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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/03/2019 TO 27/03/2019

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
2019/03/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	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
2019/03/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	2025	02/05/2019			Bond Future	133.8191	133.8191	133.6408	133.6408	(0.133)	0.0000	0.0000	691
2019/03/27	2025	01/08/2019			Bond Future	134.8777	134.8777	134.6959	134.6959	(0.135)	0.0000	0.0000	0
2019/03/27	2025	07/11/2019			Bond Future	137.7228	137.7228	137.5366	137.5366	(0.135)	0.0000	0.0000	0
2019/03/27	2029	02/05/2019			Bond Future	100.2650	100.2650	99.9449	99.9449	(0.319)	0.0000	0.0000	3,020
2019/03/27	2029	01/08/2019			Bond Future	102.1498	102.1498	101.8236	101.8236	(0.319)	0.0000	0.0000	0
2019/03/27	2029	07/11/2019			Bond Future	103.1970	103.1970	102.8634	102.8634	(0.323)	0.0000	0.0000	0
2019/03/27	2030	02/05/2019	9.41	Call	Bond Future	1,303.0100	1.3030	1,411.2200	1.4112	8.305	0	0	0
2019/03/27	2030	02/05/2019	8.90	Put	Bond Future	2,957.4500	2.9575	2,772.9300	2.7729	(6.239)	0	0	0
2019/03/27	2030	02/05/2019			Bond Future	9.3351	93.1674	9.3024	93.3738	(0.351)	0.0000	0.0000	45,703
2019/03/27	2030	02/05/2019	9.39	Call	Bond Future	1,230.7600	1.2308	1,335.0600	1.3351	8.474	0	0	0
2019/03/27	2030	02/05/2019	9.39	Put	Bond Future	886.7800	0.8868	784.6500	0.7847	(11.517)	0	0	0
2019/03/27	2030	02/05/2019	10.20	Call	Bond Future	5,270.0800	5.2701	5,466.7200	5.4667	3.731	0	0	0
2019/03/27	2030	02/05/2019	10.20	Put	Bond Future	44.2500	0.0442	34.4600	0.0345	(22.124)	0	0	3,000
2019/03/27	2030	02/05/2019	9.41	Put	Bond Future	834.0600	0.8341	735.8400	0.7358	(11.776)	0	0	0
2019/03/27	2030	02/05/2019	8.90	Call	Bond Future	166.4100	0.1664	188.3200	0.1883	13.166	0	0	3,000
2019/03/27	2030	02/05/2019	9.40	Call	Bond Future	1,266.6100	1.2666	1,372.8700	1.3729	8.389	0	0	3,000
2019/03/27	2030	02/05/2019	9.40	Put	Bond Future	860.1200	0.8601	759.9500	0.7600	(11.646)	0	0	0
2019/03/27	2030	01/08/2019	9.68	Call	Bond Future	2,915.5800	2.9156	3,045.3600	3.0454	4.451	0	0	0
2019/03/27	2030	01/08/2019	9.15	Put	Bond Future	2,777.8800	2.7779	2,641.8000	2.6418	(4.899)	0	0	0
2019/03/27	2030	01/08/2019	8.67	Put	Bond Future	5,019.5100	5.0195	4,838.2900	4.8383	(3.610)	0	0	0
2019/03/27	2030	01/08/2019	9.91	Put	Bond Future	849.2500	0.8492	788.7000	0.7887	(7.130)	0	0	0
2019/03/27	2030	01/08/2019			Bond Future	9.4046	90.8910	9.3706	91.1013	(0.362)	0.0000	0.0000	0
2019/03/27	2030	01/08/2019	8.35	Put	Bond Future	6,943.8400	6.9438	6,745.7600	6.7458	(2.853)	0	0	0
2019/03/27	2030	01/08/2019	8.35	Call	Bond Future	120.6400	0.1206	132.7900	0.1328	10.071	0	0	2,025
2019/03/27	2030	01/08/2019	9.22	Put	Bond Future	2,521.7900	2.5218	2,393.2600	2.3933	(5.097)	0	0	0
2019/03/27	2030	01/08/2019	9.22	Call	Bond Future	1,374.1600	1.3742	1,455.8600	1.4559	5.945	0	0	5,400
2019/03/27	2030	01/08/2019	9.69	Call	Bond Future	2,955.1500	2.9551	3,085.8900	3.0859	4.424	0	0	0
2019/03/27	2030	01/08/2019	9.69	Put	Bond Future	1,218.3400	1.2183	1,138.8500	1.1389	(6.524)	0	0	5,400
2019/03/27	2030	01/08/2019	9.68	Put	Bond Future	1,238.8700	1.2389	1,158.4200	1.1584	(6.494)	0	0	4,800
2019/03/27	2030	01/08/2019	9.15	Call	Bond Future	1,190.0500	1.1900	1,264.2000	1.2642	6.231	0	0	2,025
2019/03/27	2030	01/08/2019	9.92	Call	Bond Future	3,939.6700	3.9397	4,090.1100	4.0901	3.819	0	0	0
2019/03/27	2030	01/08/2019	9.90	Put	Bond Future	863.2100	0.8632	801.8800	0.8019	(7.105)	0	0	0
2019/03/27	2030	01/08/2019	8.67	Call	Bond Future	336.4300	0.3364	365.4400	0.3654	8.623	0	0	5,400
2019/03/27	2030	01/08/2019	9.91	Call	Bond Future	3,894.7100	3.8947	4,044.3900	4.0444	3.843	0	0	0
2019/03/27	2030	01/08/2019	9.27	Put	Bond Future	2,348.6900	2.3487	2,225.5800	2.2256	(5.242)	0	0	0
2019/03/27	2030	01/08/2019	9.27	Call	Bond Future	1,513.7900	1.5138	1,600.9100	1.6009	5.755	0	0	4,800
2019/03/27	2030	01/08/2019	8.77	Put	Bond Future	4,478.3100	4.4783	4,304.7500	4.3048	(3.876)	0	0	0
2019/03/27	2030	01/08/2019	8.77	Call	Bond Future	451.2800	0.4513	487.9500	0.4880	8.126	0	0	4,800
2019/03/27	2030	01/08/2019	9.92	Put	Bond Future	835.3400	0.8353	775.5500	0.7756	(7.158)	0	0	0
2019/03/27	2030	01/08/2019	9.90	Call	Bond Future	3,849.7400	3.8497	3,998.6400	3.9986	3.868	0	0	0
2019/03/27	2030	07/11/2019	9.49	Put	Bond Future	2,652.6800	2.6527	2,546.0900	2.5461	(4.018)	0	0	0
2019/03/27	2030	07/11/2019			Bond Future	9.4635	92.7860	9.4281	93.0000	(0.373)	0.0000	0.0000	0

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2019/03/27	2030	07/11/2019	9.48	Call	Bond Future	2,780.0100	2.7800	2,886.7100	2.8867	3.838	0	0	0
2019/03/27	2030	07/11/2019	9.48	Put	Bond Future	2,680.1000	2.6801	2,572.7600	2.5728	(4.005)	0	0	0
2019/03/27	2030	07/11/2019	9.49	Call	Bond Future	2,812.9700	2.8130	2,920.4200	2.9204	3.820	0	0	0
2019/03/27	2030	07/11/2019	9.47	Call	Bond Future	2,747.5400	2.7475	2,853.4900	2.8535	3.856	0	0	0
2019/03/27	2030	07/11/2019	9.47	Put	Bond Future	2,708.0500	2.7081	2,599.9600	2.6000	(3.991)	0	0	0
2019/03/27	2032	02/05/2019	9.62	Put	Bond Future	982.2800	0.9823	871.4400	0.8714	(11.284)	0	0	0
2019/03/27	2032	02/05/2019	9.61	Call	Bond Future	1,325.5100	1.3255	1,436.0800	1.4361	8.342	0	0	0
2019/03/27	2032	02/05/2019			Bond Future	9.5639	91.1974	9.5312	91.4208	(0.342)	0.0000	0.0000	41,959
2019/03/27	2032	02/05/2019	9.62	Call	Bond Future	1,363.9700	1.3640	1,476.6200	1.4766	8.259	0	0	0
2019/03/27	2032	02/05/2019	9.61	Put	Bond Future	1,011.7100	1.0117	898.7900	0.8988	(11.161)	0	0	0
2019/03/27	2032	02/05/2019	9.63	Call	Bond Future	1,402.8900	1.4029	1,517.6200	1.5176	8.178	0	0	0
2019/03/27	2032	02/05/2019	9.63	Put	Bond Future	953.3900	0.9534	844.6300	0.8446	(11.408)	0	0	0
2019/03/27	2032	01/08/2019	10.10	Call	Bond Future	4,091.8600	4.0919	4,249.8800	4.2499	3.862	0	0	0
2019/03/27	2032	01/08/2019	10.11	Put	Bond Future	1,000.1300	1.0001	931.4300	0.9314	(6.869)	0	0	0
2019/03/27	2032	01/08/2019			Bond Future	9.6308	92.8894	9.5970	93.1169	(0.351)	0.0000	0.0000	0
