.3077	(11.740)	0	0	0
2019/03/15	2037	07/11/2019	9.97	Call	Bond Future	3,835.8600	3.8359	4,146.4200	4.1464	8.096	0	0	0
2019/03/15	2037	07/11/2019			Bond Future	9.9080	90.8546	9.8313	91.4301	(0.774)	0.0000	0.0000	0
2019/03/15	2037	07/11/2019	9.95	Call	Bond Future	3,756.0100	3.7560	4,062.8200	4.0628	8.169	0	0	0
2019/03/15	2037	07/11/2019	9.95	Put	Bond Future	3,443.5100	3.4435	3,174.7900	3.1748	(7.804)	0	0	0
2019/03/15	2037	07/11/2019	9.97	Put	Bond Future	3,375.0700	3.3751	3,110.1000	3.1101	(7.851)	0	0	0
2019/03/15	2037	07/11/2019	9.96	Call	Bond Future	3,795.9900	3.7960	4,104.6700	4.1047	8.132	0	0	0
2019/03/15	2037	07/11/2019	9.96	Put	Bond Future	3,409.3000	3.4093	3,142.4500	3.1425	(7.827)	0	0	0
2019/03/15	2038	02/05/2019			Bond Future	122.3268	122.3268	122.4877	122.4877	0.132	0.0000	0.0000	10,895
2019/03/15	2038	01/08/2019			Bond Future	123.0090	123.0090	123.1729	123.1729	0.133	0.0000	0.0000	0
2019/03/15	2038	07/11/2019			Bond Future	125.6216	125.6216	125.7886	125.7886	0.133	0.0000	0.0000	0
2019/03/15	2040	02/05/2019	9.89	Call	Bond Future	1,705.6800	1.7057	2,016.7900	2.0168	18.240	0	0	0
2019/03/15	2040	02/05/2019	9.88	Put	Bond Future	1,602.2600	1.6023	1,314.1600	1.3142	(17.981)	0	0	0

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2019/03/15	2040	02/05/2019	9.60	Call	Bond Future	703.1900	0.7032	876.6200	0.8766	24.663	0	0	1,150
2019/03/15	2040	02/05/2019			Bond Future	9.8727	94.7188	9.8008	95.3133	(0.729)	0.0000	0.0000	24,111
2019/03/15	2040	02/05/2019	9.90	Call	Bond Future	1,749.4800	1.7495	2,065.3100	2.0653	18.053	0	0	0
2019/03/15	2040	02/05/2019	9.90	Put	Bond Future	1,525.3900	1.5254	1,246.7500	1.2467	(18.267)	0	0	0
2019/03/15	2040	02/05/2019	10.20	Put	Bond Future	695.2900	0.6953	540.1700	0.5402	(22.310)	0	0	0
2019/03/15	2040	02/05/2019	10.20	Call	Bond Future	3,324.6400	3.3246	3,763.9900	3.7640	13.215	0	0	1,150
2019/03/15	2040	02/05/2019	9.60	Put	Bond Future	2,989.2100	2.9892	2,568.1700	2.5682	(14.085)	0	0	0
2019/03/15	2040	02/05/2019	9.89	Put	Bond Future	1,563.5400	1.5635	1,280.1800	1.2802	(18.123)	0	0	0
2019/03/15	2040	02/05/2019	9.88	Call	Bond Future	1,662.3300	1.6623	1,968.7000	1.9687	18.430	0	0	0
2019/03/15	2040	01/08/2019	10.36	Call	Bond Future	5,006.8700	5.0069	5,418.3100	5.4183	8.218	0	0	0
2019/03/15	2040	01/08/2019	10.37	Put	Bond Future	1,670.7600	1.6708	1,478.7600	1.4788	(11.492)	0	0	0
2019/03/15	2040	01/08/2019			Bond Future	9.9394	91.9876	9.8652	92.5931	(0.747)	0.0000	0.0000	0
2019/03/15	2040	01/08/2019	10.36	Put	Bond Future	1,693.2600	1.6933	1,499.2200	1.4992	(11.460)	0	0	0
2019/03/15	2040	01/08/2019	10.37	Call	Bond Future	5,060.8200	5.0608	5,474.3000	5.4743	8.170	0	0	0
2019/03/15	2040	01/08/2019	10.38	Call	Bond Future	5,114.9400	5.1149	5,530.4500	5.5304	8.123	0	0	0
2019/03/15	2040	01/08/2019	10.38	Put	Bond Future	1,648.5500	1.6485	1,458.5800	1.4586	(11.523)	0	0	0
2019/03/15	2040	07/11/2019	10.03	Call	Bond Future	3,936.3300	3.9363	4,264.2100	4.2642	8.330	0	0	0
2019/03/15	2040	07/11/2019	10.04	Put	Bond Future	3,647.2400	3.6472	3,359.2600	3.3593	(7.896)	0	0	0
2019/03/15	2040	07/11/2019			Bond Future	9.9985	93.9189	9.9219	94.5368	(0.766)	0.0000	0.0000	0
2019/03/15	2040	07/11/2019	10.03	Put	Bond Future	3,684.4800	3.6845	3,394.4500	3.3944	(7.872)	0	0	0
2019/03/15	2040	07/11/2019	10.04	Call	Bond Future	3,978.8900	3.9789	4,308.8200	4.3088	8.292	0	0	0
2019/03/15	2040	07/11/2019	10.05	Call	Bond Future	4,021.6600	4.0217	4,353.6400	4.3536	8.255	0	0	0
2019/03/15	2040	07/11/2019	10.05	Put	Bond Future	3,610.3300	3.6103	3,324.4000	3.3244	(7.920)	0	0	0
2019/03/15	2044	02/05/2019	9.90	Call	Bond Future	1,792.2700	1.7923	2,116.0900	2.1161	18.068	0	0	0
2019/03/15	2044	02/05/2019			Bond Future	9.8708	91.9869	9.7989	92.5941	(0.728)	0.0000	0.0000	37,545
2019/03/15	2044	02/05/2019	9.90	Put	Bond Future	1,547.5900	1.5476	1,264.2500	1.2642	(18.308)	0	0	0
2019/03/15	2044	02/05/2019	9.91	Call	Bond Future	1,837.8500	1.8378	2,166.4800	2.1665	17.881	0	0	0
2019/03/15	2044	02/05/2019	9.92	Put	Bond Future	1,472.2100	1.4722	1,198.4500	1.1984	(18.595)	0	0	0
2019/03/15	2044	02/05/2019	9.91	Put	Bond Future	1,509.6000	1.5096	1,231.0700	1.2311	(18.451)	0	0	0
2019/03/15	2044	02/05/2019	9.92	Call	Bond Future	1,883.8900	1.8839	2,217.2900	2.2173	17.697	0	0	0
2019/03/15	2044	01/08/2019	9.86	Put	Bond Future	3,328.4500	3.3285	3,008.7200	3.0087	(9.606)	0	0	0
2019/03/15	2044	01/08/2019	10.53	Call	Bond Future	6,089.9400	6.0899	6,544.6700	6.5447	7.467	0	0	0
2019/03/15	2044	01/08/2019	10.40	Put	Bond Future	1,625.0400	1.6250	1,436.6300	1.4366	(11.594)	0	0	0
2019/03/15	2044	01/08/2019			Bond Future	9.9341	89.3297	9.8600	89.9481	(0.746)	0.0000	0.0000	0
2019/03/15	2044	01/08/2019	10.39	Call	Bond Future	5,300.0000	5.3000	5,728.0000	5.7280	8.075	0	0	0
2019/03/15	2044	01/08/2019	10.39	Put	Bond Future	1,646.9500	1.6469	1,456.5200	1.4565	(11.563)	0	0	0
2019/03/15	2044	01/08/2019	9.86	Call	Bond Future	2,709.6800	2.7097	3,008.3800	3.0084	11.023	0	0	100
