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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/03/2019 TO 04/03/2019

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
2019/03/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	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
2019/03/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	2025	02/05/2019			Bond Future	134.3145	134.3145	134.2914	134.2914	(0.017)	0.0000	0.0000	691
2019/03/04	2025	01/08/2019			Bond Future	135.4293	135.4293	135.4055	135.4055	(0.018)	0.0000	0.0000	0
2019/03/04	2025	07/11/2019			Bond Future	138.3204	138.3204	138.2958	138.2958	(0.018)	0.0000	0.0000	0
2019/03/04	2029	02/05/2019			Bond Future	100.7537	100.7537	101.0092	101.0092	0.254	0.0000	0.0000	3,020
2019/03/04	2029	01/08/2019			Bond Future	102.6831	102.6831	102.9432	102.9432	0.253	0.0000	0.0000	0
2019/03/04	2029	07/11/2019			Bond Future	103.7673	103.7673	104.0329	104.0329	0.256	0.0000	0.0000	0
2019/03/04	2030	02/05/2019	9.41	Call	Bond Future	1,628.3200	1.6283	1,747.5800	1.7476	7.324	0	0	0
2019/03/04	2030	02/05/2019	8.90	Put	Bond Future	3,140.6000	3.1406	2,910.2500	2.9102	(7.335)	0	0	0
2019/03/04	2030	02/05/2019			Bond Future	9.3330	93.1810	9.2912	93.4443	(0.448)	0.0000	0.0000	45,572
2019/03/04	2030	02/05/2019	9.39	Call	Bond Future	1,557.3400	1.5573	1,672.7000	1.6727	7.408	0	0	0
2019/03/04	2030	02/05/2019	9.39	Put	Bond Future	1,199.7200	1.1997	1,051.8300	1.0518	(12.327)	0	0	0
2019/03/04	2030	02/05/2019	10.20	Call	Bond Future	5,390.6300	5.3906	5,620.3500	5.6203	4.261	0	0	0
2019/03/04	2030	02/05/2019	10.20	Put	Bond Future	151.1600	0.1512	117.6300	0.1176	(22.182)	0	0	3,000
2019/03/04	2030	02/05/2019	9.41	Put	Bond Future	1,145.7300	1.1457	1,001.7400	1.0017	(12.568)	0	0	0
2019/03/04	2030	02/05/2019	8.90	Call	Bond Future	363.2000	0.3632	396.1000	0.3961	9.058	0	0	3,000
2019/03/04	2030	02/05/2019	9.40	Call	Bond Future	1,592.6200	1.5926	1,709.9300	1.7099	7.366	0	0	3,000
2019/03/04	2030	02/05/2019	9.40	Put	Bond Future	1,172.4900	1.1725	1,026.5500	1.0266	(12.447)	0	0	0
2019/03/04	2030	01/08/2019	9.15	Put	Bond Future	3,088.0000	3.0880	2,909.1700	2.9092	(5.791)	0	0	0
2019/03/04	2030	01/08/2019	9.91	Put	Bond Future	1,170.3200	1.1703	1,073.6400	1.0736	(8.261)	0	0	0
2019/03/04	2030	01/08/2019			Bond Future	9.3970	90.9377	9.3537	91.2057	(0.461)	0.0000	0.0000	0
2019/03/04	2030	01/08/2019	8.35	Put	Bond Future	7,005.3000	7.0053	6,756.1400	6.7561	(3.557)	0	0	0
2019/03/04	2030	01/08/2019	8.35	Call	Bond Future	228.7800	0.2288	247.5700	0.2476	8.213	0	0	2,025
2019/03/04	2030	01/08/2019	9.92	Call	Bond Future	4,306.2500	4.3063	4,478.4200	4.4784	3.998	0	0	0
2019/03/04	2030	01/08/2019	9.90	Put	Bond Future	1,185.8000	1.1858	1,088.2000	1.0882	(8.231)	0	0	0
2019/03/04	2030	01/08/2019	9.15	Call	Bond Future	1,546.8500	1.5469	1,635.9700	1.6360	5.761	0	0	2,025
2019/03/04	2030	01/08/2019	9.91	Call	Bond Future	4,262.4600	4.2625	4,433.7300	4.4337	4.018	0	0	0
2019/03/04	2030	01/08/2019	9.92	Put	Bond Future	1,155.2400	1.1552	1,059.4600	1.0595	(8.291)	0	0	0
2019/03/04	2030	01/08/2019	9.90	Call	Bond Future	4,219.0100	4.2190	4,389.3600	4.3894	4.038	0	0	0
2019/03/04	2030	07/11/2019	9.49	Put	Bond Future	2,836.5700	2.8366	2,691.9300	2.6919	(5.099)	0	0	0
2019/03/04	2030	07/11/2019			Bond Future	9.4517	92.8570	9.4067	93.1304	(0.477)	0.0000	0.0000	0
2019/03/04	2030	07/11/2019	9.48	Call	Bond Future	3,034.9000	3.0349	3,162.8300	3.1628	4.215	0	0	0
2019/03/04	2030	07/11/2019	9.48	Put	Bond Future	2,864.0000	2.8640	2,718.4800	2.7185	(5.081)	0	0	0
2019/03/04	2030	07/11/2019	9.49	Call	Bond Future	3,067.8500	3.0679	3,196.6600	3.1967	4.199	0	0	0
2019/03/04	2030	07/11/2019	9.47	Call	Bond Future	3,002.1300	3.0021	3,129.1700	3.1292	4.232	0	0	0
2019/03/04	2030	07/11/2019	9.47	Put	Bond Future	2,891.6500	2.8917	2,745.2400	2.7452	(5.063)	0	0	0
2019/03/04	2032	02/05/2019	9.62	Put	Bond Future	1,328.6900	1.3287	1,197.3000	1.1973	(9.889)	0	0	0
2019/03/04	2032	02/05/2019	9.61	Call	Bond Future	1,683.5600	1.6836	1,766.0400	1.7660	4.899	0	0	0
2019/03/04	2032	02/05/2019			Bond Future	9.5623	91.2084	9.5308	91.4239	(0.330)	0.0000	0.0000	43,357
2019/03/04	2032	02/05/2019	9.62	Call	Bond Future	1,721.4300	1.7214	1,805.4900	1.8055	4.883	0	0	0
2019/03/04	2032	02/05/2019	9.61	Put	Bond Future	1,358.7100	1.3587	1,225.7400	1.2257	(9.786)	0	0	0