2019/03/27	2032	01/08/2019	10.10	Put	Bond Future	1,015.9400	1.0159	946.4000	0.9464	(6.845)	0	0	0
2019/03/27	2032	01/08/2019	10.11	Call	Bond Future	4,140.0000	4.1400	4,298.8600	4.2989	3.837	0	0	0
2019/03/27	2032	01/08/2019	10.09	Call	Bond Future	4,044.0800	4.0441	4,201.2400	4.2012	3.886	0	0	0
2019/03/27	2032	01/08/2019	10.09	Put	Bond Future	1,032.1800	1.0322	961.7800	0.9618	(6.821)	0	0	0
2019/03/27	2032	07/11/2019	9.71	Call	Bond Future	3,087.8100	3.0878	3,203.4500	3.2035	3.745	0	0	0
2019/03/27	2032	07/11/2019	9.70	Put	Bond Future	3,019.8500	3.0199	2,902.9300	2.9029	(3.872)	0	0	0
2019/03/27	2032	07/11/2019			Bond Future	9.6950	90.6627	9.6599	90.8945	(0.361)	0.0000	0.0000	0
2019/03/27	2032	07/11/2019	9.72	Call	Bond Future	3,122.6900	3.1227	3,239.1200	3.2391	3.729	0	0	0
2019/03/27	2032	07/11/2019	9.72	Put	Bond Future	2,957.4800	2.9575	2,842.1500	2.8421	(3.900)	0	0	0
2019/03/27	2032	07/11/2019	9.71	Put	Bond Future	2,988.5300	2.9885	2,872.4100	2.8724	(3.886)	0	0	0
2019/03/27	2032	07/11/2019	9.70	Call	Bond Future	3,053.1400	3.0531	3,167.9800	3.1680	3.761	0	0	0
2019/03/27	2033	02/05/2019			Bond Future	102.6382	102.6382	102.0976	102.0976	(0.527)	0.0000	0.0000	6,090
2019/03/27	2033	01/08/2019			Bond Future	104.5676	104.5676	104.0167	104.0167	(0.527)	0.0000	0.0000	0
2019/03/27	2033	07/11/2019			Bond Future	105.5896	105.5896	105.0265	105.0265	(0.533)	0.0000	0.0000	0
2019/03/27	2037	02/05/2019	9.81	Put	Bond Future	1,426.2800	1.4263	1,282.2100	1.2822	(10.101)	0	0	0
2019/03/27	2037	02/05/2019			Bond Future	9.8406	91.0854	9.8078	91.3350	(0.333)	0.0000	0.0000	52,038
2019/03/27	2037	02/05/2019	9.80	Call	Bond Future	1,156.2800	1.1563	1,259.4600	1.2595	8.923	0	0	0
2019/03/27	2037	02/05/2019	9.80	Put	Bond Future	1,465.5700	1.4656	1,319.1900	1.3192	(9.988)	0	0	0
2019/03/27	2037	02/05/2019	9.81	Call	Bond Future	1,193.3600	1.1934	1,298.8500	1.2988	8.840	0	0	0
2019/03/27	2037	02/05/2019	9.79	Call	Bond Future	1,119.9800	1.1200	1,220.8600	1.2209	9.007	0	0	0
2019/03/27	2037	02/05/2019	9.79	Put	Bond Future	1,505.7400	1.5057	1,357.0600	1.3571	(9.874)	0	0	0
2019/03/27	2037	01/08/2019	10.31	Call	Bond Future	4,221.3400	4.2213	4,390.3000	4.3903	4.003	0	0	0
2019/03/27	2037	01/08/2019			Bond Future	9.9113	88.5201	9.8775	88.7742	(0.341)	0.0000	0.0000	0
2019/03/27	2037	01/08/2019	10.29	Call	Bond Future	4,119.1400	4.1191	4,286.1000	4.2861	4.053	0	0	0
2019/03/27	2037	01/08/2019	10.29	Put	Bond Future	1,348.6100	1.3486	1,261.4400	1.2614	(6.464)	0	0	0
2019/03/27	2037	01/08/2019	10.31	Put	Bond Future	1,308.2100	1.3082	1,223.0400	1.2230	(6.510)	0	0	0
2019/03/27	2037	01/08/2019	10.30	Call	Bond Future	4,170.1400	4.1701	4,338.1000	4.3381	4.028	0	0	0
2019/03/27	2037	01/08/2019	10.30	Put	Bond Future	1,328.2700	1.3283	1,242.1000	1.2421	(6.487)	0	0	0
2019/03/27	2037	07/11/2019	9.97	Call	Bond Future	3,445.7600	3.4458	3,573.7000	3.5737	3.713	0	0	0
2019/03/27	2037	07/11/2019			Bond Future	9.9738	90.3657	9.9389	90.6246	(0.350)	0.0000	0.0000	0

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2019/03/27	2037	07/11/2019	9.95	Call	Bond Future	3,369.2000	3.3692	3,495.3700	3.4954	3.745	0	0	0
2019/03/27	2037	07/11/2019	9.95	Put	Bond Future	3,545.5500	3.5456	3,412.8300	3.4128	(3.743)	0	0	0
2019/03/27	2037	07/11/2019	9.97	Put	Bond Future	3,473.8200	3.4738	3,342.8700	3.3429	(3.770)	0	0	0
2019/03/27	2037	07/11/2019	9.96	Call	Bond Future	3,407.2400	3.4072	3,534.2900	3.5343	3.729	0	0	0
2019/03/27	2037	07/11/2019	9.96	Put	Bond Future	3,509.4000	3.5094	3,377.5600	3.3776	(3.757)	0	0	0
2019/03/27	2038	02/05/2019			Bond Future	122.1220	122.1220	121.5190	121.5190	(0.494)	0.0000	0.0000	11,059
2019/03/27	2038	01/08/2019			Bond Future	122.7786	122.7786	122.1640	122.1640	(0.501)	0.0000	0.0000	0
2019/03/27	2038	07/11/2019			Bond Future	125.3688	125.3688	124.7404	124.7404	(0.501)	0.0000	0.0000	0
2019/03/27	2040	02/05/2019	9.89	Call	Bond Future	1,149.2400	1.1492	1,317.3700	1.3174	14.630	0	0	0
2019/03/27	2040	02/05/2019	9.88	Put	Bond Future	1,649.0500	1.6491	1,422.0000	1.4220	(13.769)	0	0	0
2019/03/27	2040	02/05/2019	9.60	Call	Bond Future	344.7000	0.3447	414.4000	0.4144	20.220	0	0	1,150
2019/03/27	2040	02/05/2019			Bond Future	9.9458	94.1212	9.8978	94.5126	(0.482)	0.0000	0.0000	23,819
2019/03/27	2040	02/05/2019	9.90	Call	Bond Future	1,187.5800	1.1876	1,359.4300	1.3594	14.471	0	0	0
2019/03/27	2040	02/05/2019	9.90	Put	Bond Future	1,561.1000	1.5611	1,341.4900	1.3415	(14.068)	0	0	0
2019/03/27	2040	02/05/2019	10.20	Put	Bond Future	619.0900	0.6191	502.9100	0.5029	(18.766)	0	0	0
2019/03/27	2040	02/05/2019	10.20	Call	Bond Future	2,650.8300	2.6508	2,926.1100	2.9261	10.385	0	0	1,150
2019/03/27	2040	02/05/2019	9.60	Put	Bond Future	3,228.3300	3.2283	2,906.5700	2.9066	(9.967)	0	0	0
2019/03/27	2040	02/05/2019	9.89	Put	Bond Future	1,604.7100	1.6047	1,381.3800	1.3814	(13.917)	0	0	0
2019/03/27	2040	02/05/2019	9.88	Call	Bond Future	1,111.5100	1.1115	1,275.9200	1.2759	14.792	0	0	0
2019/03/27	2040	01/08/2019	10.36	Call	Bond Future	4,255.7500	4.2557	4,516.6800	4.5167	6.131	0	0	0
2019/03/27	2040	01/08/2019	10.37	Put	Bond Future	1,544.5800	1.5446	1,408.4000	1.4084	(8.817)	0	0	0
2019/03/27	2040	01/08/2019			Bond Future	10.0170	91.3619	9.9675	91.7606	(0.494)	0.0000	0.0000	0
2019/03/27	2040	01/08/2019	10.36	Put	Bond Future	1,567.8100	1.5678	1,430.0600	1.4301	(8.786)	0	0	0
2019/03/27	2040	01/08/2019	10.37	Call	Bond Future	4,308.9700	4.3090	4,571.4700	4.5715	6.092	0	0	0
2019/03/27	2040	01/08/2019	10.38	Call	Bond Future	4,362.5900	4.3626	4,626.6500	4.6267	6.053	0	0	0
2019/03/27	2040	01/08/2019	10.38	Put	Bond Future	1,521.8700	1.5219	1,387.2500	1.3872	(8.846)	0	0	0
2019/03/27	2040	07/11/2019	10.03	Call	Bond Future	3,537.3900	3.5374	3,737.0700	3.7371	5.645	0	0	0
2019/03/27	2040	07/11/2019	10.04	Put	Bond Future	3,898.2300	3.8982	3,692.8000	3.6928	(5.270)	0	0	0
2019/03/27	2040	07/11/2019			Bond Future	10.0803	93.2667	10.0292	93.6732	(0.507)	0.0000	0.0000	0
2019/03/27	2040	07/11/2019	10.03	Put	Bond Future	3,937.7200	3.9377	3,730.9200	3.7309	(5.252)	0	0	0
2019/03/27	2040	07/11/2019	10.04	Call	Bond Future	3,577.7000	3.5777	3,778.7500	3.7788	5.620	0	0	0