2019/03/15	2044	01/08/2019	10.53	Put	Bond Future	1,365.5700	1.3656	1,201.8700	1.2019	(11.988)	0	0	100
2019/03/15	2044	01/08/2019	10.40	Call	Bond Future	5,355.3700	5.3554	5,785.3900	5.7854	8.030	0	0	0
2019/03/15	2044	01/08/2019	9.36	Put	Bond Future	6,068.3300	6.0683	5,611.3200	5.6113	(7.531)	0	0	0
2019/03/15	2044	01/08/2019	9.36	Call	Bond Future	1,081.5600	1.0816	1,242.9800	1.2430	14.925	0	0	100
2019/03/15	2044	01/08/2019	10.38	Call	Bond Future	5,244.7800	5.2448	5,670.7400	5.6707	8.122	0	0	0
2019/03/15	2044	01/08/2019	10.38	Put	Bond Future	1,669.1400	1.6691	1,476.6700	1.4767	(11.531)	0	0	0
2019/03/15	2044	07/11/2019	10.07	Put	Bond Future	3,588.0600	3.5881	3,302.5500	3.3025	(7.957)	0	0	0
2019/03/15	2044	07/11/2019			Bond Future	9.9900	91.2052	9.9136	91.8364	(0.765)	0.0000	0.0000	0
2019/03/15	2044	07/11/2019	10.06	Call	Bond Future	4,196.9800	4.1970	4,540.6100	4.5406	8.188	0	0	0
2019/03/15	2044	07/11/2019	10.06	Put	Bond Future	3,625.1700	3.6252	3,337.5900	3.3376	(7.933)	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
2019/03/15	2044	07/11/2019	10.07	Call	Bond Future	4,241.0600	4.2411	4,586.7600	4.5868	8.151	0	0	0
2019/03/15	2044	07/11/2019	10.05	Call	Bond Future	4,153.1000	4.1531	4,494.6500	4.4946	8.224	0	0	0
2019/03/15	2044	07/11/2019	10.05	Put	Bond Future	3,662.6000	3.6626	3,372.9400	3.3729	(7.909)	0	0	0
2019/03/15	2046	02/05/2019			Bond Future	114.3809	114.3809	114.5766	114.5766	0.171	0.0000	0.0000	12,523
2019/03/15	2046	01/08/2019			Bond Future	116.5516	116.5516	116.7507	116.7507	0.171	0.0000	0.0000	0
2019/03/15	2046	07/11/2019			Bond Future	117.2865	117.2865	117.4897	117.4897	0.173	0.0000	0.0000	0
2019/03/15	2050	02/05/2019			Bond Future	120.2595	120.2595	120.2393	120.2393	(0.017)	0.0000	0.0000	10,684
2019/03/15	2050	01/08/2019			Bond Future	120.7239	120.7239	120.7032	120.7032	(0.017)	0.0000	0.0000	0
2019/03/15	2050	07/11/2019			Bond Future	123.2877	123.2877	123.2664	123.2664	(0.017)	0.0000	0.0000	0
2019/03/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	AL37	02/05/2019			Index Future	628.1310	628.1310	629.9340	629.9340	0.287	0.0000	0.0000	0
2019/03/15	AL37	01/08/2019			Index Future	639.8980	639.8980	641.7330	641.7330	0.287	0.0000	0.0000	0
2019/03/15	AL37	07/11/2019			Index Future	653.3240	653.3240	655.1960	655.1960	0.287	0.0000	0.0000	0
2019/03/15	AL7T	02/05/2019			Index Future	724.2780	724.2780	727.7380	727.7380	0.478	0.0000	0.0000	0
2019/03/15	AL7T	01/08/2019			Index Future	737.8460	737.8460	741.3690	741.3690	0.477	0.0000	0.0000	0
2019/03/15	AL7T	07/11/2019			Index Future	753.3280	753.3280	756.9230	756.9230	0.477	0.0000	0.0000	0
2019/03/15	ALBI	02/05/2019			Index Future	655.7480	655.7480	659.2540	659.2540	0.535	0.0000	0.0000	903
2019/03/15	ALBI	01/08/2019			Index Future	668.0320	668.0320	671.6030	671.6030	0.535	0.0000	0.0000	0
2019/03/15	ALBI	07/11/2019			Index Future	682.0490	682.0490	685.6930	685.6930	0.534	0.0000	0.0000	0
2019/03/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C040	31/01/2040			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
2019/03/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/15	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
2019/03/15	ES33	02/05/2019			Bond Future	10.9781	76.2085	10.9056	76.6316	(0.660)	0.0000	0.0000	350
2019/03/15	ES33	01/08/2019			Bond Future	11.0847	77.6361	11.0097	78.0669	(0.677)	0.0000	0.0000	0
2019/03/15	ES33	07/11/2019			Bond Future	11.1962	75.4692	11.1182	75.9089	(0.696)	0.0000	0.0000	0
2019/03/15	ES42	02/05/2019			Bond Future	11.2349	77.9058	11.1624	78.3887	(0.646)	0.0000	0.0000	4,919
2019/03/15	ES42	01/08/2019			Bond Future	11.3396	79.3655	11.2645	79.8573	(0.662)	0.0000	0.0000	0
2019/03/15	ES42	07/11/2019			Bond Future	11.4490	76.7649	11.3711	77.2668	(0.681)	0.0000	0.0000	0
2019/03/15	GOVI	02/05/2019	647.87	Call	GOVI	13,440.0000	1.3440	49,380.0000	4.9380	267.411	0	0	0
2019/03/15	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/15	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/15	GOVI	02/05/2019			GOVI	649.2140	649.2140	652.8080	652.8080	0.554	0.0000	0.0000	448
2019/03/15	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/15	GOVI	02/05/2019	647.88	Call	GOVI	13,340.0000	1.3340	49,280.0000	4.9280	269.415	0	0	0
2019/03/15	GOVI	02/05/2019	647.86	Call	GOVI	13,540.0000	1.3540	49,480.0000	4.9480	265.436	0	0	0
2019/03/15	GOVI	01/08/2019	638.68	Call	GOVI	226,960.0000	22.6960	263,560.0000	26.3560	16.126	0	0	0
2019/03/15	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/15	GOVI	01/08/2019			GOVI	661.3760	661.3760	665.0360	665.0360	0.553	0.0000	0.0000	0
2019/03/15	GOVI	01/08/2019	638.69	Call	GOVI	226,860.0000	22.6860	263,460.0000	26.3460	16.133	0	0	0
2019/03/15	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/15	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/15	GOVI	01/08/2019	638.67	Call	GOVI	227,060.0000	22.7060	263,660.0000	26.3660	16.119	0	0	0