2019/03/04	2032	02/05/2019	9.63	Call	Bond Future	1,759.8800	1.7599	1,845.5100	1.8455	4.866	0	0	0

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2019/03/04	2032	02/05/2019	9.63	Put	Bond Future	1,299.3300		1.2993	1,169.5100	1.1695	(9.991)	0	0	0
2019/03/04	2032	01/08/2019	10.10	Call	Bond Future	4,495.3100		4.4953	4,625.6200	4.6256	2.899	0	0	0
2019/03/04	2032	01/08/2019	10.11	Put	Bond Future	1,357.9500		1.3579	1,269.8200	1.2698	(6.490)	0	0	0
2019/03/04	2032	01/08/2019			Bond Future	9.6243		92.9330	9.5918	93.1523	(0.338)	0.0000	0.0000	0
2019/03/04	2032	01/08/2019	10.10	Put	Bond Future	1,375.7200		1.3757	1,286.8100	1.2868	(6.463)	0	0	0
2019/03/04	2032	01/08/2019	10.11	Call	Bond Future	4,541.4900		4.5415	4,672.5800	4.6726	2.886	0	0	0
2019/03/04	2032	01/08/2019	10.09	Call	Bond Future	4,449.0800		4.4491	4,578.6100	4.5786	2.911	0	0	0
2019/03/04	2032	01/08/2019	10.09	Put	Bond Future	1,393.5100		1.3935	1,303.8200	1.3038	(6.436)	0	0	0
2019/03/04	2032	07/11/2019	9.71	Call	Bond Future	3,346.8800		3.3469	3,446.2400	3.4462	2.969	0	0	0
2019/03/04	2032	07/11/2019	9.70	Put	Bond Future	3,210.6400		3.2106	3,085.5800	3.0856	(3.895)	0	0	0
2019/03/04	2032	07/11/2019			Bond Future	9.6847		90.7308	9.6509	90.9545	(0.349)	0.0000	0.0000	0
2019/03/04	2032	07/11/2019	9.72	Call	Bond Future	3,382.2900		3.3823	3,482.3700	3.4824	2.959	0	0	0
2019/03/04	2032	07/11/2019	9.72	Put	Bond Future	3,149.0700		3.1491	3,025.4400	3.0254	(3.926)	0	0	0
2019/03/04	2032	07/11/2019	9.71	Put	Bond Future	3,179.5900		3.1796	3,055.2400	3.0552	(3.911)	0	0	0
2019/03/04	2032	07/11/2019	9.70	Call	Bond Future	3,311.9400		3.3119	3,410.5900	3.4106	2.979	0	0	0
2019/03/04	2033	02/05/2019			Bond Future	102.9196		102.9196	102.5330	102.5330	(0.376)	0.0000	0.0000	6,090
2019/03/04	2033	01/08/2019			Bond Future	104.8904		104.8904	104.4960	104.4960	(0.376)	0.0000	0.0000	0
2019/03/04	2033	07/11/2019			Bond Future	105.9455		105.9455	105.5426	105.5426	(0.380)	0.0000	0.0000	0
2019/03/04	2037	02/05/2019	9.81	Put	Bond Future	1,757.4500		1.7575	1,561.2300	1.5612	(11.165)	0	0	0
2019/03/04	2037	02/05/2019			Bond Future	9.8233		91.2168	9.7817	91.5350	(0.424)	0.0000	0.0000	54,434
2019/03/04	2037	02/05/2019	9.80	Call	Bond Future	1,617.2300		1.6172	1,736.9400	1.7369	7.402	0	0	0
2019/03/04	2037	02/05/2019	9.80	Put	Bond Future	1,795.0900		1.7951	1,596.6200	1.5966	(11.056)	0	0	0
2019/03/04	2037	02/05/2019	9.81	Call	Bond Future	1,655.9600		1.6560	1,777.9200	1.7779	7.365	0	0	0
2019/03/04	2037	02/05/2019	9.79	Call	Bond Future	1,579.0000		1.5790	1,696.4600	1.6965	7.439	0	0	0
2019/03/04	2037	02/05/2019	9.79	Put	Bond Future	1,833.3300		1.8333	1,632.6100	1.6326	(10.948)	0	0	0
2019/03/04	2037	01/08/2019	10.31	Call	Bond Future	4,771.7300		4.7717	4,966.4700	4.9665	4.081	0	0	0
2019/03/04	2037	01/08/2019			Bond Future	9.8892		88.6860	9.8462	89.0100	(0.435)	0.0000	0.0000	0
2019/03/04	2037	01/08/2019	10.29	Call	Bond Future	4,672.3100		4.6723	4,864.7700	4.8648	4.119	0	0	0
2019/03/04	2037	01/08/2019	10.29	Put	Bond Future	1,735.8900		1.7359	1,604.3700	1.6044	(7.577)	0	0	0
2019/03/04	2037	01/08/2019	10.31	Put	Bond Future	1,692.7100		1.6927	1,563.4700	1.5635	(7.635)	0	0	0
2019/03/04	2037	01/08/2019	10.30	Call	Bond Future	4,722.0400		4.7220	4,915.6400	4.9156	4.100	0	0	0
2019/03/04	2037	01/08/2019	10.30	Put	Bond Future	1,714.2800		1.7143	1,583.9000	1.5839	(7.606)	0	0	0
2019/03/04	2037	07/11/2019	9.97	Call	Bond Future	3,801.1800		3.8012	3,955.6600	3.9557	4.064	0	0	0
2019/03/04	2037	07/11/2019			Bond Future	9.9479		90.5578	9.9035	90.8885	(0.446)	0.0000	0.0000	0
2019/03/04	2037	07/11/2019	9.95	Call	Bond Future	3,723.2300		3.7232	3,875.6200	3.8756	4.093	0	0	0
2019/03/04	2037	07/11/2019	9.95	Put	Bond Future	3,707.4900		3.7075	3,529.2200	3.5292	(4.808)	0	0	0
2019/03/04	2037	07/11/2019	9.97	Put	Bond Future	3,637.1500		3.6371	3,460.9700	3.4610	(4.844)	0	0	0
2019/03/04	2037	07/11/2019	9.96	Call	Bond Future	3,762.2600		3.7623	3,915.7000	3.9157	4.078	0	0	0
2019/03/04	2037	07/11/2019	9.96	Put	Bond Future	3,672.3300		3.6723	3,495.1100	3.4951	(4.826)	0	0	0
2019/03/04	2038	02/05/2019			Bond Future	122.5983		122.5983	122.5776	122.5776	(0.017)	0.0000	0.0000	10,812
2019/03/04	2038	01/08/2019			Bond Future	123.3066		123.3066	123.2853	123.2853	(0.017)	0.0000	0.0000	0