2019/03/27	2040	07/11/2019	10.05	Call	Bond Future	3,618.2200	3.6182	3,820.6500	3.8206	5.595	0	0	0
2019/03/27	2040	07/11/2019	10.05	Put	Bond Future	3,859.0700	3.8591	3,655.0200	3.6550	(5.288)	0	0	0
2019/03/27	2044	02/05/2019	9.90	Call	Bond Future	1,292.8500	1.2928	1,476.8100	1.4768	14.229	0	0	0
2019/03/27	2044	02/05/2019			Bond Future	9.9240	91.5420	9.8762	91.9418	(0.482)	0.0000	0.0000	38,103
2019/03/27	2044	02/05/2019	9.90	Put	Bond Future	1,493.1100	1.4931	1,277.3100	1.2773	(14.453)	0	0	0
2019/03/27	2044	02/05/2019	9.91	Call	Bond Future	1,334.4600	1.3345	1,522.2500	1.5222	14.072	0	0	0
2019/03/27	2044	02/05/2019	9.92	Put	Bond Future	1,410.0700	1.4101	1,201.9100	1.2019	(14.762)	0	0	0
2019/03/27	2044	02/05/2019	9.91	Put	Bond Future	1,451.1500	1.4512	1,239.1800	1.2392	(14.607)	0	0	0
2019/03/27	2044	02/05/2019	9.92	Call	Bond Future	1,376.8100	1.3768	1,568.4100	1.5684	13.916	0	0	0
2019/03/27	2044	01/08/2019	9.86	Put	Bond Future	3,208.1800	3.2082	2,978.5800	2.9786	(7.157)	0	0	0
2019/03/27	2044	01/08/2019	10.53	Call	Bond Future	5,432.1900	5.4322	5,728.5500	5.7286	5.456	0	0	0
2019/03/27	2044	01/08/2019	10.40	Put	Bond Future	1,432.1400	1.4321	1,302.6900	1.3027	(9.039)	0	0	0
2019/03/27	2044	01/08/2019			Bond Future	9.9910	88.8600	9.9417	89.2672	(0.493)	0.0000	0.0000	0
2019/03/27	2044	01/08/2019	10.39	Call	Bond Future	4,637.3400	4.6373	4,913.5000	4.9135	5.955	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
2019/03/27	2044	01/08/2019	10.39	Put	Bond Future	1,453.9700	1.4540	1,322.9900	1.3230	(9.008)	0	0	0
2019/03/27	2044	01/08/2019	9.86	Call	Bond Future	2,119.7300	2.1197	2,297.2700	2.2973	8.376	0	0	100
2019/03/27	2044	01/08/2019	10.53	Put	Bond Future	1,177.5000	1.1775	1,066.7200	1.0667	(9.408)	0	0	100
2019/03/27	2044	01/08/2019	10.40	Call	Bond Future	4,692.7900	4.6928	4,970.4800	4.9705	5.917	0	0	0
2019/03/27	2044	01/08/2019	9.36	Put	Bond Future	6,085.8400	6.0858	5,755.6800	5.7557	(5.425)	0	0	0
2019/03/27	2044	01/08/2019	9.36	Call	Bond Future	629.3900	0.6294	706.3700	0.7064	12.231	0	0	100
2019/03/27	2044	01/08/2019	10.38	Call	Bond Future	4,581.8900	4.5819	4,856.5000	4.8565	5.993	0	0	0
2019/03/27	2044	01/08/2019	10.38	Put	Bond Future	1,475.9300	1.4759	1,343.4000	1.3434	(8.979)	0	0	0
2019/03/27	2044	07/11/2019	10.07	Put	Bond Future	3,731.2700	3.7313	3,530.3600	3.5304	(5.384)	0	0	0
2019/03/27	2044	07/11/2019			Bond Future	10.0502	90.7127	9.9994	91.1278	(0.506)	0.0000	0.0000	0
2019/03/27	2044	07/11/2019	10.06	Call	Bond Future	3,849.3900	3.8494	4,062.1500	4.0621	5.527	0	0	0
2019/03/27	2044	07/11/2019	10.06	Put	Bond Future	3,770.0400	3.7700	3,567.7300	3.5677	(5.366)	0	0	0
2019/03/27	2044	07/11/2019	10.07	Call	Bond Future	3,891.8100	3.8918	4,105.9700	4.1060	5.503	0	0	0
2019/03/27	2044	07/11/2019	10.05	Call	Bond Future	3,806.9000	3.8069	4,018.2500	4.0182	5.552	0	0	0
2019/03/27	2044	07/11/2019	10.05	Put	Bond Future	3,808.8600	3.8089	3,605.1400	3.6051	(5.349)	0	0	0
2019/03/27	2046	02/05/2019			Bond Future	113.7591	113.7591	113.2759	113.2759	(0.425)	0.0000	0.0000	12,523
2019/03/27	2046	01/08/2019			Bond Future	115.8977	115.8977	115.4053	115.4053	(0.425)	0.0000	0.0000	0
2019/03/27	2046	07/11/2019			Bond Future	116.6021	116.6021	116.0988	116.0988	(0.432)	0.0000	0.0000	0
2019/03/27	2050	02/05/2019			Bond Future	119.0759	119.0759	118.5284	118.5284	(0.460)	0.0000	0.0000	10,684
2019/03/27	2050	01/08/2019			Bond Future	119.4964	119.4964	118.9388	118.9388	(0.467)	0.0000	0.0000	0
2019/03/27	2050	07/11/2019			Bond Future	122.0173	122.0173	121.4470	121.4470	(0.467)	0.0000	0.0000	0
2019/03/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	AL37	02/05/2019			Index Future	628.6350	628.6350	629.3850	629.3850	0.119	0.0000	0.0000	0
2019/03/27	AL37	01/08/2019			Index Future	640.2980	640.2980	641.0610	641.0610	0.119	0.0000	0.0000	0
2019/03/27	AL37	07/11/2019			Index Future	653.6380	653.6380	654.4160	654.4160	0.119	0.0000	0.0000	0
2019/03/27	AL7T	02/05/2019			Index Future	724.1700	724.1700	725.6230	725.6230	0.201	0.0000	0.0000	0
2019/03/27	AL7T	01/08/2019			Index Future	737.6050	737.6050	739.0850	739.0850	0.201	0.0000	0.0000	0
2019/03/27	AL7T	07/11/2019			Index Future	752.9720	752.9720	754.4820	754.4820	0.201	0.0000	0.0000	0
2019/03/27	ALBI	02/05/2019			Index Future	654.0960	654.0960	655.9160	655.9160	0.278	0.0000	0.0000	900
2019/03/27	ALBI	01/08/2019			Index Future	666.2310	666.2310	668.0850	668.0850	0.278	0.0000	0.0000	20
2019/03/27	ALBI	07/11/2019			Index Future	680.1120	680.1120	682.0030	682.0030	0.278	0.0000	0.0000	0
2019/03/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C023	28/02/2023			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
2019/03/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/27	ES33	02/05/2019			Bond Future	11.0268	75.9264	10.9877	76.1530	(0.355)	0.0000	0.0000	350
2019/03/27	ES33	01/08/2019			Bond Future	11.1376	77.3350	11.0971	77.5658	(0.364)	0.0000	0.0000	0
2019/03/27	ES33	07/11/2019			Bond Future	11.2530	75.1509	11.2110	75.3860	(0.373)	0.0000	0.0000	0
2019/03/27	ES42	02/05/2019			Bond Future	11.3034	77.4551	11.2539	77.7805	(0.438)	0.0000	0.0000	4,919
2019/03/27	ES42	01/08/2019			Bond Future	11.4126	78.8922	11.3614	79.2234	(0.449)	0.0000	0.0000	0
2019/03/27	ES42	07/11/2019			Bond Future	11.5267	76.2702	11.4736	76.6080	(0.461)	0.0000	0.0000	0
2019/03/27	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	14,560.0000	1.4560	100.000	0	0	0
2019/03/27	GOVI	02/05/2019	647.88	Put	GOVI	4,400.0000	0.4400	0.0000	0.0000	(100.000)	0	0	0
2019/03/27	GOVI	02/05/2019	647.86	Put	GOVI	4,200.0000	0.4200	0.0000	0.0000	(100.000)	0	0	0
2019/03/27	GOVI	02/05/2019			GOVI	647.4400	647.4400	649.3260	649.3260	0.291	0.0000	0.0000	448
2019/03/27	GOVI	02/05/2019	647.87	Put	GOVI	4,300.0000	0.4300	0.0000	0.0000	(100.000)	0	0	0
2019/03/27	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	14,460.0000	1.4460	100.000	0	0	0
2019/03/27	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	14,660.0000	1.4660	100.000	0	0	0
2019/03/27	GOVI	01/08/2019	638.68	Call	GOVI	207,720.0000	20.7720	226,930.0000	22.6930	9.248	0	0	0