2019/03/15	GOVI	07/11/2019	672.90	Call	GOVI	23,530.0000	2.3530	60,890.0000	6.0890	158.776	0	0	0
2019/03/15	GOVI	07/11/2019			GOVI	675.2530	675.2530	678.9890	678.9890	0.553	0.0000	0.0000	0
2019/03/15	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/15	GOVI	07/11/2019	672.91	Call	GOVI	23,430.0000	2.3430	60,790.0000	6.0790	159.454	0	0	0
2019/03/15	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/15	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/15	GOVI	07/11/2019	672.92	Call	GOVI	23,330.0000	2.3330	60,690.0000	6.0690	160.137	0	0	0
2019/03/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/15	IGOV	02/05/2019			Index Future	256.9830	256.9830	257.0070	257.0070	0.009	0.0000	0.0000	735
2019/03/15	IGOV	01/08/2019			Index Future	261.8600	261.8600	261.8840	261.8840	0.009	0.0000	0.0000	0
2019/03/15	IGOV	07/11/2019			Index Future	267.4210	267.4210	267.4440	267.4440	0.009	0.0000	0.0000	0
2019/03/15	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/03/15	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2019/03/15	IS01	19/09/2019			Interest Rate Swap	99.8800	99.8800	99.8700	99.8700	(0.010)	0.0000	0.0000	0
2019/03/15	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/03/15	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/15	IS02	20/09/2019			Interest Rate Swap	101.8800	101.8800	101.8700	101.8700	(0.010)	0.0000	0.0000	0
2019/03/15	IS02	20/12/2019			Interest Rate Swap	102.8200	102.8200	102.8100	102.8100	(0.010)	0.0000	0.0000	0
2019/03/15	IS02	23/03/2020			Interest Rate Swap	98.8100	98.8100	98.7900	98.7900	(0.020)	0.0000	0.0000	0
2019/03/15	IS02	22/06/2020			Interest Rate Swap	102.3800	102.3800	102.3500	102.3500	(0.029)	0.0000	0.0000	0

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2019/03/15	IS02	21/09/2020			Interest Rate Swap	99.3500	99.3500	99.3100	99.3100	(0.040)	0.0000	0.0000	0
2019/03/15	IS05	17/12/2020			Interest Rate Swap	96.1200	96.1200	96.0700	96.0700	(0.052)	0.0000	0.0000	0
2019/03/15	IS05	16/03/2021			Interest Rate Swap	95.2600	95.2600	95.2100	95.2100	(0.052)	0.0000	0.0000	0
2019/03/15	IS05	15/06/2021			Interest Rate Swap	94.3700	94.3700	94.3000	94.3000	(0.074)	0.0000	0.0000	0
2019/03/15	IS05	21/09/2021			Interest Rate Swap	94.4500	94.4500	94.3600	94.3600	(0.095)	0.0000	0.0000	0
2019/03/15	IS05	21/12/2021			Interest Rate Swap	96.5700	96.5700	96.4700	96.4700	(0.104)	0.0000	0.0000	51
2019/03/15	IS05	15/03/2022			Interest Rate Swap	96.6400	96.6400	96.5100	96.5100	(0.135)	0.0000	0.0000	0
2019/03/15	IS05	21/06/2022			Interest Rate Swap	97.7700	97.7700	97.6200	97.6200	(0.153)	0.0000	0.0000	0
2019/03/15	IS05	20/09/2022			Interest Rate Swap	101.6500	101.6500	101.4700	101.4700	(0.177)	0.0000	0.0000	0
2019/03/15	IS05	20/12/2022			Interest Rate Swap	102.8600	102.8600	102.6500	102.6500	(0.204)	0.0000	0.0000	0
2019/03/15	IS05	22/03/2023			Interest Rate Swap	96.1600	96.1600	95.9300	95.9300	(0.239)	0.0000	0.0000	0
2019/03/15	IS05	20/06/2023			Interest Rate Swap	102.1800	102.1800	101.9400	101.9400	(0.235)	0.0000	0.0000	0
2019/03/15	IS05	19/09/2023			Interest Rate Swap	97.6300	97.6300	97.3600	97.3600	(0.277)	0.0000	0.0000	0
2019/03/15	IS10	17/12/2025			Interest Rate Swap	93.9600	93.9600	93.5600	93.5600	(0.426)	0.0000	0.0000	0
2019/03/15	IS10	16/03/2026			Interest Rate Swap	90.9200	90.9200	90.5000	90.5000	(0.462)	0.0000	0.0000	0
2019/03/15	IS10	15/06/2026			Interest Rate Swap	89.6300	89.6300	89.2000	89.2000	(0.480)	0.0000	0.0000	0
2019/03/15	IS10	21/09/2026			Interest Rate Swap	91.8000	91.8000	91.3700	91.3700	(0.468)	0.0000	0.0000	0
2019/03/15	IS10	21/12/2026			Interest Rate Swap	95.6100	95.6100	95.1900	95.1900	(0.439)	0.0000	0.0000	0
2019/03/15	IS10	15/03/2027			Interest Rate Swap	94.1700	94.1700	93.7400	93.7400	(0.457)	0.0000	0.0000	0
2019/03/15	IS10	21/06/2027			Interest Rate Swap	96.2600	96.2600	95.8200	95.8200	(0.457)	0.0000	0.0000	0
2019/03/15	IS10	20/09/2027			Interest Rate Swap	101.7400	101.7400	101.3000	101.3000	(0.432)	0.0000	0.0000	0
2019/03/15	IS10	20/12/2027			Interest Rate Swap	102.1100	102.1100	101.6500	101.6500	(0.450)	0.0000	0.0000	0
2019/03/15	IS10	22/03/2028			Interest Rate Swap	95.5900	95.5900	95.1000	95.1000	(0.513)	0.0000	0.0000	0
2019/03/15	IS10	20/06/2028			Interest Rate Swap	102.8300	102.8300	102.3500	102.3500	(0.467)	0.0000	0.0000	0
2019/03/15	IS10	19/09/2028			Interest Rate Swap	96.3700	96.3700	95.8600	95.8600	(0.529)	0.0000	0.0000	0
2019/03/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/15	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/03/15	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/15	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/15	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/15	R023	02/05/2019	8.45	Call	Bond Future	1,847.5600	1.8476	2,109.5100	2.1095	14.178	0	0	0
2019/03/15	R023	02/05/2019	8.44	Put	Bond Future	67.7700	0.0678	41.4600	0.0415	(38.822)	0	0	0
2019/03/15	R023	02/05/2019			Bond Future	7.8926	100.9526	7.8039	101.2400	(1.124)	0.0000	0.0000	66,540