2019/03/04	2038	07/11/2019			Bond Future	125.9389		125.9389	125.9169	125.9169	(0.018)	0.0000	0.0000	0
2019/03/04	2040	02/05/2019	9.89	Call	Bond Future	1,815.5400		1.8155	1,925.4000	1.9254	6.051	0	0	0
2019/03/04	2040	02/05/2019	9.88	Put	Bond Future	1,920.8800		1.9209	1,728.6100	1.7286	(10.009)	0	0	0

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2019/03/04	2040	02/05/2019	9.60	Call	Bond Future	822.4400	0.8224	876.3800	0.8764	6.559	0	0	1,150
2019/03/04	2040	02/05/2019			Bond Future	9.8980	94.5114	9.8614	94.8114	(0.369)	0.0000	0.0000	25,025
2019/03/04	2040	02/05/2019	9.90	Call	Bond Future	1,857.8800	1.8579	1,969.8500	1.9699	6.027	0	0	0
2019/03/04	2040	02/05/2019	9.90	Put	Bond Future	1,841.1700	1.8412	1,653.1200	1.6531	(10.214)	0	0	0
2019/03/04	2040	02/05/2019	10.20	Put	Bond Future	944.7200	0.9447	818.5100	0.8185	(13.360)	0	0	0
2019/03/04	2040	02/05/2019	10.20	Call	Bond Future	3,366.6900	3.3667	3,540.5000	3.5405	5.163	0	0	1,150
2019/03/04	2040	02/05/2019	9.60	Put	Bond Future	3,315.8400	3.3158	3,069.7600	3.0698	(7.421)	0	0	0
2019/03/04	2040	02/05/2019	9.89	Put	Bond Future	1,880.7800	1.8808	1,690.6200	1.6906	(10.111)	0	0	0
2019/03/04	2040	02/05/2019	9.88	Call	Bond Future	1,773.5700	1.7736	1,881.3200	1.8813	6.075	0	0	0
2019/03/04	2040	01/08/2019	10.36	Call	Bond Future	5,023.6700	5.0237	5,200.2000	5.2002	3.514	0	0	0
2019/03/04	2040	01/08/2019	10.37	Put	Bond Future	1,881.6600	1.8817	1,753.8300	1.7538	(6.793)	0	0	0
2019/03/04	2040	01/08/2019			Bond Future	9.9635	91.7926	9.9258	92.0980	(0.378)	0.0000	0.0000	0
2019/03/04	2040	01/08/2019	10.36	Put	Bond Future	1,905.0400	1.9050	1,776.1300	1.7761	(6.767)	0	0	0
2019/03/04	2040	01/08/2019	10.37	Call	Bond Future	5,076.7400	5.0767	5,254.3500	5.2543	3.499	0	0	0
2019/03/04	2040	01/08/2019	10.38	Call	Bond Future	5,129.7600	5.1298	5,308.4400	5.3084	3.483	0	0	0
2019/03/04	2040	01/08/2019	10.38	Put	Bond Future	1,858.3500	1.8584	1,731.5900	1.7316	(6.821)	0	0	0
2019/03/04	2040	07/11/2019	10.03	Call	Bond Future	3,964.0200	3.9640	4,105.6100	4.1056	3.572	0	0	0
2019/03/04	2040	07/11/2019	10.04	Put	Bond Future	3,863.2200	3.8632	3,694.0700	3.6941	(4.378)	0	0	0
2019/03/04	2040	07/11/2019			Bond Future	10.0221	93.7300	9.9832	94.0417	(0.388)	0.0000	0.0000	0
2019/03/04	2040	07/11/2019	10.03	Put	Bond Future	3,901.0600	3.9011	3,730.9100	3.7309	(4.362)	0	0	0
2019/03/04	2040	07/11/2019	10.04	Call	Bond Future	4,005.9800	4.0060	4,148.5700	4.1486	3.559	0	0	0
2019/03/04	2040	07/11/2019	10.05	Call	Bond Future	4,048.1400	4.0481	4,191.7300	4.1917	3.547	0	0	0
2019/03/04	2040	07/11/2019	10.05	Put	Bond Future	3,825.7000	3.8257	3,657.5500	3.6575	(4.395)	0	0	0
2019/03/04	2044	02/05/2019	9.90	Call	Bond Future	1,841.6800	1.8417	2,021.5800	2.0216	9.768	0	0	0
2019/03/04	2044	02/05/2019			Bond Future	9.9109	91.6513	9.8591	92.0853	(0.522)	0.0000	0.0000	36,424
2019/03/04	2044	02/05/2019	9.90	Put	Bond Future	1,932.6800	1.9327	1,678.5100	1.6785	(13.151)	0	0	0
2019/03/04	2044	02/05/2019	9.91	Call	Bond Future	1,884.8200	1.8848	2,067.7900	2.0678	9.708	0	0	0
2019/03/04	2044	02/05/2019	9.92	Put	Bond Future	1,852.3200	1.8523	1,604.3000	1.6043	(13.390)	0	0	0
2019/03/04	2044	02/05/2019	9.91	Put	Bond Future	1,892.2500	1.8922	1,641.1500	1.6412	(13.270)	0	0	0
2019/03/04	2044	02/05/2019	9.92	Call	Bond Future	1,928.3200	1.9283	2,114.3700	2.1144	9.648	0	0	0
2019/03/04	2044	01/08/2019	9.86	Put	Bond Future	3,658.8700	3.6589	3,398.4100	3.3984	(7.119)	0	0	0
2019/03/04	2044	01/08/2019	10.53	Call	Bond Future	5,997.8900	5.9979	6,290.4100	6.2904	4.877	0	0	0
2019/03/04	2044	01/08/2019	10.40	Put	Bond Future	1,878.8700	1.8789	1,710.7200	1.7107	(8.950)	0	0	0
2019/03/04	2044	01/08/2019			Bond Future	9.9735	89.0035	9.9202	89.4456	(0.535)	0.0000	0.0000	0
2019/03/04	2044	01/08/2019	10.39	Call	Bond Future	5,229.2000	5.2292	5,501.6400	5.5016	5.210	0	0	0
2019/03/04	2044	01/08/2019	10.39	Put	Bond Future	1,902.3300	1.9023	1,732.6800	1.7327	(8.918)	0	0	0
2019/03/04	2044	01/08/2019	9.86	Call	Bond Future	2,713.9200	2.7139	2,895.5500	2.8956	6.693	0	0	100
2019/03/04	2044	01/08/2019	10.53	Put	Bond Future	1,599.7000	1.5997	1,450.1300	1.4501	(9.350)	0	0	100
2019/03/04	2044	01/08/2019	10.40	Call	Bond Future	5,283.0200	5.2830	5,556.9600	5.5570	5.185	0	0	0
2019/03/04	2044	01/08/2019	9.36	Put	Bond Future	6,433.2700	6.4333	6,085.0000	6.0850	(5.414)	0	0	0