2019/03/27	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/27	GOVI	01/08/2019			GOVI	659.4520	659.4520	661.3730	661.3730	0.291	0.0000	0.0000	0
2019/03/27	GOVI	01/08/2019	638.69	Call	GOVI	207,620.0000	20.7620	226,830.0000	22.6830	9.252	0	0	0
2019/03/27	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/27	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/27	GOVI	01/08/2019	638.67	Call	GOVI	207,820.0000	20.7820	227,030.0000	22.7030	9.244	0	0	0
2019/03/27	GOVI	07/11/2019	672.90	Call	GOVI	2,910.0000	0.2910	22,510.0000	2.2510	673.540	0	0	0
2019/03/27	GOVI	07/11/2019			GOVI	673.1910	673.1910	675.1510	675.1510	0.291	0.0000	0.0000	0
2019/03/27	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/27	GOVI	07/11/2019	672.91	Call	GOVI	2,810.0000	0.2810	22,410.0000	2.2410	697.509	0	0	0
2019/03/27	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/27	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/27	GOVI	07/11/2019	672.92	Call	GOVI	2,710.0000	0.2710	22,310.0000	2.2310	723.247	0	0	0
2019/03/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/27	IGOV	02/05/2019			Index Future	256.1340	256.1340	255.6640	255.6640	(0.183)	0.0000	0.0000	723
2019/03/27	IGOV	01/08/2019			Index Future	260.9490	260.9490	260.4700	260.4700	(0.184)	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
2019/03/27	IGOV	07/11/2019			Index Future	266.4520	266.4520	265.9630	265.9630	(0.184)	0.0000	0.0000	0
2019/03/27	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/03/27	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/03/27	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/27	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/03/27	IS02	20/12/2019			Interest Rate Swap	102.8100	102.8100	102.8000	102.8000	(0.010)	0.0000	0.0000	0
2019/03/27	IS02	23/03/2020			Interest Rate Swap	98.8000	98.8000	98.7900	98.7900	(0.010)	0.0000	0.0000	0
2019/03/27	IS02	22/06/2020			Interest Rate Swap	102.3500	102.3500	102.3500	102.3500	0.000	0.0000	0.0000	0
2019/03/27	IS02	21/09/2020			Interest Rate Swap	99.3200	99.3200	99.3200	99.3200	0.000	0.0000	0.0000	0
2019/03/27	IS05	17/12/2020			Interest Rate Swap	96.0900	96.0900	96.0900	96.0900	0.000	0.0000	0.0000	0
2019/03/27	IS05	16/03/2021			Interest Rate Swap	95.2300	95.2300	95.2400	95.2400	0.011	0.0000	0.0000	0
2019/03/27	IS05	15/06/2021			Interest Rate Swap	94.3300	94.3300	94.3300	94.3300	0.000	0.0000	0.0000	0
2019/03/27	IS05	21/09/2021			Interest Rate Swap	94.4100	94.4100	94.4000	94.4000	(0.011)	0.0000	0.0000	0
2019/03/27	IS05	21/12/2021			Interest Rate Swap	96.5300	96.5300	96.5000	96.5000	(0.031)	0.0000	0.0000	51
2019/03/27	IS05	15/03/2022			Interest Rate Swap	96.6000	96.6000	96.5500	96.5500	(0.052)	0.0000	0.0000	0
2019/03/27	IS05	21/06/2022			Interest Rate Swap	97.7200	97.7200	97.6600	97.6600	(0.061)	0.0000	0.0000	0
2019/03/27	IS05	20/09/2022			Interest Rate Swap	101.5800	101.5800	101.5300	101.5300	(0.049)	0.0000	0.0000	0
2019/03/27	IS05	20/12/2022			Interest Rate Swap	102.7800	102.7800	102.7300	102.7300	(0.049)	0.0000	0.0000	0
2019/03/27	IS05	22/03/2023			Interest Rate Swap	96.0800	96.0800	96.0100	96.0100	(0.073)	0.0000	0.0000	0
2019/03/27	IS05	20/06/2023			Interest Rate Swap	102.0900	102.0900	102.0200	102.0200	(0.069)	0.0000	0.0000	0
2019/03/27	IS05	19/09/2023			Interest Rate Swap	97.5300	97.5300	97.4400	97.4400	(0.092)	0.0000	0.0000	0
2019/03/27	IS10	17/12/2025			Interest Rate Swap	93.8600	93.8600	93.7000	93.7000	(0.170)	0.0000	0.0000	0
2019/03/27	IS10	16/03/2026			Interest Rate Swap	90.8100	90.8100	90.6400	90.6400	(0.187)	0.0000	0.0000	0
2019/03/27	IS10	15/06/2026			Interest Rate Swap	89.5100	89.5100	89.3300	89.3300	(0.201)	0.0000	0.0000	0
2019/03/27	IS10	21/09/2026			Interest Rate Swap	91.6500	91.6500	91.4600	91.4600	(0.207)	0.0000	0.0000	0
2019/03/27	IS10	21/12/2026			Interest Rate Swap	95.4500	95.4500	95.2600	95.2600	(0.199)	0.0000	0.0000	0
2019/03/27	IS10	15/03/2027			Interest Rate Swap	93.9900	93.9900	93.8000	93.8000	(0.202)	0.0000	0.0000	0
2019/03/27	IS10	21/06/2027			Interest Rate Swap	96.0700	96.0700	95.8700	95.8700	(0.208)	0.0000	0.0000	0
2019/03/27	IS10	20/09/2027			Interest Rate Swap	101.5500	101.5500	101.3600	101.3600	(0.187)	0.0000	0.0000	0
2019/03/27	IS10	20/12/2027			Interest Rate Swap	101.9100	101.9100	101.7200	101.7200	(0.186)	0.0000	0.0000	0
2019/03/27	IS10	22/03/2028			Interest Rate Swap	95.3800	95.3800	95.1800	95.1800	(0.210)	0.0000	0.0000	0
2019/03/27	IS10	20/06/2028			Interest Rate Swap	102.6200	102.6200	102.4200	102.4200	(0.195)	0.0000	0.0000	0
2019/03/27	IS10	19/09/2028			Interest Rate Swap	96.1400	96.1400	95.9400	95.9400	(0.208)	0.0000	0.0000	0
2019/03/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/27	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/27	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/27	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/27	R023	02/05/2019	8.45	Call	Bond Future	1,818.6100	1.8186	1,932.3000	1.9323	6.251	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
2019/03/27	R023	02/05/2019	8.44	Put	Bond Future	23.1300		0.0231	16.4600	0.0165	(28.837)	0	0	0
2019/03/27	R023	02/05/2019			Bond Future	7.8882		100.9670	7.8511	101.0870	(0.470)	0.0000	0.0000	66,073
2019/03/27	R023	02/05/2019	8.46	Call	Bond Future	1,849.1800		1.8492	1,963.1500	1.9631	6.163	0	0	0
2019/03/27	R023	02/05/2019	8.46	Put	Bond Future	20.9800		0.0210	14.8700	0.0149	(29.123)	0	0	0
2019/03/27	R023	02/05/2019	8.45	Put	Bond Future	22.0300		0.0220	15.6400	0.0156	(29.006)	0	0	0
2019/03/27	R023	02/05/2019	8.44	Call	Bond Future	1,788.0900		1.7881	1,901.5000	1.9015	6.343	0	0	0
2019/03/27	R023	01/08/2019	8.95	Call	Bond Future	3,198.4600		3.1985	3,308.8500	3.3088	3.451	0	0	0
2019/03/27	R023	01/08/2019			Bond Future	7.9134		102.8402	7.8733	102.9624	(0.506)	0.0000	0.0000	0
2019/03/27	R023	01/08/2019	8.93	Call	Bond Future	3,143.0800		3.1431	3,253.1000	3.2531	3.500	0	0	0
2019/03/27	R023	01/08/2019	8.93	Put	Bond Future	102.6700		0.1027	90.4300	0.0904	(11.922)	0	0	0