2019/03/15	R023	02/05/2019	8.46	Call	Bond Future	1,876.8700	1.8769	2,139.6400	2.1396	14.000	0	0	0
2019/03/15	R023	02/05/2019	8.46	Put	Bond Future	63.0600	0.0631	38.4300	0.0384	(39.058)	0	0	0
2019/03/15	R023	02/05/2019	8.45	Put	Bond Future	65.3700	0.0654	39.9200	0.0399	(38.932)	0	0	0
2019/03/15	R023	02/05/2019	8.44	Call	Bond Future	1,818.3400	1.8183	2,079.4300	2.0794	14.359	0	0	0
2019/03/15	R023	01/08/2019	8.95	Call	Bond Future	3,266.1600	3.2662	3,524.7400	3.5247	7.917	0	0	0
2019/03/15	R023	01/08/2019			Bond Future	7.9123	102.8437	7.8164	103.1363	(1.211)	0.0000	0.0000	0
2019/03/15	R023	01/08/2019	8.93	Call	Bond Future	3,215.0300	3.2150	3,472.3200	3.4723	8.003	0	0	0
2019/03/15	R023	01/08/2019	8.93	Put	Bond Future	171.0800	0.1711	135.7900	0.1358	(20.628)	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
2019/03/15	R023	01/08/2019	8.95	Put	Bond Future	163.5500	0.1636	129.5500	0.1296	(20.789)	0	0	0
2019/03/15	R023	01/08/2019	8.94	Call	Bond Future	3,240.5600	3.2406	3,498.5000	3.4985	7.960	0	0	0
2019/03/15	R023	01/08/2019	8.94	Put	Bond Future	167.2800	0.1673	132.6400	0.1326	(20.708)	0	0	0
2019/03/15	R023	07/11/2019	7.98	Call	Bond Future	1,195.5400	1.1955	1,358.1400	1.3581	13.601	0	0	0
2019/03/15	R023	07/11/2019			Bond Future	7.9175	101.0668	7.8128	101.3653	(1.322)	0.0000	0.0000	0
2019/03/15	R023	07/11/2019	7.98	Put	Bond Future	1,017.7000	1.0177	881.7900	0.8818	(13.355)	0	0	0
2019/03/15	R023	07/11/2019	7.99	Call	Bond Future	1,212.9700	1.2130	1,376.7500	1.3768	13.502	0	0	0
2019/03/15	R023	07/11/2019	8.00	Call	Bond Future	1,230.1800	1.2302	1,395.1300	1.3951	13.409	0	0	0
2019/03/15	R023	07/11/2019	8.00	Put	Bond Future	995.5400	0.9955	861.9800	0.8620	(13.416)	0	0	0
2019/03/15	R023	07/11/2019	7.99	Put	Bond Future	1,006.7300	1.0067	872.0000	0.8720	(13.383)	0	0	0
2019/03/15	R035	02/05/2019	9.74	Put	Bond Future	1,394.4100	1.3944	1,139.3300	1.1393	(18.293)	0	0	0
2019/03/15	R035	02/05/2019			Bond Future	9.7056	94.9693	9.6337	95.5188	(0.741)	0.0000	0.0000	79,541
2019/03/15	R035	02/05/2019	9.74	Call	Bond Future	1,655.6500	1.6556	1,950.1100	1.9501	17.785	0	0	0
2019/03/15	R035	02/05/2019	9.75	Call	Bond Future	1,697.2000	1.6972	1,995.9700	1.9960	17.604	0	0	0
2019/03/15	R035	02/05/2019	9.75	Put	Bond Future	1,360.2400	1.3602	1,109.4700	1.1095	(18.436)	0	0	0
2019/03/15	R035	02/05/2019	9.73	Call	Bond Future	1,614.5100	1.6145	1,904.6400	1.9046	17.970	0	0	0
2019/03/15	R035	02/05/2019	9.73	Put	Bond Future	1,429.0800	1.4291	1,169.6700	1.1697	(18.152)	0	0	0
2019/03/15	R035	01/08/2019	10.23	Call	Bond Future	4,773.1900	4.7732	5,163.6500	5.1637	8.180	0	0	0
2019/03/15	R035	01/08/2019	10.22	Put	Bond Future	1,423.3300	1.4233	1,252.2000	1.2522	(12.023)	0	0	0
2019/03/15	R035	01/08/2019			Bond Future	9.7684	96.7483	9.6941	97.3080	(0.760)	0.0000	0.0000	0
2019/03/15	R035	01/08/2019	10.24	Call	Bond Future	4,824.2200	4.8242	5,216.5900	5.2166	8.133	0	0	0
2019/03/15	R035	01/08/2019	10.24	Put	Bond Future	1,383.3900	1.3834	1,216.0700	1.2161	(12.095)	0	0	0
2019/03/15	R035	01/08/2019	10.23	Put	Bond Future	1,403.3400	1.4033	1,234.1100	1.2341	(12.059)	0	0	0
2019/03/15	R035	01/08/2019	10.22	Call	Bond Future	4,722.1100	4.7221	5,110.6700	5.1107	8.229	0	0	0
2019/03/15	R035	07/11/2019	9.88	Call	Bond Future	3,696.3100	3.6963	4,001.6600	4.0017	8.261	0	0	0
2019/03/15	R035	07/11/2019	9.89	Call	Bond Future	3,736.0000	3.7360	4,043.2400	4.0432	8.224	0	0	0
2019/03/15	R035	07/11/2019	9.87	Put	Bond Future	3,376.3900	3.3764	3,108.6000	3.1086	(7.931)	0	0	0
2019/03/15	R035	07/11/2019			Bond Future	9.8320	94.2723	9.7551	94.8436	(0.782)	0.0000	0.0000	0
2019/03/15	R035	07/11/2019	9.89	Put	Bond Future	3,308.5000	3.3085	3,044.4900	3.0445	(7.980)	0	0	0
2019/03/15	R035	07/11/2019	9.87	Call	Bond Future	3,656.8100	3.6568	3,960.2700	3.9603	8.298	0	0	0
2019/03/15	R035	07/11/2019	9.88	Put	Bond Future	3,342.3100	3.3423	3,076.4100	3.0764	(7.956)	0	0	0
2019/03/15	R186	02/05/2019	9.02	Call	Bond Future	1,898.3400	1.8983	2,219.1300	2.2191	16.898	0	0	0
2019/03/15	R186	02/05/2019	9.01	Put	Bond Future	533.6000	0.5336	399.3300	0.3993	(25.163)	0	0	0
2019/03/15	R186	02/05/2019	10.07	Call	Bond Future	7,173.5200	7.1735	7,622.2100	7.6222	6.255	0	0	0
2019/03/15	R186	02/05/2019	9.96	Put	Bond Future	13.7900	0.0138	8.2600	0.0083	(40.102)	0	0	90
2019/03/15	R186	02/05/2019	9.75	Call	Bond Future	5,486.5700	5.4866	5,924.1000	5.9241	7.975	0	0	0
2019/03/15	R186	02/05/2019	9.25	Put	Bond Future	244.7200	0.2447	173.5000	0.1735	(29.103)	0	0	0
2019/03/15	R186	02/05/2019	8.65	Put	Bond Future	1,457.4700	1.4575	1,186.2600	1.1863	(18.608)	0	0	0
2019/03/15	R186	02/05/2019			Bond Future	8.7802	113.3449	8.7025	113.7967	(0.884)	0.0000	0.0000	88,059
2019/03/15	R186	02/05/2019	9.03	Call	Bond Future	1,939.6700	1.9397	2,263.6000	2.2636	16.700	0	0	0
2019/03/15	R186	02/05/2019	9.03	Put	Bond Future	501.6700	0.5017	373.7300	0.3737	(25.503)	0	0	0