2019/03/04	2044	01/08/2019	9.36	Call	Bond Future	1,120.3200	1.1203	1,214.1400	1.2141	8.374	0	0	100
2019/03/04	2044	01/08/2019	10.38	Call	Bond Future	5,175.5300	5.1755	5,446.4600	5.4465	5.235	0	0	0
2019/03/04	2044	01/08/2019	10.38	Put	Bond Future	1,926.0700	1.9261	1,754.9100	1.7549	(8.886)	0	0	0
2019/03/04	2044	07/11/2019	10.07	Put	Bond Future	3,868.9800	3.8690	3,639.1000	3.6391	(5.942)	0	0	0
2019/03/04	2044	07/11/2019			Bond Future	10.0295	90.8821	9.9744	91.3333	(0.549)	0.0000	0.0000	0
2019/03/04	2044	07/11/2019	10.06	Call	Bond Future	4,155.8700	4.1559	4,375.7500	4.3757	5.291	0	0	0
2019/03/04	2044	07/11/2019	10.06	Put	Bond Future	3,907.1600	3.9072	3,675.8300	3.6758	(5.921)	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
2019/03/04	2044	07/11/2019	10.07	Call	Bond Future	4,198.8800	4.1989	4,420.2100	4.4202	5.271	0	0	0
2019/03/04	2044	07/11/2019	10.05	Call	Bond Future	4,112.7600	4.1128	4,331.1900	4.3312	5.311	0	0	0
2019/03/04	2044	07/11/2019	10.05	Put	Bond Future	3,945.3600	3.9454	3,712.5800	3.7126	(5.900)	0	0	0
2019/03/04	2046	02/05/2019			Bond Future	115.2874	115.2874	115.2678	115.2678	(0.017)	0.0000	0.0000	12,523
2019/03/04	2046	01/08/2019			Bond Future	117.4952	117.4952	117.4747	117.4747	(0.017)	0.0000	0.0000	0
2019/03/04	2046	07/11/2019			Bond Future	118.2628	118.2628	118.2419	118.2419	(0.018)	0.0000	0.0000	0
2019/03/04	2050	02/05/2019			Bond Future	120.7741	120.7741	120.7538	120.7538	(0.017)	0.0000	0.0000	10,684
2019/03/04	2050	01/08/2019			Bond Future	121.2688	121.2688	121.2477	121.2477	(0.017)	0.0000	0.0000	0
2019/03/04	2050	07/11/2019			Bond Future	123.8576	123.8576	123.8358	123.8358	(0.018)	0.0000	0.0000	0
2019/03/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	AL37	02/05/2019			Index Future	628.5080	628.5080	628.7820	628.7820	0.044	0.0000	0.0000	0
2019/03/04	AL37	01/08/2019			Index Future	640.3900	640.3900	640.6650	640.6650	0.043	0.0000	0.0000	0
2019/03/04	AL37	07/11/2019			Index Future	653.8970	653.8970	654.1750	654.1750	0.043	0.0000	0.0000	0
2019/03/04	AL7T	02/05/2019			Index Future	724.0600	724.0600	725.3920	725.3920	0.184	0.0000	0.0000	0
2019/03/04	AL7T	01/08/2019			Index Future	737.7490	737.7490	739.1010	739.1010	0.183	0.0000	0.0000	0
2019/03/04	AL7T	07/11/2019			Index Future	753.3100	753.3100	754.6860	754.6860	0.183	0.0000	0.0000	0
2019/03/04	ALBI	02/05/2019			Index Future	654.5510	654.5510	656.4050	656.4050	0.283	0.0000	0.0000	903
2019/03/04	ALBI	01/08/2019			Index Future	666.9260	666.9260	668.8100	668.8100	0.282	0.0000	0.0000	0
2019/03/04	ALBI	07/11/2019			Index Future	680.9930	680.9930	682.9130	682.9130	0.282	0.0000	0.0000	0
2019/03/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/03/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/04	ES33	02/05/2019			Bond Future	11.0247	75.9381	10.9876	76.1531	(0.337)	0.0000	0.0000	350
2019/03/04	ES33	01/08/2019			Bond Future	11.1308	77.3738	11.0924	77.5926	(0.345)	0.0000	0.0000	0
2019/03/04	ES33	07/11/2019			Bond Future	11.2425	75.2096	11.2026	75.4329	(0.355)	0.0000	0.0000	0
2019/03/04	ES42	02/05/2019			Bond Future	11.2767	77.6304	11.2344	77.9091	(0.375)	0.0000	0.0000	4,919
2019/03/04	ES42	01/08/2019			Bond Future	11.3807	79.0985	11.3370	79.3823	(0.384)	0.0000	0.0000	0
2019/03/04	ES42	07/11/2019			Bond Future	11.4904	76.5010	11.4450	76.7907	(0.395)	0.0000	0.0000	0
2019/03/04	GOVI	02/05/2019	647.87	Call	GOVI	660.0000	0.0660	20,210.0000	2.0210	2962.121	0	0	0
2019/03/04	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/04	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/04	GOVI	02/05/2019			GOVI	647.9360	647.9360	649.8910	649.8910	0.302	0.0000	0.0000	447
2019/03/04	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/04	GOVI	02/05/2019	647.88	Call	GOVI	560.0000	0.0560	20,110.0000	2.0110	3491.071	0	0	0
2019/03/04	GOVI	02/05/2019	647.86	Call	GOVI	760.0000	0.0760	20,310.0000	2.0310	2572.368	0	0	0
2019/03/04	GOVI	01/08/2019	638.68	Call	GOVI	215,060.0000	21.5060	234,930.0000	23.4930	9.239	0	0	0
2019/03/04	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/04	GOVI	01/08/2019			GOVI	660.1860	660.1860	662.1730	662.1730	0.301	0.0000	0.0000	0
2019/03/04	GOVI	01/08/2019	638.69	Call	GOVI	214,960.0000	21.4960	234,830.0000	23.4830	9.244	0	0	0