2019/03/27	R023	01/08/2019	8.95	Put	Bond Future	99.3900		0.0994	87.5200	0.0875	(11.943)	0	0	0
2019/03/27	R023	01/08/2019	8.94	Call	Bond Future	3,170.8100		3.1708	3,281.0100	3.2810	3.475	0	0	0
2019/03/27	R023	01/08/2019	8.94	Put	Bond Future	101.0700		0.1011	89.0100	0.0890	(11.932)	0	0	0
2019/03/27	R023	07/11/2019	7.98	Call	Bond Future	1,129.6600		1.1297	1,194.2600	1.1943	5.719	0	0	0
2019/03/27	R023	07/11/2019			Bond Future	7.9238		101.0488	7.8802	101.1729	(0.550)	0.0000	0.0000	0
2019/03/27	R023	07/11/2019	7.98	Put	Bond Future	969.9000		0.9699	910.3100	0.9103	(6.144)	0	0	0
2019/03/27	R023	07/11/2019	7.99	Call	Bond Future	1,146.6700		1.1467	1,211.8000	1.2118	5.680	0	0	0
2019/03/27	R023	07/11/2019	8.00	Call	Bond Future	1,163.8100		1.1638	1,229.4600	1.2295	5.641	0	0	0
2019/03/27	R023	07/11/2019	8.00	Put	Bond Future	947.2500		0.9472	888.7100	0.8887	(6.180)	0	0	0
2019/03/27	R023	07/11/2019	7.99	Put	Bond Future	958.5100		0.9585	899.4500	0.8994	(6.162)	0	0	0
2019/03/27	R035	02/05/2019	9.74	Put	Bond Future	1,368.0300		1.3680	1,227.0700	1.2271	(10.304)	0	0	0
2019/03/27	R035	02/05/2019			Bond Future	9.7639		94.5274	9.7313	94.7744	(0.334)	0.0000	0.0000	80,501
2019/03/27	R035	02/05/2019	9.74	Call	Bond Future	1,187.3700		1.1874	1,293.4000	1.2934	8.930	0	0	0
2019/03/27	R035	02/05/2019	9.75	Call	Bond Future	1,225.1700		1.2252	1,333.5300	1.3335	8.844	0	0	0
2019/03/27	R035	02/05/2019	9.75	Put	Bond Future	1,330.1100		1.3301	1,191.4800	1.1915	(10.422)	0	0	0
2019/03/27	R035	02/05/2019	9.73	Call	Bond Future	1,150.2400		1.1502	1,253.9500	1.2539	9.016	0	0	0
2019/03/27	R035	02/05/2019	9.73	Put	Bond Future	1,406.7100		1.4067	1,263.4300	1.2634	(10.185)	0	0	0
2019/03/27	R035	01/08/2019	10.23	Call	Bond Future	4,251.1200		4.2511	4,417.0300	4.4170	3.903	0	0	0
2019/03/27	R035	01/08/2019	10.22	Put	Bond Future	1,368.6400		1.3686	1,282.0300	1.2820	(6.328)	0	0	0
2019/03/27	R035	01/08/2019			Bond Future	9.8309		96.2811	9.7972	96.5327	(0.343)	0.0000	0.0000	0
2019/03/27	R035	01/08/2019	10.24	Call	Bond Future	4,302.1800		4.3022	4,469.0500	4.4690	3.879	0	0	0
2019/03/27	R035	01/08/2019	10.24	Put	Bond Future	1,328.5100		1.3285	1,243.8400	1.2438	(6.373)	0	0	0
2019/03/27	R035	01/08/2019	10.23	Put	Bond Future	1,348.4300		1.3484	1,262.8000	1.2628	(6.350)	0	0	0
2019/03/27	R035	01/08/2019	10.22	Call	Bond Future	4,200.2600		4.2003	4,365.1900	4.3652	3.927	0	0	0
2019/03/27	R035	07/11/2019	9.88	Call	Bond Future	3,316.2000		3.3162	3,441.3100	3.4413	3.773	0	0	0
2019/03/27	R035	07/11/2019	9.89	Call	Bond Future	3,354.2200		3.3542	3,480.2200	3.4802	3.756	0	0	0
2019/03/27	R035	07/11/2019	9.87	Put	Bond Future	3,488.3900		3.4884	3,356.4200	3.3564	(3.783)	0	0	0
2019/03/27	R035	07/11/2019			Bond Future	9.8986		93.7819	9.8637	94.0381	(0.352)	0.0000	0.0000	0
2019/03/27	R035	07/11/2019	9.89	Put	Bond Future	3,417.1400		3.4171	3,286.9500	3.2869	(3.810)	0	0	0
2019/03/27	R035	07/11/2019	9.87	Call	Bond Future	3,278.3900		3.2784	3,402.6100	3.4026	3.789	0	0	0
2019/03/27	R035	07/11/2019	9.88	Put	Bond Future	3,452.6200		3.4526	3,321.5400	3.3215	(3.797)	0	0	0
2019/03/27	R186	02/05/2019	9.02	Call	Bond Future	1,807.3500		1.8074	1,962.3900	1.9624	8.578	0	0	0
2019/03/27	R186	02/05/2019	9.01	Put	Bond Future	396.0500		0.3960	329.3100	0.3293	(16.851)	0	0	0
2019/03/27	R186	02/05/2019	10.07	Call	Bond Future	7,212.6400		7.2126	7,431.9400	7.4319	3.040	0	0	0
2019/03/27	R186	02/05/2019	9.96	Put	Bond Future	4.0600		0.0041	2.7300	0.0027	(32.759)	0	0	90
2019/03/27	R186	02/05/2019	9.75	Call	Bond Future	5,507.1300		5.5071	5,722.6600	5.7227	3.914	0	0	0

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2019/03/27	R186	02/05/2019	9.25	Put	Bond Future	153.0500	0.1530	121.3400	0.1213	(20.719)	0	0	0
2019/03/27	R186	02/05/2019	8.65	Put	Bond Future	1,293.9700	1.2940	1,149.5600	1.1496	(11.160)	0	0	0
2019/03/27	R186	02/05/2019			Bond Future	8.7725	113.3896	8.7346	113.6096	(0.431)	0.0000	0.0000	89,899
2019/03/27	R186	02/05/2019	9.03	Call	Bond Future	1,850.5100	1.8505	2,007.3300	2.0073	8.474	0	0	0
2019/03/27	R186	02/05/2019	9.03	Put	Bond Future	367.7400	0.3677	304.6000	0.3046	(17.170)	0	0	0
2019/03/27	R186	02/05/2019	8.65	Call	Bond Future	579.7200	0.5797	655.2700	0.6553	13.032	0	0	3,250
2019/03/27	R186	02/05/2019	9.02	Put	Bond Future	381.6700	0.3817	316.7500	0.3168	(17.009)	0	0	0
2019/03/27	R186	02/05/2019	9.01	Call	Bond Future	1,764.6100	1.7646	1,917.8300	1.9178	8.683	0	0	0
2019/03/27	R186	02/05/2019	9.30	Call	Bond Future	3,133.3700	3.1334	3,326.6500	3.3267	6.168	0	0	200
2019/03/27	R186	02/05/2019	10.07	Put	Bond Future	1.8800	0.0019	1.2200	0.0012	(35.106)	0	0	200
2019/03/27	R186	02/05/2019	9.96	Call	Bond Future	6,628.0500	6.6280	6,846.6800	6.8467	3.299	0	0	0
2019/03/27	R186	02/05/2019	9.20	Put	Bond Future	188.4600	0.1885	150.9300	0.1509	(19.914)	0	0	0
2019/03/27	R186	02/05/2019	9.75	Put	Bond Future	15.6300	0.0156	11.2000	0.0112	(28.343)	0	0	7,000
2019/03/27	R186	02/05/2019	10.02	Put	Bond Future	2.6800	0.0027	1.7700	0.0018	(33.955)	0	0	3,250
2019/03/27	R186	02/05/2019	9.25	Call	Bond Future	2,881.7700	2.8818	3,070.0200	3.0700	6.532	0	0	3,250
2019/03/27	R186	02/05/2019	8.90	Call	Bond Future	1,328.8300	1.3288	1,460.0000	1.4600	9.871	0	0	0
2019/03/27	R186	02/05/2019	8.70	Put	Bond Future	1,122.1700	1.1222	988.7600	0.9888	(11.889)	0	0	0
2019/03/27	R186	02/05/2019	8.70	Call	Bond Future	700.3000	0.7003	786.8500	0.7869	12.359	0	0	200
2019/03/27	R186	02/05/2019	9.30	Put	Bond Future	124.0900	0.1241	97.4100	0.0974	(21.501)	0	0	0
2019/03/27	R186	02/05/2019	9.20	Call	Bond Future	2,635.6600	2.6357	2,818.0900	2.8181	6.922	0	0	90
2019/03/27	R186	02/05/2019	8.62	Put	Bond Future	1,404.5400	1.4045	1,253.7400	1.2537	(10.737)	0	0	0
2019/03/27	R186	02/05/2019	8.62	Call	Bond Future	514.3800	0.5144	583.5400	0.5835	13.445	0	0	90
2019/03/27	R186	02/05/2019	8.50	Put	Bond Future	1,900.1900	1.9002	1,726.1300	1.7261	(9.160)	0	0	0
2019/03/27	R186	02/05/2019	8.50	Call	Bond Future	302.7300	0.3027	348.6300	0.3486	15.162	0	0	7,000
2019/03/27	R186	02/05/2019	9.00	Put	Bond Future	410.9900	0.4110	342.4000	0.3424	(16.689)	0	0	7,500