2019/03/15	R186	02/05/2019	8.65	Call	Bond Future	698.4500	0.6984	879.1100	0.8791	25.866	0	0	3,250
2019/03/15	R186	02/05/2019	9.02	Put	Bond Future	517.4300	0.5174	386.3500	0.3863	(25.333)	0	0	0
2019/03/15	R186	02/05/2019	9.01	Call	Bond Future	1,857.3900	1.8574	2,174.9900	2.1750	17.099	0	0	0
2019/03/15	R186	02/05/2019	9.30	Call	Bond Future	3,170.7700	3.1708	3,561.0400	3.5610	12.308	0	0	200
2019/03/15	R186	02/05/2019	10.07	Put	Bond Future	7.5300	0.0075	4.3500	0.0044	(42.231)	0	0	200

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2019/03/15	R186	02/05/2019	9.96	Call	Bond Future	6,593.0100	6.5930	7,039.3500	7.0393	6.770	0	0	0
2019/03/15	R186	02/05/2019	9.20	Put	Bond Future	289.8900	0.2899	207.8400	0.2078	(28.304)	0	0	0
2019/03/15	R186	02/05/2019	9.75	Put	Bond Future	39.8400	0.0398	25.5000	0.0255	(35.994)	0	0	7,000
2019/03/15	R186	02/05/2019	10.02	Put	Bond Future	9.9600	0.0100	5.8500	0.0059	(41.265)	0	0	3,250
2019/03/15	R186	02/05/2019	9.25	Call	Bond Future	2,928.6700	2.9287	3,309.3200	3.3093	12.997	0	0	3,250
2019/03/15	R186	02/05/2019	8.90	Call	Bond Future	1,438.4700	1.4385	1,717.7100	1.7177	19.412	0	0	0
2019/03/15	R186	02/05/2019	8.70	Put	Bond Future	1,287.5700	1.2876	1,036.4000	1.0364	(19.507)	0	0	0
2019/03/15	R186	02/05/2019	8.70	Call	Bond Future	820.9300	0.8209	1,021.6300	1.0216	24.448	0	0	200
2019/03/15	R186	02/05/2019	9.30	Put	Bond Future	206.2600	0.2063	144.6600	0.1447	(29.865)	0	0	0
2019/03/15	R186	02/05/2019	9.20	Call	Bond Future	2,692.3200	2.6923	3,062.1400	3.0621	13.736	0	0	90
2019/03/15	R186	02/05/2019	8.62	Put	Bond Future	1,565.9000	1.5659	1,282.8100	1.2828	(18.078)	0	0	0
2019/03/15	R186	02/05/2019	8.62	Call	Bond Future	630.9700	0.6310	799.7500	0.7997	26.749	0	0	90
2019/03/15	R186	02/05/2019	8.50	Put	Bond Future	2,046.9500	2.0469	1,718.7900	1.7188	(16.032)	0	0	0
2019/03/15	R186	02/05/2019	8.50	Call	Bond Future	404.7200	0.4047	528.4300	0.5284	30.567	0	0	7,000
2019/03/15	R186	02/05/2019	9.00	Put	Bond Future	550.1800	0.5502	412.6800	0.4127	(24.992)	0	0	7,500
2019/03/15	R186	02/05/2019	9.00	Call	Bond Future	1,816.8100	1.8168	2,131.1800	2.1312	17.303	0	0	7,000
2019/03/15	R186	02/05/2019	10.02	Call	Bond Future	6,909.7800	6.9098	7,357.5400	7.3575	6.480	0	0	0
2019/03/15	R186	02/05/2019	8.80	Put	Bond Future	989.6500	0.9897	778.6000	0.7786	(21.326)	0	0	0
2019/03/15	R186	02/05/2019	8.80	Call	Bond Future	1,104.7500	1.1047	1,345.5700	1.3456	21.799	0	0	7,500
2019/03/15	R186	02/05/2019	9.05	Call	Bond Future	2,023.5200	2.0235	2,353.5800	2.3536	16.311	0	0	0
2019/03/15	R186	02/05/2019	9.05	Put	Bond Future	471.4800	0.4715	349.6700	0.3497	(25.836)	0	0	3,250
2019/03/15	R186	02/05/2019	8.90	Put	Bond Future	745.6200	0.7456	572.9900	0.5730	(23.153)	0	0	8,250
2019/03/15	R186	01/08/2019	10.08	Put	Bond Future	260.6700	0.2607	215.4800	0.2155	(17.336)	0	0	6,000
2019/03/15	R186	01/08/2019	9.54	Call	Bond Future	4,558.2300	4.5582	4,917.2200	4.9172	7.876	0	0	0
2019/03/15	R186	01/08/2019			Bond Future	8.8374	110.1686	8.7561	110.6288	(0.921)	0.0000	0.0000	10
2019/03/15	R186	01/08/2019	8.30	Put	Bond Future	3,744.3400	3.7443	3,402.8600	3.4029	(9.120)	0	0	0
2019/03/15	R186	01/08/2019	8.30	Call	Bond Future	658.3500	0.6583	777.0400	0.7770	18.028	0	0	6,000
2019/03/15	R186	01/08/2019	9.05	Put	Bond Future	1,395.2200	1.3952	1,215.4600	1.2155	(12.884)	0	0	0
2019/03/15	R186	01/08/2019	9.05	Call	Bond Future	2,585.4400	2.5854	2,865.8500	2.8658	10.846	0	0	6,000
2019/03/15	R186	01/08/2019	9.52	Call	Bond Future	4,470.5100	4.4705	4,826.9900	4.8270	7.974	0	0	0
2019/03/15	R186	01/08/2019	9.52	Put	Bond Future	707.9700	0.7080	604.2800	0.6043	(14.646)	0	0	0
2019/03/15	R186	01/08/2019	10.08	Call	Bond Future	6,984.7600	6.9848	7,399.7400	7.3997	5.941	0	0	0
2019/03/15	R186	01/08/2019	9.54	Put	Bond Future	688.0100	0.6880	586.8300	0.5868	(14.706)	0	0	0
2019/03/15	R186	01/08/2019	9.53	Call	Bond Future	4,514.3200	4.5143	4,872.0600	4.8721	7.925	0	0	0
2019/03/15	R186	01/08/2019	9.53	Put	Bond Future	697.9200	0.6979	595.4900	0.5955	(14.676)	0	0	0
2019/03/15	R186	07/11/2019	8.94	Call	Bond Future	2,592.0600	2.5921	2,842.8600	2.8429	9.676	0	0	0
2019/03/15	R186	07/11/2019			Bond Future	8.8864	112.4812	8.8007	112.9508	(0.964)	0.0000	0.0000	0
2019/03/15	R186	07/11/2019	8.94	Put	Bond Future	2,299.7700	2.2998	2,081.0500	2.0810	(9.511)	0	0	0
2019/03/15	R186	07/11/2019	8.95	Call	Bond Future	2,623.4200	2.6234	2,875.8600	2.8759	9.623	0	0	0
2019/03/15	R186	07/11/2019	8.96	Put	Bond Future	2,253.4700	2.2535	2,038.0200	2.0380	(9.561)	0	0	0
2019/03/15	R186	07/11/2019	8.95	Put	Bond Future	2,276.7000	2.2767	2,059.6200	2.0596	(9.535)	0	0	0
2019/03/15	R186	07/11/2019	8.96	Call	Bond Future	2,654.6000	2.6546	2,908.6700	2.9087	9.571	0	0	0
2019/03/15	R197	02/05/2019			Bond Future	300.9570	300.9570	300.8423	300.8423	(0.038)	0.0000	0.0000	2,350
2019/03/15	R197	01/08/2019			Bond Future	299.1130	299.1130	298.9956	298.9956	(0.039)	0.0000	0.0000	40
2019/03/15	R197	07/11/2019			Bond Future	305.4658	305.4658	305.3454	305.3454	(0.039)	0.0000	0.0000	0