2019/03/04	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/04	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/04	GOVI	01/08/2019	638.67	Call	GOVI	215,160.0000	21.5160	235,030.0000	23.5030	9.235	0	0	0
2019/03/04	GOVI	07/11/2019	672.90	Call	GOVI	12,110.0000	1.2110	32,360.0000	3.2360	167.217	0	0	0
2019/03/04	GOVI	07/11/2019			GOVI	674.1110	674.1110	676.1360	676.1360	0.300	0.0000	0.0000	0
2019/03/04	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/04	GOVI	07/11/2019	672.91	Call	GOVI	12,010.0000	1.2010	32,260.0000	3.2260	168.609	0	0	0
2019/03/04	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/04	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/04	GOVI	07/11/2019	672.92	Call	GOVI	11,910.0000	1.1910	32,160.0000	3.2160	170.025	0	0	0
2019/03/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/04	IGOV	02/05/2019			Index Future	258.2140	258.2140	257.9800	257.9800	(0.091)	0.0000	0.0000	735
2019/03/04	IGOV	01/08/2019			Index Future	263.1580	263.1580	262.9180	262.9180	(0.091)	0.0000	0.0000	0
2019/03/04	IGOV	07/11/2019			Index Future	268.7750	268.7750	268.5290	268.5290	(0.092)	0.0000	0.0000	0
2019/03/04	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/03/04	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/03/04	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8700	99.8700	0.010	0.0000	0.0000	0
2019/03/04	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/03/04	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/04	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/03/04	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.7900	102.7900	0.000	0.0000	0.0000	0
2019/03/04	IS02	23/03/2020			Interest Rate Swap	98.7700	98.7700	98.7800	98.7800	0.010	0.0000	0.0000	0
2019/03/04	IS02	22/06/2020			Interest Rate Swap	102.3200	102.3200	102.3200	102.3200	0.000	0.0000	0.0000	0

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2019/03/04	IS02	21/09/2020			Interest Rate Swap	99.2800	99.2800	99.2800	99.2800	0.000	0.0000	0.0000	0
2019/03/04	IS05	17/12/2020			Interest Rate Swap	96.0400	96.0400	96.0400	96.0400	0.000	0.0000	0.0000	0
2019/03/04	IS05	16/03/2021			Interest Rate Swap	95.1700	95.1700	95.1600	95.1600	(0.011)	0.0000	0.0000	0
2019/03/04	IS05	15/06/2021			Interest Rate Swap	94.2700	94.2700	94.2600	94.2600	(0.011)	0.0000	0.0000	0
2019/03/04	IS05	21/09/2021			Interest Rate Swap	94.3400	94.3400	94.3300	94.3300	(0.011)	0.0000	0.0000	0
2019/03/04	IS05	21/12/2021			Interest Rate Swap	96.4600	96.4600	96.4500	96.4500	(0.010)	0.0000	0.0000	51
2019/03/04	IS05	15/03/2022			Interest Rate Swap	96.5300	96.5300	96.5100	96.5100	(0.021)	0.0000	0.0000	0
2019/03/04	IS05	21/06/2022			Interest Rate Swap	97.6600	97.6600	97.6300	97.6300	(0.031)	0.0000	0.0000	0
2019/03/04	IS05	20/09/2022			Interest Rate Swap	101.5400	101.5400	101.4900	101.4900	(0.049)	0.0000	0.0000	0
2019/03/04	IS05	20/12/2022			Interest Rate Swap	102.7500	102.7500	102.6900	102.6900	(0.058)	0.0000	0.0000	0
2019/03/04	IS05	22/03/2023			Interest Rate Swap	96.0500	96.0500	95.9800	95.9800	(0.073)	0.0000	0.0000	0
2019/03/04	IS05	20/06/2023			Interest Rate Swap	102.0700	102.0700	102.0000	102.0000	(0.069)	0.0000	0.0000	0
2019/03/04	IS05	19/09/2023			Interest Rate Swap	97.5000	97.5000	97.4400	97.4400	(0.062)	0.0000	0.0000	0
2019/03/04	IS10	17/12/2025			Interest Rate Swap	93.8700	93.8700	93.7800	93.7800	(0.096)	0.0000	0.0000	0
2019/03/04	IS10	16/03/2026			Interest Rate Swap	90.8300	90.8300	90.7400	90.7400	(0.099)	0.0000	0.0000	0
2019/03/04	IS10	15/06/2026			Interest Rate Swap	89.5400	89.5400	89.4500	89.4500	(0.101)	0.0000	0.0000	0
2019/03/04	IS10	21/09/2026			Interest Rate Swap	91.6900	91.6900	91.6000	91.6000	(0.098)	0.0000	0.0000	0
2019/03/04	IS10	21/12/2026			Interest Rate Swap	95.5000	95.5000	95.4200	95.4200	(0.084)	0.0000	0.0000	0
2019/03/04	IS10	15/03/2027			Interest Rate Swap	94.0600	94.0600	93.9700	93.9700	(0.096)	0.0000	0.0000	0
2019/03/04	IS10	21/06/2027			Interest Rate Swap	96.1500	96.1500	96.0600	96.0600	(0.094)	0.0000	0.0000	0
2019/03/04	IS10	20/09/2027			Interest Rate Swap	101.6500	101.6500	101.5600	101.5600	(0.089)	0.0000	0.0000	0
2019/03/04	IS10	20/12/2027			Interest Rate Swap	102.0200	102.0200	101.9200	101.9200	(0.098)	0.0000	0.0000	0
2019/03/04	IS10	22/03/2028			Interest Rate Swap	95.4900	95.4900	95.3900	95.3900	(0.105)	0.0000	0.0000	0
2019/03/04	IS10	20/06/2028			Interest Rate Swap	102.7300	102.7300	102.6400	102.6400	(0.088)	0.0000	0.0000	0