2019/03/27	R186	02/05/2019	9.00	Call	Bond Future	1,722.3900	1.7224	1,873.7600	1.8738	8.788	0	0	7,000
2019/03/27	R186	02/05/2019	10.02	Call	Bond Future	6,947.2700	6.9473	7,166.3200	7.1663	3.153	0	0	0
2019/03/27	R186	02/05/2019	8.80	Put	Bond Future	826.1400	0.8261	715.3100	0.7153	(13.415)	0	0	0
2019/03/27	R186	02/05/2019	8.80	Call	Bond Future	986.0100	0.9860	1,095.1400	1.0951	11.068	0	0	7,500
2019/03/27	R186	02/05/2019	9.05	Call	Bond Future	1,937.8500	1.9378	2,098.1500	2.0981	8.272	0	0	0
2019/03/27	R186	02/05/2019	9.05	Put	Bond Future	341.0400	0.3410	281.3800	0.2814	(17.494)	0	0	3,250
2019/03/27	R186	02/05/2019	8.90	Put	Bond Future	591.2100	0.5912	502.4200	0.5024	(15.018)	0	0	8,250
2019/03/27	R186	01/08/2019	10.08	Put	Bond Future	165.1700	0.1652	146.7500	0.1468	(11.152)	0	0	6,000
2019/03/27	R186	01/08/2019	8.38	Call	Bond Future	0.0000	0.0000	714.1900	0.7142	100.000	0	0	16,830
2019/03/27	R186	01/08/2019	9.54	Call	Bond Future	4,415.6300	4.4156	4,592.5500	4.5925	4.007	0	0	0
2019/03/27	R186	01/08/2019			Bond Future	8.8329	110.1941	8.7933	110.4181	(0.449)	0.0000	0.0000	10
2019/03/27	R186	01/08/2019	8.30	Put	Bond Future	3,594.8600	3.5949	3,419.7900	3.4198	(4.870)	0	0	0
2019/03/27	R186	01/08/2019	8.30	Call	Bond Future	534.3600	0.5344	583.2500	0.5833	9.149	0	0	6,000
2019/03/27	R186	01/08/2019	9.05	Put	Bond Future	1,189.5000	1.1895	1,099.7100	1.0997	(7.549)	0	0	0
2019/03/27	R186	01/08/2019	9.05	Call	Bond Future	2,405.2100	2.4052	2,539.3800	2.5394	5.578	0	0	6,000
2019/03/27	R186	01/08/2019	9.52	Call	Bond Future	4,325.9900	4.3260	4,501.5700	4.5016	4.059	0	0	0
2019/03/27	R186	01/08/2019	9.52	Put	Bond Future	537.9600	0.5380	489.5800	0.4896	(8.993)	0	0	0
2019/03/27	R186	01/08/2019	10.08	Call	Bond Future	6,914.7500	6.9148	7,120.2900	7.1203	2.972	0	0	0
2019/03/27	R186	01/08/2019	8.38	Put	Bond Future	0.0000	0.0000	3,084.2600	3.0843	100.000	0	0	0
2019/03/27	R186	01/08/2019	8.70	Put	Bond Future	0.0000	0.0000	1,949.9300	1.9499	100.000	0	0	0
2019/03/27	R186	01/08/2019	9.54	Put	Bond Future	519.9200	0.5199	472.8800	0.4729	(9.048)	0	0	0
2019/03/27	R186	01/08/2019	8.70	Call	Bond Future	0.0000	0.0000	1,420.8100	1.4208	100.000	0	0	16,830
2019/03/27	R186	01/08/2019	9.22	Call	Bond Future	0.0000	0.0000	3,202.1300	3.2021	100.000	0	0	0

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2019/03/27	R186	01/08/2019	9.22	Put	Bond Future	0.0000	0.0000	822.7100	0.8227	100.000	0	0	16,830
2019/03/27	R186	01/08/2019	9.53	Call	Bond Future	4,370.6600	4.3707	4,546.9300	4.5469	4.033	0	0	0
2019/03/27	R186	01/08/2019	9.53	Put	Bond Future	528.7700	0.5288	481.0800	0.4811	(9.019)	0	0	0
2019/03/27	R186	07/11/2019	8.94	Call	Bond Future	2,468.1400	2.4681	2,585.8500	2.5858	4.769	0	0	0
2019/03/27	R186	07/11/2019			Bond Future	8.8846	112.4912	8.8429	112.7191	(0.469)	0.0000	0.0000	0
2019/03/27	R186	07/11/2019	8.94	Put	Bond Future	2,165.9000	2.1659	2,055.6700	2.0557	(5.089)	0	0	0
2019/03/27	R186	07/11/2019	8.95	Call	Bond Future	2,499.5400	2.4995	2,618.1000	2.6181	4.743	0	0	0
2019/03/27	R186	07/11/2019	8.96	Put	Bond Future	2,120.0600	2.1201	2,011.5100	2.0115	(5.120)	0	0	0
2019/03/27	R186	07/11/2019	8.95	Put	Bond Future	2,142.8700	2.1429	2,033.4900	2.0335	(5.104)	0	0	0
2019/03/27	R186	07/11/2019	8.96	Call	Bond Future	2,531.1400	2.5311	2,650.5300	2.6505	4.717	0	0	0
2019/03/27	R197	02/05/2019			Bond Future	300.0052	300.0052	299.7251	299.7251	(0.093)	0.0000	0.0000	2,350
2019/03/27	R197	01/08/2019			Bond Future	298.0900	298.0900	297.8045	297.8045	(0.096)	0.0000	0.0000	40
2019/03/27	R197	07/11/2019			Bond Future	304.3783	304.3783	304.0851	304.0851	(0.096)	0.0000	0.0000	0
2019/03/27	R202	02/05/2019			Bond Future	233.6792	233.6792	233.5596	233.5596	(0.051)	0.0000	0.0000	8,706
2019/03/27	R202	01/08/2019			Bond Future	234.0592	234.0592	233.9371	233.9371	(0.052)	0.0000	0.0000	0
2019/03/27	R202	07/11/2019			Bond Future	238.9964	238.9964	238.8708	238.8708	(0.053)	0.0000	0.0000	0
2019/03/27	R207	02/05/2019	7.63	Call	Bond Future	787.2500	0.7872	604.6000	0.6046	(23.201)	0	0	0
2019/03/27	R207	02/05/2019			Bond Future	6.4473	102.7633	6.7203	102.5807	4.234	0.0000	0.0000	6,013
2019/03/27	R207	02/05/2019	7.61	Call	Bond Future	774.0200	0.7740	591.3700	0.5914	(23.598)	0	0	0
2019/03/27	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/27	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/27	R207	02/05/2019	7.62	Call	Bond Future	780.6400	0.7806	597.9900	0.5980	(23.397)	0	0	0
2019/03/27	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/27	R207	01/08/2019	7.34	Put	Bond Future	0.0500	0.0001	0.8300	0.0008	1560.000	0	0	0
2019/03/27	R207	01/08/2019	7.33	Call	Bond Future	668.6800	0.6687	483.4100	0.4834	(27.707)	0	0	0
2019/03/27	R207	01/08/2019			Bond Future	5.7903	101.0286	6.2168	100.8425	7.365	0.0000	0.0000	50
2019/03/27	R207	01/08/2019	7.34	Call	Bond Future	673.0000	0.6730	487.6800	0.4877	(27.536)	0	0	0
2019/03/27	R207	01/08/2019	7.33	Put	Bond Future	0.0500	0.0001	0.8800	0.0009	1660.000	0	0	0
2019/03/27	R207	01/08/2019	7.35	Call	Bond Future	677.3100	0.6773	491.9400	0.4919	(27.369)	0	0	0
2019/03/27	R207	01/08/2019	7.35	Put	Bond Future	0.0500	0.0001	0.7800	0.0008	1460.000	0	0	0
2019/03/27	R207	07/11/2019	2.08	Put	Bond Future	116.8100	0.1168	304.4300	0.3044	160.620	0	0	0
2019/03/27	R207	07/11/2019			Bond Future	2.7118	103.1346	3.7727	102.9440	39.119	0.0000	0.0000	0
2019/03/27	R207	07/11/2019	2.07	Call	Bond Future	2.8200	0.0028	0.0000	0.0000	(100.000)	0	0	0
2019/03/27	R207	07/11/2019	2.07	Put	Bond Future	118.4700	0.1185	306.2300	0.3062	158.487	0	0	0
2019/03/27	R207	07/11/2019	2.08	Call	Bond Future	2.9600	0.0030	0.0000	0.0000	(100.000)	0	0	0
2019/03/27	R207	07/11/2019	2.06	Call	Bond Future	2.6900	0.0027	0.0000	0.0000	(100.000)	0	0	0
2019/03/27	R207	07/11/2019	2.06	Put	Bond Future	120.1500	0.1202	308.0400	0.3080	156.380	0	0	0
2019/03/27	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/27	R208	02/05/2019	8.02	Call	Bond Future	1,812.8000	1.8128	1,828.2400	1.8282	0.852	0	0	0
2019/03/27	R208	02/05/2019			Bond Future	6.9700	100.2881	6.9611	100.3035	(0.127)	0.0000	0.0000	15,592