2019/03/15	R202	02/05/2019			Bond Future	233.8052	233.8052	233.7655	233.7655	(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
2019/03/15	R202	01/08/2019			Bond Future	234.2290	234.2290	234.1882	234.1882	(0.017)	0.0000	0.0000	0
2019/03/15	R202	07/11/2019			Bond Future	239.2035	239.2035	239.1615	239.1615	(0.018)	0.0000	0.0000	0
2019/03/15	R207	02/05/2019	7.63	Call	Bond Future	676.2200	0.6762	838.9700	0.8390	24.068	0	0	0
2019/03/15	R207	02/05/2019			Bond Future	6.6132	102.6523	6.3702	102.8150	(3.674)	0.0000	0.0000	6,013
2019/03/15	R207	02/05/2019	7.61	Call	Bond Future	662.9900	0.6630	825.7400	0.8257	24.548	0	0	0
2019/03/15	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/15	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/15	R207	02/05/2019	7.62	Call	Bond Future	669.6100	0.6696	832.3600	0.8324	24.305	0	0	0
2019/03/15	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/15	R207	01/08/2019	7.34	Put	Bond Future	0.3500	0.0004	0.0300	0.0000	(91.429)	0	0	0
2019/03/15	R207	01/08/2019	7.33	Call	Bond Future	574.2900	0.5743	739.5700	0.7396	28.780	0	0	0
2019/03/15	R207	01/08/2019			Bond Future	6.0072	100.9339	5.6283	101.0995	(6.308)	0.0000	0.0000	50
2019/03/15	R207	01/08/2019	7.34	Call	Bond Future	578.5800	0.5786	743.8900	0.7439	28.572	0	0	0
2019/03/15	R207	01/08/2019	7.33	Put	Bond Future	0.3800	0.0004	0.0300	0.0000	(92.105)	0	0	0
2019/03/15	R207	01/08/2019	7.35	Call	Bond Future	582.8700	0.5829	748.1900	0.7482	28.363	0	0	0
2019/03/15	R207	01/08/2019	7.35	Put	Bond Future	0.3300	0.0003	0.0200	0.0000	(93.939)	0	0	0
2019/03/15	R207	07/11/2019	2.08	Put	Bond Future	196.1300	0.1961	48.4200	0.0484	(75.312)	0	0	0
2019/03/15	R207	07/11/2019			Bond Future	3.1680	103.0526	2.2297	103.2214	(29.617)	0.0000	0.0000	0
2019/03/15	R207	07/11/2019	2.07	Call	Bond Future	0.2500	0.0003	20.7600	0.0208	8204.000	0	0	0
2019/03/15	R207	07/11/2019	2.07	Put	Bond Future	197.9200	0.1979	49.5600	0.0496	(74.960)	0	0	0
2019/03/15	R207	07/11/2019	2.08	Call	Bond Future	0.2600	0.0003	21.4200	0.0214	8138.462	0	0	0
2019/03/15	R207	07/11/2019	2.06	Call	Bond Future	0.2300	0.0002	20.1000	0.0201	8639.130	0	0	0
2019/03/15	R207	07/11/2019	2.06	Put	Bond Future	199.7100	0.1997	50.7100	0.0507	(74.608)	0	0	0
2019/03/15	R208	02/05/2019	8.03	Put	Bond Future	1.6500	0.0017	1.2300	0.0012	(25.455)	0	0	0
2019/03/15	R208	02/05/2019	8.02	Call	Bond Future	1,652.8900	1.6529	1,698.5900	1.6986	2.765	0	0	0
2019/03/15	R208	02/05/2019			Bond Future	7.0626	100.1264	7.0362	100.1725	(0.375)	0.0000	0.0000	14,423
2019/03/15	R208	02/05/2019	8.03	Call	Bond Future	1,669.8200	1.6698	1,715.5500	1.7156	2.739	0	0	0
2019/03/15	R208	02/05/2019	8.02	Put	Bond Future	1.7800	0.0018	1.3300	0.0013	(25.281)	0	0	0
2019/03/15	R208	02/05/2019	8.04	Call	Bond Future	1,686.7500	1.6868	1,732.5000	1.7325	2.712	0	0	0
2019/03/15	R208	02/05/2019	8.04	Put	Bond Future	1.5300	0.0015	1.1300	0.0011	(26.144)	0	0	0
2019/03/15	R208	01/08/2019	8.16	Call	Bond Future	1,816.9800	1.8170	1,861.0600	1.8611	2.426	0	0	0
2019/03/15	R208	01/08/2019	8.17	Put	Bond Future	23.9500	0.0240	21.2800	0.0213	(11.148)	0	0	0
2019/03/15	R208	01/08/2019			Bond Future	6.9758	102.0021	6.9453	102.0489	(0.438)	0.0000	0.0000	0
2019/03/15	R208	01/08/2019	8.16	Put	Bond Future	24.7400	0.0247	21.9900	0.0220	(11.116)	0	0	0
2019/03/15	R208	01/08/2019	8.17	Call	Bond Future	1,831.1400	1.8311	1,875.3000	1.8753	2.412	0	0	0
2019/03/15	R208	01/08/2019	8.15	Call	Bond Future	1,802.8400	1.8028	1,846.8500	1.8469	2.441	0	0	0
2019/03/15	R208	01/08/2019	8.15	Put	Bond Future	25.5500	0.0256	22.7300	0.0227	(11.037)	0	0	0
2019/03/15	R208	07/11/2019	6.82	Put	Bond Future	329.1400	0.3291	306.1600	0.3062	(6.982)	0	0	0
2019/03/15	R208	07/11/2019	6.83	Call	Bond Future	381.9400	0.3819	406.8400	0.4068	6.519	0	0	0
2019/03/15	R208	07/11/2019			Bond Future	6.7856	100.7367	6.7490	100.7843	(0.540)	0.0000	0.0000	0
2019/03/15	R208	07/11/2019	6.84	Call	Bond Future	389.7500	0.3898	414.9200	0.4149	6.458	0	0	0
2019/03/15	R208	07/11/2019	6.84	Put	Bond Future	319.0500	0.3191	296.6100	0.2966	(7.033)	0	0	0
2019/03/15	R208	07/11/2019	6.82	Call	Bond Future	373.8700	0.3739	398.5000	0.3985	6.588	0	0	0
2019/03/15	R208	07/11/2019	6.83	Put	Bond Future	324.2200	0.3242	301.5100	0.3015	(7.005)	0	0	0
2019/03/15	R209	02/05/2019	9.70	Put	Bond Future	1,159.4100	1.1594	946.7900	0.9468	(18.339)	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
2019/03/15	R209	02/05/2019			Bond Future	9.6524	72.5373	9.5806	73.0062	(0.744)	0.0000	0.0000	102,053
2019/03/15	R209	02/05/2019	9.69	Call	Bond Future	1,432.3200	1.4323	1,684.9600	1.6850	17.639	0	0	0
2019/03/15	R209	02/05/2019	9.69	Put	Bond Future	1,188.5600	1.1886	972.2800	0.9723	(18.197)	0	0	0
2019/03/15	R209	02/05/2019	10.50	Call	Bond Future	5,337.8500	5.3378	5,772.3100	5.7723	8.139	0	0	0
2019/03/15	R209	02/05/2019	10.71	Call	Bond Future	6,473.3000	6.4733	6,925.3700	6.9254	6.984	0	0	0