2019/03/04	IS10	19/09/2028			Interest Rate Swap	96.2500	96.2500	96.1600	96.1600	(0.094)	0.0000	0.0000	0
2019/03/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/04	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/03/04	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/04	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/04	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/04	R023	02/05/2019	8.45	Call	Bond Future	1,957.8300	1.9578	1,981.9500	1.9819	1.232	0	0	0
2019/03/04	R023	02/05/2019	8.44	Put	Bond Future	90.8700	0.0909	79.5700	0.0796	(12.435)	0	0	0
2019/03/04	R023	02/05/2019			Bond Future	7.8656	101.0400	7.8547	101.0752	(0.138)	0.0000	0.0000	66,540
2019/03/04	R023	02/05/2019	8.46	Call	Bond Future	1,986.8300	1.9868	2,011.1700	2.0112	1.225	0	0	0
2019/03/04	R023	02/05/2019	8.46	Put	Bond Future	85.5500	0.0855	74.7100	0.0747	(12.671)	0	0	0
2019/03/04	R023	02/05/2019	8.45	Put	Bond Future	88.1700	0.0882	77.1100	0.0771	(12.544)	0	0	0
2019/03/04	R023	02/05/2019	8.44	Call	Bond Future	1,928.9100	1.9289	1,952.7900	1.9528	1.238	0	0	0
2019/03/04	R023	01/08/2019	8.95	Call	Bond Future	3,390.1400	3.3901	3,415.6000	3.4156	0.751	0	0	0
2019/03/04	R023	01/08/2019			Bond Future	7.8773	102.9502	7.8657	102.9858	(0.148)	0.0000	0.0000	0
2019/03/04	R023	01/08/2019	8.93	Call	Bond Future	3,339.3100	3.3393	3,364.4700	3.3645	0.753	0	0	0
2019/03/04	R023	01/08/2019	8.93	Put	Bond Future	188.8500	0.1889	178.4100	0.1784	(5.528)	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
2019/03/04	R023	01/08/2019	8.95	Put	Bond Future	181.0200	0.1810	170.8800	0.1709	(5.602)	0	0	0
2019/03/04	R023	01/08/2019	8.94	Call	Bond Future	3,364.6900	3.3647	3,390.0100	3.3900	0.753	0	0	0
2019/03/04	R023	01/08/2019	8.94	Put	Bond Future	184.9000	0.1849	174.6200	0.1746	(5.560)	0	0	0
2019/03/04	R023	07/11/2019	7.98	Call	Bond Future	1,313.1000	1.3131	1,326.0600	1.3261	0.987	0	0	0
2019/03/04	R023	07/11/2019			Bond Future	7.8754	101.1867	7.8627	101.2228	(0.161)	0.0000	0.0000	0
2019/03/04	R023	07/11/2019	7.98	Put	Bond Future	1,015.4100	1.0154	992.2000	0.9922	(2.286)	0	0	0
2019/03/04	R023	07/11/2019	7.99	Call	Bond Future	1,330.6700	1.3307	1,343.7700	1.3438	0.984	0	0	0
2019/03/04	R023	07/11/2019	8.00	Call	Bond Future	1,348.6900	1.3487	1,361.9100	1.3619	0.980	0	0	0
2019/03/04	R023	07/11/2019	8.00	Put	Bond Future	994.2000	0.9942	971.2500	0.9713	(2.308)	0	0	0
2019/03/04	R023	07/11/2019	7.99	Put	Bond Future	1,004.5800	1.0046	981.5100	0.9815	(2.296)	0	0	0
2019/03/04	R035	02/05/2019	9.74	Put	Bond Future	1,723.4400	1.7234	1,530.6700	1.5307	(11.185)	0	0	0
2019/03/04	R035	02/05/2019			Bond Future	9.7405	94.7041	9.6989	95.0201	(0.427)	0.0000	0.0000	78,227
2019/03/04	R035	02/05/2019	9.74	Call	Bond Future	1,719.5000	1.7195	1,842.7500	1.8428	7.168	0	0	0
2019/03/04	R035	02/05/2019	9.75	Call	Bond Future	1,759.0900	1.7591	1,884.5600	1.8846	7.133	0	0	0
2019/03/04	R035	02/05/2019	9.75	Put	Bond Future	1,687.3100	1.6873	1,496.7600	1.4968	(11.293)	0	0	0
2019/03/04	R035	02/05/2019	9.73	Call	Bond Future	1,680.2400	1.6802	1,801.2800	1.8013	7.204	0	0	0
2019/03/04	R035	02/05/2019	9.73	Put	Bond Future	1,759.9900	1.7600	1,565.0100	1.5650	(11.078)	0	0	0
2019/03/04	R035	01/08/2019	10.23	Call	Bond Future	4,729.0700	4.7291	4,924.4900	4.9245	4.132	0	0	0
2019/03/04	R035	01/08/2019	10.22	Put	Bond Future	1,634.5900	1.6346	1,507.0100	1.5070	(7.805)	0	0	0
2019/03/04	R035	01/08/2019			Bond Future	9.8023	96.4945	9.7593	96.8163	(0.438)	0.0000	0.0000	0
2019/03/04	R035	01/08/2019	10.24	Call	Bond Future	4,778.9900	4.7790	4,975.5600	4.9756	4.113	0	0	0
2019/03/04	R035	01/08/2019	10.24	Put	Bond Future	1,591.9800	1.5920	1,466.7200	1.4667	(7.868)	0	0	0
2019/03/04	R035	01/08/2019	10.23	Put	Bond Future	1,613.0400	1.6130	1,486.6300	1.4866	(7.837)	0	0	0
2019/03/04	R035	01/08/2019	10.22	Call	Bond Future	4,679.5500	4.6795	4,873.8000	4.8738	4.151	0	0	0
2019/03/04	R035	07/11/2019	9.88	Call	Bond Future	3,685.6600	3.6857	3,838.2800	3.8383	4.141	0	0	0
2019/03/04	R035	07/11/2019	9.89	Call	Bond Future	3,724.5400	3.7245	3,878.2200	3.8782	4.126	0	0	0
2019/03/04	R035	07/11/2019	9.87	Put	Bond Future	3,615.2900	3.6153	3,438.4800	3.4385	(4.891)	0	0	0
2019/03/04	R035	07/11/2019			Bond Future	9.8657	94.0236	9.8212	94.3520	(0.451)	0.0000	0.0000	0