2019/03/27	R208	02/05/2019	8.03	Call	Bond Future	1,829.8600	1.8299	1,845.3000	1.8453	0.844	0	0	0
2019/03/27	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/27	R208	02/05/2019	8.04	Call	Bond Future	1,846.9100	1.8469	1,862.3500	1.8624	0.836	0	0	0
2019/03/27	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/27	R208	01/08/2019	8.16	Call	Bond Future	1,948.8400	1.9488	1,963.9000	1.9639	0.773	0	0	0
2019/03/27	R208	01/08/2019	8.17	Put	Bond Future	9.6300	0.0096	9.0200	0.0090	(6.334)	0	0	0
2019/03/27	R208	01/08/2019			Bond Future	6.8802	102.1487	6.8700	102.1644	(0.149)	0.0000	0.0000	0
2019/03/27	R208	01/08/2019	8.16	Put	Bond Future	10.0200	0.0100	9.3900	0.0094	(6.287)	0	0	0
2019/03/27	R208	01/08/2019	8.17	Call	Bond Future	1,963.4000	1.9634	1,978.4800	1.9785	0.768	0	0	0
2019/03/27	R208	01/08/2019	8.15	Call	Bond Future	1,934.3000	1.9343	1,949.3400	1.9493	0.778	0	0	0
2019/03/27	R208	01/08/2019	8.15	Put	Bond Future	10.4300	0.0104	9.7800	0.0098	(6.232)	0	0	0
2019/03/27	R208	07/11/2019	6.83	Call	Bond Future	451.5900	0.4516	459.9800	0.4600	1.858	0	0	0
2019/03/27	R208	07/11/2019	6.82	Put	Bond Future	263.0100	0.2630	255.9100	0.2559	(2.700)	0	0	0
2019/03/27	R208	07/11/2019			Bond Future	6.6818	100.8718	6.6700	100.8872	(0.177)	0.0000	0.0000	0
2019/03/27	R208	07/11/2019	6.84	Call	Bond Future	460.1600	0.4602	468.6400	0.4686	1.843	0	0	0
2019/03/27	R208	07/11/2019	6.84	Put	Bond Future	254.4300	0.2544	247.4900	0.2475	(2.728)	0	0	0
2019/03/27	R208	07/11/2019	6.83	Put	Bond Future	258.8400	0.2588	251.8100	0.2518	(2.716)	0	0	0
2019/03/27	R208	07/11/2019	6.82	Call	Bond Future	442.7700	0.4428	451.0900	0.4511	1.879	0	0	0
2019/03/27	R209	02/05/2019	9.70	Put	Bond Future	1,113.4800	1.1135	982.2300	0.9822	(11.787)	0	0	0
2019/03/27	R209	02/05/2019			Bond Future	9.7058	72.1912	9.6684	72.4335	(0.386)	0.0000	0.0000	101,926
2019/03/27	R209	02/05/2019	9.69	Call	Bond Future	1,043.2100	1.0432	1,151.9600	1.1520	10.425	0	0	0
2019/03/27	R209	02/05/2019	9.69	Put	Bond Future	1,145.5700	1.1456	1,012.0400	1.0120	(11.656)	0	0	0
2019/03/27	R209	02/05/2019	10.50	Call	Bond Future	4,937.1900	4.9372	5,164.0100	5.1640	4.594	0	0	0
2019/03/27	R209	02/05/2019	10.71	Call	Bond Future	6,102.5300	6.1025	6,337.4700	6.3375	3.850	0	0	0
2019/03/27	R209	02/05/2019	9.70	Call	Bond Future	1,075.7600	1.0758	1,186.7900	1.1868	10.321	0	0	0
2019/03/27	R209	02/05/2019	10.50	Put	Bond Future	69.1000	0.0691	53.6400	0.0536	(22.373)	0	0	11,560
2019/03/27	R209	02/05/2019	10.71	Put	Bond Future	29.2900	0.0293	21.9500	0.0219	(25.060)	0	0	760
2019/03/27	R209	02/05/2019	9.95	Put	Bond Future	511.1100	0.5111	433.4200	0.4334	(15.200)	0	0	0
2019/03/27	R209	02/05/2019	9.95	Call	Bond Future	2,062.1000	2.0621	2,226.6900	2.2267	7.982	0	0	760
2019/03/27	R209	02/05/2019	9.68	Call	Bond Future	1,011.1400	1.0111	1,117.6100	1.1176	10.530	0	0	0
2019/03/27	R209	02/05/2019	9.68	Put	Bond Future	1,178.2300	1.1782	1,042.4200	1.0424	(11.527)	0	0	0
2019/03/27	R209	02/05/2019	9.35	Put	Bond Future	2,622.4700	2.6225	2,419.3700	2.4194	(7.745)	0	0	0
2019/03/27	R209	02/05/2019	9.35	Call	Bond Future	270.5100	0.2705	309.6900	0.3097	14.484	0	0	760
2019/03/27	R209	01/08/2019	10.15	Put	Bond Future	1,176.4900	1.1765	1,092.8600	1.0929	(7.108)	0	0	0
2019/03/27	R209	01/08/2019	9.30	Call	Bond Future	830.7000	0.8307	895.6600	0.8957	7.820	0	0	7,560
2019/03/27	R209	01/08/2019	10.17	Call	Bond Future	3,657.5500	3.6575	3,822.6000	3.8226	4.513	0	0	0
2019/03/27	R209	01/08/2019			Bond Future	9.7654	73.5305	9.7269	73.7773	(0.395)	0.0000	0.0000	0
2019/03/27	R209	01/08/2019	10.15	Call	Bond Future	3,570.9600	3.5710	3,734.1200	3.7341	4.569	0	0	0
2019/03/27	R209	01/08/2019	10.17	Put	Bond Future	1,141.7900	1.1418	1,060.0500	1.0600	(7.159)	0	0	0
2019/03/27	R209	01/08/2019	9.30	Put	Bond Future	3,894.5200	3.8945	3,712.6900	3.7127	(4.669)	0	0	0
2019/03/27	R209	01/08/2019	9.80	Put	Bond Future	1,985.6500	1.9856	1,864.0200	1.8640	(6.125)	0	0	0
2019/03/27	R209	01/08/2019	10.16	Put	Bond Future	1,159.0200	1.1590	1,076.3400	1.0763	(7.134)	0	0	0
2019/03/27	R209	01/08/2019	10.46	Call	Bond Future	4,981.5500	4.9815	5,170.3400	5.1703	3.790	0	0	0
2019/03/27	R209	01/08/2019	10.46	Put	Bond Future	741.8600	0.7419	683.8600	0.6839	(7.818)	0	0	7,560
2019/03/27	R209	01/08/2019	9.80	Call	Bond Future	2,205.7200	2.2057	2,330.8800	2.3309	5.674	0	0	7,560
2019/03/27	R209	01/08/2019	10.16	Call	Bond Future	3,614.1700	3.6142	3,778.2800	3.7783	4.541	0	0	0
2019/03/27	R209	07/11/2019	9.82	Call	Bond Future	2,975.7300	2.9757	3,101.5300	3.1015	4.228	0	0	0
2019/03/27	R209	07/11/2019			Bond Future	9.8226	71.9095	9.7829	72.1610	(0.404)	0.0000	0.0000	0
2019/03/27	R209	07/11/2019	9.80	Call	Bond Future	2,909.5700	2.9096	3,033.6800	3.0337	4.266	0	0	0
2019/03/27	R209	07/11/2019	9.80	Put	Bond Future	3,052.4500	3.0525	2,925.0900	2.9251	(4.172)	0	0	0
2019/03/27	R209	07/11/2019	9.82	Put	Bond Future	2,992.1500	2.9921	2,866.4800	2.8665	(4.200)	0	0	0

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2019/03/27	R209	07/11/2019	9.81	Call	Bond Future	2,942.4500		2.9425	3,067.4100	3.0674	4.247	0	0	0
2019/03/27	R209	07/11/2019	9.81	Put	Bond Future	3,022.0600		3.0221	2,895.5500	2.8956	(4.186)	0	0	0
2019/03/27	R210	02/05/2019			Bond Future	184.7983		184.7983	184.7038	184.7038	(0.051)	0.0000	0.0000	1,628
2019/03/27	R210	01/08/2019			Bond Future	188.2722		188.2722	188.1757	188.1757	(0.051)	0.0000	0.0000	0
2019/03/27	R210	07/11/2019			Bond Future	189.6054		189.6054	189.5060	189.5060	(0.052)	0.0000	0.0000	0
2019/03/27	R212	02/05/2019			Bond Future	156.8945		156.8945	156.7058	156.7058	(0.120)	0.0000	0.0000	7,946
2019/03/27	R212	01/08/2019			Bond Future	157.6239		157.6239	157.4315	157.4315	(0.122)	0.0000	0.0000	0
2019/03/27	R212	07/11/2019			Bond Future	160.9489		160.9489	160.7517	160.7517	(0.123)	0.0000	0.0000	0
2019/03/27	R213	02/05/2019	9.49	Call	Bond Future	1,147.7300		1.1477	1,246.4000	1.2464	8.597	0	0	0
2019/03/27	R213	02/05/2019	9.48	Put	Bond Future	941.7300		0.9417	836.8600	0.8369	(11.136)	0	0	0
2019/03/27	R213	02/05/2019			Bond Future	9.4521		84.0441	9.4196	84.2457	(0.344)	0.0000	0.0000	28,756