2019/03/15	R209	02/05/2019	9.70	Call	Bond Future	1,467.8100	1.4678	1,724.1100	1.7241	17.461	0	0	0
2019/03/15	R209	02/05/2019	10.50	Put	Bond Future	123.6400	0.1236	89.1800	0.0892	(27.871)	0	0	11,560
2019/03/15	R209	02/05/2019	10.71	Put	Bond Future	53.9400	0.0539	37.0900	0.0371	(31.238)	0	0	760
2019/03/15	R209	02/05/2019	9.95	Put	Bond Future	606.9500	0.6070	475.5800	0.4756	(21.644)	0	0	0
2019/03/15	R209	02/05/2019	9.95	Call	Bond Future	2,504.0600	2.5041	2,841.6100	2.8416	13.480	0	0	760
2019/03/15	R209	02/05/2019	9.68	Call	Bond Future	1,397.1800	1.3972	1,646.1500	1.6462	17.819	0	0	0
2019/03/15	R209	02/05/2019	9.68	Put	Bond Future	1,218.1500	1.2181	998.2000	0.9982	(18.056)	0	0	0
2019/03/15	R209	02/05/2019	9.35	Put	Bond Future	2,518.0400	2.5180	2,176.7900	2.1768	(13.552)	0	0	0
2019/03/15	R209	02/05/2019	9.35	Call	Bond Future	512.2000	0.5122	639.8700	0.6399	24.926	0	0	760
2019/03/15	R209	01/08/2019	10.15	Put	Bond Future	1,329.9700	1.3300	1,179.2900	1.1793	(11.330)	0	0	0
2019/03/15	R209	01/08/2019	9.30	Call	Bond Future	1,207.6700	1.2077	1,367.1200	1.3671	13.203	0	0	7,560
2019/03/15	R209	01/08/2019	10.17	Call	Bond Future	4,176.8000	4.1768	4,506.7900	4.5068	7.901	0	0	0
2019/03/15	R209	01/08/2019			Bond Future	9.7084	73.8962	9.6345	74.3737	(0.761)	0.0000	0.0000	0
2019/03/15	R209	01/08/2019	10.15	Call	Bond Future	4,090.1300	4.0901	4,416.9900	4.4170	7.991	0	0	0
2019/03/15	R209	01/08/2019	10.17	Put	Bond Future	1,295.3500	1.2953	1,147.8000	1.1478	(11.391)	0	0	0
2019/03/15	R209	01/08/2019	9.30	Put	Bond Future	3,905.8000	3.9058	3,587.7100	3.5877	(8.144)	0	0	0
2019/03/15	R209	01/08/2019	9.80	Put	Bond Future	2,100.5700	2.1006	1,887.1800	1.8872	(10.159)	0	0	0
2019/03/15	R209	01/08/2019	10.16	Put	Bond Future	1,312.6300	1.3126	1,163.5300	1.1635	(11.359)	0	0	0
2019/03/15	R209	01/08/2019	10.46	Call	Bond Future	5,490.9600	5.4910	5,860.5800	5.8606	6.731	0	0	0
2019/03/15	R209	01/08/2019	10.46	Put	Bond Future	885.5800	0.8856	777.6600	0.7777	(12.186)	0	0	7,560
2019/03/15	R209	01/08/2019	9.80	Call	Bond Future	2,686.3300	2.6863	2,950.4800	2.9505	9.833	0	0	7,560
2019/03/15	R209	01/08/2019	10.16	Call	Bond Future	4,133.4700	4.1335	4,461.9100	4.4619	7.946	0	0	0
2019/03/15	R209	07/11/2019	9.82	Call	Bond Future	3,225.9000	3.2259	3,489.0000	3.4890	8.156	0	0	0
2019/03/15	R209	07/11/2019			Bond Future	9.7620	72.2934	9.6858	72.7808	(0.781)	0.0000	0.0000	0
2019/03/15	R209	07/11/2019	9.80	Call	Bond Future	3,157.5300	3.1575	3,417.4200	3.4174	8.231	0	0	0
2019/03/15	R209	07/11/2019	9.80	Put	Bond Future	2,916.5900	2.9166	2,689.0500	2.6890	(7.802)	0	0	0
2019/03/15	R209	07/11/2019	9.82	Put	Bond Future	2,858.5000	2.8585	2,634.1700	2.6342	(7.848)	0	0	0
2019/03/15	R209	07/11/2019	9.81	Call	Bond Future	3,191.7500	3.1918	3,453.2500	3.4532	8.193	0	0	0
2019/03/15	R209	07/11/2019	9.81	Put	Bond Future	2,887.5400	2.8875	2,661.6100	2.6616	(7.824)	0	0	0
2019/03/15	R210	02/05/2019			Bond Future	185.3348	185.3348	185.3029	185.3029	(0.017)	0.0000	0.0000	1,628
2019/03/15	R210	01/08/2019			Bond Future	188.8520	188.8520	188.8191	188.8191	(0.017)	0.0000	0.0000	0
2019/03/15	R210	07/11/2019			Bond Future	190.2244	190.2244	190.1905	190.1905	(0.018)	0.0000	0.0000	0
2019/03/15	R212	02/05/2019			Bond Future	157.2322	157.2322	157.2045	157.2045	(0.018)	0.0000	0.0000	7,946
2019/03/15	R212	01/08/2019			Bond Future	157.9960	157.9960	157.9675	157.9675	(0.018)	0.0000	0.0000	0
2019/03/15	R212	07/11/2019			Bond Future	161.3517	161.3517	161.3223	161.3223	(0.018)	0.0000	0.0000	0
2019/03/15	R213	02/05/2019	9.49	Call	Bond Future	1,405.5100	1.4055	1,692.2900	1.6923	20.404	0	0	0
2019/03/15	R213	02/05/2019	9.48	Put	Bond Future	1,086.8300	1.0868	858.2800	0.8583	(21.029)	0	0	0
2019/03/15	R213	02/05/2019			Bond Future	9.4341	84.1559	9.3519	84.6672	(0.871)	0.0000	0.0000	29,065
2019/03/15	R213	02/05/2019	9.50	Call	Bond Future	1,440.3400	1.4403	1,731.1400	1.7311	20.190	0	0	0
2019/03/15	R213	02/05/2019	9.50	Put	Bond Future	1,032.8600	1.0329	812.3500	0.8123	(21.349)	0	0	0

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2019/03/15	R213	02/05/2019	9.49	Put	Bond Future	1,059.6500	1.0597	835.1200	0.8351	(21.189)	0	0	0
2019/03/15	R213	02/05/2019	9.48	Call	Bond Future	1,371.0000	1.3710	1,653.7600	1.6538	20.624	0	0	0
2019/03/15	R213	01/08/2019	9.99	Put	Bond Future	1,079.8400	1.0798	930.5100	0.9305	(13.829)	0	0	0
2019/03/15	R213	01/08/2019	9.98	Call	Bond Future	3,994.2900	3.9943	4,364.0000	4.3640	9.256	0	0	0
2019/03/15	R213	01/08/2019			Bond Future	9.4935	85.7323	9.4086	86.2531	(0.895)	0.0000	0.0000	0
2019/03/15	R213	01/08/2019	9.99	Call	Bond Future	4,037.0900	4.0371	4,408.5100	4.4085	9.200	0	0	0
2019/03/15	R213	01/08/2019	9.98	Put	Bond Future	1,095.1900	1.0952	944.1500	0.9442	(13.791)	0	0	0
2019/03/15	R213	01/08/2019	10.00	Call	Bond Future	4,080.0200	4.0800	4,453.1500	4.4531	9.145	0	0	0
2019/03/15	R213	01/08/2019	10.00	Put	Bond Future	1,064.6800	1.0647	917.0600	0.9171	(13.865)	0	0	0