2019/03/04	R035	07/11/2019	9.89	Put	Bond Future	3,545.7900	3.5458	3,371.0900	3.3711	(4.927)	0	0	0
2019/03/04	R035	07/11/2019	9.87	Call	Bond Future	3,646.9600	3.6470	3,798.5300	3.7985	4.156	0	0	0
2019/03/04	R035	07/11/2019	9.88	Put	Bond Future	3,580.4100	3.5804	3,404.6500	3.4046	(4.909)	0	0	0
2019/03/04	R186	02/05/2019	9.02	Call	Bond Future	2,026.3400	2.0263	2,085.8200	2.0858	2.935	0	0	0
2019/03/04	R186	02/05/2019	9.01	Put	Bond Future	656.0800	0.6561	590.3400	0.5903	(10.020)	0	0	0
2019/03/04	R186	02/05/2019	10.07	Call	Bond Future	7,191.4400	7.1914	7,310.9900	7.3110	1.662	0	0	0
2019/03/04	R186	02/05/2019	9.96	Put	Bond Future	31.2100	0.0312	24.1600	0.0242	(22.589)	0	0	90
2019/03/04	R186	02/05/2019	9.75	Call	Bond Future	5,528.0500	5.5280	5,638.0500	5.6380	1.990	0	0	0
2019/03/04	R186	02/05/2019	9.25	Put	Bond Future	338.2300	0.3382	294.9100	0.2949	(12.808)	0	0	0
2019/03/04	R186	02/05/2019	8.65	Put	Bond Future	1,583.3100	1.5833	1,482.2800	1.4823	(6.381)	0	0	0
2019/03/04	R186	02/05/2019			Bond Future	8.7790	113.3513	8.7577	113.4755	(0.244)	0.0000	0.0000	88,896
2019/03/04	R186	02/05/2019	9.03	Call	Bond Future	2,066.7000	2.0667	2,127.1800	2.1272	2.926	0	0	0
2019/03/04	R186	02/05/2019	9.03	Put	Bond Future	622.2600	0.6223	558.5200	0.5585	(10.243)	0	0	0
2019/03/04	R186	02/05/2019	8.65	Call	Bond Future	830.7300	0.8307	853.9200	0.8539	2.792	0	0	3,250
2019/03/04	R186	02/05/2019	9.02	Put	Bond Future	638.9900	0.6390	574.2500	0.5742	(10.132)	0	0	0
2019/03/04	R186	02/05/2019	9.01	Call	Bond Future	1,986.3100	1.9863	2,044.7900	2.0448	2.944	0	0	0
2019/03/04	R186	02/05/2019	9.30	Call	Bond Future	3,264.1300	3.2641	3,349.0600	3.3491	2.602	0	0	200
2019/03/04	R186	02/05/2019	10.07	Put	Bond Future	19.0100	0.0190	14.3400	0.0143	(24.566)	0	0	200

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2019/03/04	R186	02/05/2019	9.96	Call	Bond Future	6,616.8700	6.6169	6,734.0400	6.7340	1.771	0	0	0
2019/03/04	R186	02/05/2019	9.20	Put	Bond Future	390.2100	0.3902	342.5800	0.3426	(12.206)	0	0	0
2019/03/04	R186	02/05/2019	9.75	Put	Bond Future	74.8800	0.0749	60.6600	0.0607	(18.990)	0	0	7,000
2019/03/04	R186	02/05/2019	10.02	Put	Bond Future	23.8900	0.0239	18.2400	0.0182	(23.650)	0	0	3,250
2019/03/04	R186	02/05/2019	9.25	Call	Bond Future	3,028.6200	3.0286	3,109.5200	3.1095	2.671	0	0	3,250
2019/03/04	R186	02/05/2019	8.90	Call	Bond Future	1,575.6400	1.5756	1,622.7200	1.6227	2.988	0	0	0
2019/03/04	R186	02/05/2019	8.70	Put	Bond Future	1,417.2100	1.4172	1,320.5000	1.3205	(6.824)	0	0	0
2019/03/04	R186	02/05/2019	8.70	Call	Bond Future	957.0100	0.9570	984.5200	0.9845	2.875	0	0	200
2019/03/04	R186	02/05/2019	9.30	Put	Bond Future	293.1800	0.2932	253.8900	0.2539	(13.401)	0	0	0
2019/03/04	R186	02/05/2019	9.20	Call	Bond Future	2,799.0800	2.7991	2,875.6700	2.8757	2.736	0	0	90
2019/03/04	R186	02/05/2019	8.62	Put	Bond Future	1,688.7800	1.6888	1,585.3200	1.5853	(6.126)	0	0	0
2019/03/04	R186	02/05/2019	8.62	Call	Bond Future	760.2900	0.7603	781.0500	0.7811	2.731	0	0	90
2019/03/04	R186	02/05/2019	8.50	Put	Bond Future	2,153.6100	2.1536	2,041.7600	2.0418	(5.194)	0	0	0
2019/03/04	R186	02/05/2019	8.50	Call	Bond Future	517.8200	0.5178	530.1900	0.5302	2.389	0	0	7,000
2019/03/04	R186	02/05/2019	9.00	Put	Bond Future	673.5600	0.6736	606.8100	0.6068	(9.910)	0	0	7,500
2019/03/04	R186	02/05/2019	9.00	Call	Bond Future	1,946.6300	1.9466	2,004.1000	2.0041	2.952	0	0	7,000
2019/03/04	R186	02/05/2019	10.02	Call	Bond Future	6,930.1500	6.9301	7,048.7200	7.0487	1.711	0	0	0
2019/03/04	R186	02/05/2019	8.80	Put	Bond Future	1,122.6600	1.1227	1,035.3900	1.0354	(7.774)	0	0	0
2019/03/04	R186	02/05/2019	8.80	Call	Bond Future	1,244.2000	1.2442	1,281.1500	1.2812	2.970	0	0	7,500
2019/03/04	R186	02/05/2019	9.05	Call	Bond Future	2,148.5500	2.1485	2,211.0100	2.2110	2.907	0	0	0
2019/03/04	R186	02/05/2019	9.05	Put	Bond Future	590.0700	0.5901	528.3100	0.5283	(10.467)	0	0	3,250
2019/03/04	R186	02/05/2019	8.90	Put	Bond Future	876.3500	0.8764	799.2100	0.7992	(8.802)	0	0	4,250
2019/03/04	R186	01/08/2019	10.08	Put	Bond Future	285.7300	0.2857	263.1900	0.2632	(7.889)	0	0	6,000
2019/03/04	R186	01/08/2019	9.54	Call	Bond Future	4,620.4100	4.6204	4,702.9300	4.7029	1.786	0	0	0
2019/03/04	R186	01/08/2019			Bond Future	8.8328	110.1945	8.8105	110.3208	(0.253)	0.0000	0.0000	0