2019/03/27	R213	02/05/2019	9.50	Call	Bond Future	1,181.8600		1.1819	1,282.4600	1.2825	8.512	0	0	0
2019/03/27	R213	02/05/2019	9.50	Put	Bond Future	886.1300		0.8861	785.1400	0.7851	(11.397)	0	0	0
2019/03/27	R213	02/05/2019	9.49	Put	Bond Future	913.6200		0.9136	810.7000	0.8107	(11.265)	0	0	0
2019/03/27	R213	02/05/2019	9.48	Call	Bond Future	1,114.1500		1.1142	1,210.8700	1.2109	8.681	0	0	0
2019/03/27	R213	01/08/2019	9.99	Put	Bond Future	932.7100		0.9327	869.8600	0.8699	(6.738)	0	0	0
2019/03/27	R213	01/08/2019	9.98	Call	Bond Future	3,717.7100		3.7177	3,859.3400	3.8593	3.810	0	0	0
2019/03/27	R213	01/08/2019			Bond Future	9.5147		85.6034	9.4810	85.8086	(0.354)	0.0000	0.0000	0
2019/03/27	R213	01/08/2019	9.99	Call	Bond Future	3,761.0000		3.7610	3,903.3900	3.9034	3.786	0	0	0
2019/03/27	R213	01/08/2019	9.98	Put	Bond Future	947.5700		0.9476	883.9600	0.8840	(6.713)	0	0	0
2019/03/27	R213	01/08/2019	10.00	Call	Bond Future	3,804.6100		3.8046	3,947.7600	3.9478	3.763	0	0	0
2019/03/27	R213	01/08/2019	10.00	Put	Bond Future	918.2300		0.9182	856.1400	0.8561	(6.762)	0	0	0
2019/03/27	R213	07/11/2019	9.59	Put	Bond Future	2,736.8200		2.7368	2,631.8100	2.6318	(3.837)	0	0	0
2019/03/27	R213	07/11/2019	9.58	Call	Bond Future	2,780.8200		2.7808	2,884.0600	2.8841	3.713	0	0	0
2019/03/27	R213	07/11/2019			Bond Future	9.5772		83.8335	9.5424	84.0425	(0.364)	0.0000	0.0000	0
2019/03/27	R213	07/11/2019	9.59	Call	Bond Future	2,813.3300		2.8133	2,917.2900	2.9173	3.695	0	0	0
2019/03/27	R213	07/11/2019	9.58	Put	Bond Future	2,764.1700		2.7642	2,658.4400	2.6584	(3.825)	0	0	0
2019/03/27	R213	07/11/2019	9.60	Call	Bond Future	2,845.7500		2.8457	2,950.4300	2.9504	3.678	0	0	0
2019/03/27	R213	07/11/2019	9.60	Put	Bond Future	2,709.4500		2.7094	2,605.1600	2.6052	(3.849)	0	0	0
2019/03/27	R214	02/05/2019	9.87	Call	Bond Future	1,011.3200		1.0113	1,152.6100	1.1526	13.971	0	0	0
2019/03/27	R214	02/05/2019	9.85	Call	Bond Future	948.3100		0.9483	1,083.6500	1.0836	14.272	0	0	0
2019/03/27	R214	02/05/2019			Bond Future	9.9111		70.9374	9.8636	71.2563	(0.480)	0.0000	0.0000	21,077
2019/03/27	R214	02/05/2019	9.85	Put	Bond Future	1,358.6200		1.3586	1,175.0400	1.1750	(13.512)	0	0	0
2019/03/27	R214	02/05/2019	9.87	Put	Bond Future	1,286.9000		1.2869	1,109.2700	1.1093	(13.803)	0	0	0
2019/03/27	R214	02/05/2019	9.86	Call	Bond Future	979.5700		0.9796	1,117.8800	1.1179	14.119	0	0	0
2019/03/27	R214	02/05/2019	9.86	Put	Bond Future	1,322.4600		1.3225	1,141.8500	1.1419	(13.657)	0	0	0
2019/03/27	R214	01/08/2019	10.34	Put	Bond Future	1,272.3700		1.2724	1,162.5900	1.1626	(8.628)	0	0	0
2019/03/27	R214	01/08/2019			Bond Future	9.9715		72.2535	9.9226	72.5783	(0.491)	0.0000	0.0000	0
2019/03/27	R214	01/08/2019	10.33	Call	Bond Future	3,598.8200		3.5988	3,812.6000	3.8126	5.940	0	0	0
2019/03/27	R214	01/08/2019	10.33	Put	Bond Future	1,291.0300		1.2910	1,180.0100	1.1800	(8.599)	0	0	0
2019/03/27	R214	01/08/2019	10.34	Call	Bond Future	3,642.7600		3.6428	3,857.7800	3.8578	5.903	0	0	0
2019/03/27	R214	01/08/2019	10.32	Call	Bond Future	3,555.2000		3.5552	3,767.7200	3.7677	5.978	0	0	0
2019/03/27	R214	01/08/2019	10.32	Put	Bond Future	1,310.1000		1.3101	1,197.8200	1.1978	(8.570)	0	0	0
2019/03/27	R214	07/11/2019	10.02	Put	Bond Future	3,174.0000		3.1740	3,010.2700	3.0103	(5.158)	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
2019/03/27	R214	07/11/2019			Bond Future	10.0324	70.4593	9.9820	70.7904	(0.502)	0.0000	0.0000	0
2019/03/27	R214	07/11/2019	10.01	Call	Bond Future	3,059.0400	3.0590	3,225.3300	3.2253	5.436	0	0	0
2019/03/27	R214	07/11/2019	10.01	Put	Bond Future	3,205.7700	3.2058	3,040.9400	3.0409	(5.142)	0	0	0
2019/03/27	R214	07/11/2019	10.02	Call	Bond Future	3,092.8900	3.0929	3,260.2800	3.2603	5.412	0	0	0
2019/03/27	R214	07/11/2019	10.00	Call	Bond Future	3,025.5900	3.0256	3,190.7700	3.1908	5.459	0	0	0
2019/03/27	R214	07/11/2019	10.00	Put	Bond Future	3,238.0300	3.2380	3,072.0900	3.0721	(5.125)	0	0	0
2019/03/27	R248	02/05/2019	9.90	Put	Bond Future	1,382.1200	1.3821	1,155.1600	1.1552	(16.421)	0	0	0
2019/03/27	R248	02/05/2019			Bond Future	9.8908	90.7729	9.8382	91.2265	(0.532)	0.0000	0.0000	103,755
2019/03/27	R248	02/05/2019	9.90	Call	Bond Future	1,461.3400	1.4613	1,687.9900	1.6880	15.510	0	0	0
2019/03/27	R248	02/05/2019	9.91	Call	Bond Future	1,506.7400	1.5067	1,737.7500	1.7378	15.332	0	0	0
2019/03/27	R248	02/05/2019	9.89	Put	Bond Future	1,423.2800	1.4233	1,191.9500	1.1919	(16.253)	0	0	0
2019/03/27	R248	02/05/2019	9.91	Put	Bond Future	1,341.8400	1.3418	1,119.2400	1.1192	(16.589)	0	0	0
2019/03/27	R248	02/05/2019	9.89	Call	Bond Future	1,416.6700	1.4167	1,638.9500	1.6390	15.690	0	0	0
2019/03/27	R248	01/08/2019	10.35	Call	Bond Future	4,750.9300	4.7509	5,066.7800	5.0668	6.648	0	0	0
2019/03/27	R248	01/08/2019	10.34	Put	Bond Future	1,490.4900	1.4905	1,342.5600	1.3426	(9.925)	0	0	0
2019/03/27	R248	01/08/2019			Bond Future	9.9504	92.4569	9.8963	92.9189	(0.544)	0.0000	0.0000	100
2019/03/27	R248	01/08/2019	10.36	Call	Bond Future	4,808.1400	4.8081	5,125.7300	5.1257	6.605	0	0	0
2019/03/27	R248	01/08/2019	10.36	Put	Bond Future	1,445.7700	1.4458	1,301.3400	1.3013	(9.990)	0	0	0
2019/03/27	R248	01/08/2019	10.35	Put	Bond Future	1,467.9700	1.4680	1,321.8000	1.3218	(9.957)	0	0	0
2019/03/27	R248	01/08/2019	10.34	Call	Bond Future	4,693.9200	4.6939	5,008.0100	5.0080	6.691	0	0	0
2019/03/27	R248	07/11/2019	10.02	Call	Bond Future	3,939.8300	3.9398	4,183.0000	4.1830	6.172	0	0	0
2019/03/27	R248	07/11/2019	10.01	Put	Bond Future	3,899.6200	3.8996	3,670.0700	3.6701	(5.886)	0	0	0
2019/03/27	R248	07/11/2019			Bond Future	10.0104	89.9414	9.9546	90.4125	(0.558)	0.0000	0.0000	0
2019/03/27	R248	07/11/2019	10.03	Call	Bond Future	3,983.6900	3.9837	4,228.4800	4.2285	6.145	0	0	0
2019/03/27	R248	07/11/2019	10.03	Put	Bond Future	3,819.4500	3.8194	3,593.1200	3.5931	(5.926)	0	0	0
2019/03/27	R248	07/11/2019	10.02	Put	Bond Future	3,859.3600	3.8594	3,631.4100	3.6314	(5.906)	0	0	0
2019/03/27	R248	07/11/2019	10.01	Call	Bond Future	3,896.1700	3.8962	4,137.7400	4.1377	6.200	0	0	0

Total

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