2019/03/15	R213	07/11/2019	9.59	Put	Bond Future	2,715.9200	2.7159	2,467.6500	2.4676	(9.141)	0	0	0
2019/03/15	R213	07/11/2019	9.58	Call	Bond Future	2,903.3100	2.9033	3,184.7700	3.1848	9.694	0	0	0
2019/03/15	R213	07/11/2019			Bond Future	9.5533	83.9772	9.4651	84.5087	(0.923)	0.0000	0.0000	0
2019/03/15	R213	07/11/2019	9.59	Call	Bond Future	2,936.1100	2.9361	3,219.3500	3.2194	9.647	0	0	0
2019/03/15	R213	07/11/2019	9.58	Put	Bond Future	2,742.9800	2.7430	2,492.9300	2.4929	(9.116)	0	0	0
2019/03/15	R213	07/11/2019	9.60	Call	Bond Future	2,969.0700	2.9691	3,254.0900	3.2541	9.600	0	0	0
2019/03/15	R213	07/11/2019	9.60	Put	Bond Future	2,689.0900	2.6891	2,442.6000	2.4426	(9.166)	0	0	0
2019/03/15	R214	02/05/2019	9.87	Call	Bond Future	1,486.9800	1.4870	1,747.7100	1.7477	17.534	0	0	0
2019/03/15	R214	02/05/2019	9.85	Call	Bond Future	1,414.8400	1.4148	1,667.9800	1.6680	17.892	0	0	0
2019/03/15	R214	02/05/2019			Bond Future	9.8369	71.4360	9.7652	71.9234	(0.729)	0.0000	0.0000	21,863
2019/03/15	R214	02/05/2019	9.85	Put	Bond Future	1,326.5700	1.3266	1,092.3100	1.0923	(17.659)	0	0	0
2019/03/15	R214	02/05/2019	9.87	Put	Bond Future	1,263.9800	1.2640	1,037.3100	1.0373	(17.933)	0	0	0
2019/03/15	R214	02/05/2019	9.86	Call	Bond Future	1,450.7300	1.4507	1,707.6700	1.7077	17.711	0	0	0
2019/03/15	R214	02/05/2019	9.86	Put	Bond Future	1,295.0400	1.2950	1,064.5800	1.0646	(17.796)	0	0	0
2019/03/15	R214	01/08/2019	10.34	Put	Bond Future	1,382.8800	1.3829	1,226.9600	1.2270	(11.275)	0	0	0
2019/03/15	R214	01/08/2019			Bond Future	9.8932	72.7741	9.8195	73.2706	(0.746)	0.0000	0.0000	0
2019/03/15	R214	01/08/2019	10.33	Call	Bond Future	4,229.5900	4.2296	4,568.5000	4.5685	8.013	0	0	0
2019/03/15	R214	01/08/2019	10.33	Put	Bond Future	1,401.1400	1.4011	1,243.6000	1.2436	(11.244)	0	0	0
2019/03/15	R214	01/08/2019	10.34	Call	Bond Future	4,273.9300	4.2739	4,614.4600	4.6145	7.968	0	0	0
2019/03/15	R214	01/08/2019	10.32	Call	Bond Future	4,185.2400	4.1852	4,522.5100	4.5225	8.059	0	0	0
2019/03/15	R214	01/08/2019	10.32	Put	Bond Future	1,419.4800	1.4195	1,260.3000	1.2603	(11.214)	0	0	0
2019/03/15	R214	07/11/2019	10.02	Put	Bond Future	3,047.5400	3.0475	2,816.4900	2.8165	(7.582)	0	0	0
2019/03/15	R214	07/11/2019			Bond Future	9.9501	71.0010	9.8741	71.5077	(0.764)	0.0000	0.0000	0
2019/03/15	R214	07/11/2019	10.01	Call	Bond Future	3,471.8800	3.4719	3,745.9400	3.7459	7.894	0	0	0
2019/03/15	R214	07/11/2019	10.01	Put	Bond Future	3,076.8700	3.0769	2,844.2100	2.8442	(7.562)	0	0	0
2019/03/15	R214	07/11/2019	10.02	Call	Bond Future	3,508.1700	3.5082	3,783.8400	3.7838	7.858	0	0	0
2019/03/15	R214	07/11/2019	10.00	Call	Bond Future	3,435.7500	3.4357	3,708.2000	3.7082	7.930	0	0	0
2019/03/15	R214	07/11/2019	10.00	Put	Bond Future	3,106.4500	3.1064	2,872.1800	2.8722	(7.541)	0	0	0
2019/03/15	R248	02/05/2019	9.90	Put	Bond Future	1,451.4400	1.4514	1,176.9000	1.1769	(18.915)	0	0	0
2019/03/15	R248	02/05/2019			Bond Future	9.8368	91.2384	9.7651	91.8640	(0.729)	0.0000	0.0000	101,942
2019/03/15	R248	02/05/2019	9.90	Call	Bond Future	1,996.2300	1.9962	2,347.2900	2.3473	17.586	0	0	0
2019/03/15	R248	02/05/2019	9.91	Call	Bond Future	2,045.1800	2.0452	2,401.1200	2.4011	17.404	0	0	0
2019/03/15	R248	02/05/2019	9.89	Put	Bond Future	1,489.0400	1.4890	1,209.5800	1.2096	(18.768)	0	0	0
2019/03/15	R248	02/05/2019	9.91	Put	Bond Future	1,414.7100	1.4147	1,145.0500	1.1450	(19.061)	0	0	0
2019/03/15	R248	02/05/2019	9.89	Call	Bond Future	1,948.0000	1.9480	2,294.1400	2.2941	17.769	0	0	0
2019/03/15	R248	01/08/2019	10.35	Call	Bond Future	5,446.3500	5.4463	5,888.2600	5.8883	8.114	0	0	0
2019/03/15	R248	01/08/2019	10.34	Put	Bond Future	1,695.2500	1.6953	1,497.9800	1.4980	(11.637)	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
2019/03/15	R248	01/08/2019			Bond Future	9.8929	92.9476	9.8191	93.5847	(0.746)	0.0000	0.0000	100
2019/03/15	R248	01/08/2019	10.36	Call	Bond Future	5,503.4600	5.5035	5,947.4500	5.9475	8.067	0	0	0
2019/03/15	R248	01/08/2019	10.36	Put	Bond Future	1,650.3500	1.6503	1,457.2600	1.4573	(11.700)	0	0	0
2019/03/15	R248	01/08/2019	10.35	Put	Bond Future	1,672.6500	1.6726	1,477.4800	1.4775	(11.668)	0	0	0
2019/03/15	R248	01/08/2019	10.34	Call	Bond Future	5,389.4200	5.3894	5,829.2300	5.8292	8.161	0	0	0
2019/03/15	R248	07/11/2019	10.02	Call	Bond Future	4,395.0400	4.3950	4,749.4500	4.7494	8.064	0	0	0
2019/03/15	R248	07/11/2019	10.01	Put	Bond Future	3,838.0500	3.8381	3,540.0500	3.5400	(7.764)	0	0	0
2019/03/15	R248	07/11/2019			Bond Future	9.9495	90.4554	9.8734	91.1057	(0.766)	0.0000	0.0000	0
2019/03/15	R248	07/11/2019	10.03	Call	Bond Future	4,441.7200	4.4417	4,798.2300	4.7982	8.026	0	0	0
2019/03/15	R248	07/11/2019	10.03	Put	Bond Future	3,763.5300	3.7635	3,469.7300	3.4697	(7.807)	0	0	0
2019/03/15	R248	07/11/2019	10.02	Put	Bond Future	3,800.6200	3.8006	3,504.7200	3.5047	(7.786)	0	0	0
2019/03/15	R248	07/11/2019	10.01	Call	Bond Future	4,348.5500	4.3486	4,700.8600	4.7009	8.102	0	0	0
<b>Total</b>													<b>914099</b>