2019/03/04	R186	01/08/2019	8.30	Put	Bond Future	3,760.1600	3.7602	3,652.5100	3.6525	(2.863)	0	0	0
2019/03/04	R186	01/08/2019	8.30	Call	Bond Future	700.0000	0.7000	718.6300	0.7186	2.661	0	0	6,000
2019/03/04	R186	01/08/2019	9.05	Put	Bond Future	1,431.7000	1.4317	1,363.6800	1.3637	(4.751)	0	0	0
2019/03/04	R186	01/08/2019	9.05	Call	Bond Future	2,647.7500	2.6477	2,706.0100	2.7060	2.200	0	0	6,000
2019/03/04	R186	01/08/2019	9.52	Call	Bond Future	4,532.8700	4.5329	4,614.5500	4.6145	1.802	0	0	0
2019/03/04	R186	01/08/2019	9.52	Put	Bond Future	744.5000	0.7445	699.9000	0.6999	(5.991)	0	0	0
2019/03/04	R186	01/08/2019	10.08	Call	Bond Future	7,035.6500	7.0357	7,139.3900	7.1394	1.474	0	0	0
2019/03/04	R186	01/08/2019	9.54	Put	Bond Future	724.3600	0.7244	680.6000	0.6806	(6.041)	0	0	0
2019/03/04	R186	01/08/2019	9.53	Call	Bond Future	4,576.5900	4.5766	4,658.6900	4.6587	1.794	0	0	0
2019/03/04	R186	01/08/2019	9.53	Put	Bond Future	734.3600	0.7344	690.1800	0.6902	(6.016)	0	0	0
2019/03/04	R186	07/11/2019	8.94	Call	Bond Future	2,685.7100	2.6857	2,739.6800	2.7397	2.010	0	0	0
2019/03/04	R186	07/11/2019			Bond Future	8.8794	112.5198	8.8558	112.6486	(0.265)	0.0000	0.0000	0
2019/03/04	R186	07/11/2019	8.94	Put	Bond Future	2,354.8300	2.3548	2,280.0600	2.2801	(3.175)	0	0	0
2019/03/04	R186	07/11/2019	8.95	Call	Bond Future	2,717.2600	2.7173	2,771.6500	2.7717	2.002	0	0	0
2019/03/04	R186	07/11/2019	8.96	Put	Bond Future	2,308.8800	2.3089	2,234.9700	2.2350	(3.201)	0	0	0
2019/03/04	R186	07/11/2019	8.95	Put	Bond Future	2,331.9500	2.3319	2,257.6000	2.2576	(3.188)	0	0	0
2019/03/04	R186	07/11/2019	8.96	Call	Bond Future	2,748.6000	2.7486	2,803.4300	2.8034	1.995	0	0	0
2019/03/04	R197	02/05/2019			Bond Future	303.3492	303.3492	302.7902	302.7902	(0.184)	0.0000	0.0000	2,350
2019/03/04	R197	01/08/2019			Bond Future	301.6020	301.6020	301.0315	301.0315	(0.189)	0.0000	0.0000	0
2019/03/04	R197	07/11/2019			Bond Future	308.0408	308.0408	307.4575	307.4575	(0.189)	0.0000	0.0000	0
2019/03/04	R202	02/05/2019			Bond Future	234.7271	234.7271	234.6872	234.6872	(0.017)	0.0000	0.0000	8,666

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2019/03/04	R202	01/08/2019			Bond Future	235.2086	235.2086	235.1673	235.1673	(0.018)	0.0000	0.0000	0
2019/03/04	R202	07/11/2019			Bond Future	240.2295	240.2295	240.1870	240.1870	(0.018)	0.0000	0.0000	0
2019/03/04	R207	02/05/2019	7.63	Call	Bond Future	844.5000	0.8445	838.3400	0.8383	(0.729)	0	0	0
2019/03/04	R207	02/05/2019			Bond Future	6.3620	102.8206	6.3711	102.8144	0.144	0.0000	0.0000	6,025
2019/03/04	R207	02/05/2019	7.61	Call	Bond Future	831.2700	0.8313	825.1100	0.8251	(0.741)	0	0	0
2019/03/04	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/04	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/04	R207	02/05/2019	7.62	Call	Bond Future	837.8900	0.8379	831.7300	0.8317	(0.735)	0	0	0
2019/03/04	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/04	R207	01/08/2019	7.34	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/03/04	R207	01/08/2019	7.33	Call	Bond Future	763.0000	0.7630	756.4700	0.7565	(0.856)	0	0	0
2019/03/04	R207	01/08/2019			Bond Future	5.5747	101.1230	5.5896	101.1164	0.268	0.0000	0.0000	0
2019/03/04	R207	01/08/2019	7.34	Call	Bond Future	767.3200	0.7673	760.7800	0.7608	(0.852)	0	0	0
2019/03/04	R207	01/08/2019	7.33	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/03/04	R207	01/08/2019	7.35	Call	Bond Future	771.6200	0.7716	765.0900	0.7651	(0.846)	0	0	0
2019/03/04	R207	01/08/2019	7.35	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/03/04	R207	07/11/2019	2.08	Put	Bond Future	30.1300	0.0301	33.2000	0.0332	10.189	0	0	0
2019/03/04	R207	07/11/2019			Bond Future	2.0335	103.2568	2.0715	103.2500	1.873	0.0000	0.0000	0
2019/03/04	R207	07/11/2019	2.07	Call	Bond Future	37.5600	0.0376	33.8100	0.0338	(9.984)	0	0	0
2019/03/04	R207	07/11/2019	2.07	Put	Bond Future	30.9700	0.0310	34.0900	0.0341	10.074	0	0	0
2019/03/04	R207	07/11/2019	2.08	Call	Bond Future	38.5200	0.0385	34.7200	0.0347	(9.865)	0	0	0
2019/03/04	R207	07/11/2019	2.06	Call	Bond Future	36.6000	0.0366	32.9200	0.0329	(10.055)	0	0	0
2019/03/04	R207	07/11/2019	2.06	Put	Bond Future	31.8200	0.0318	35.0100	0.0350	10.025	0	0	0
2019/03/04	R208	02/05/2019	8.03	Put	Bond Future	3.8400	0.0038	2.9800	0.0030	(22.396)	0	0	0
2019/03/04	R208	02/05/2019	8.02	Call	Bond Future	1,684.4300	1.6844	1,701.9500	1.7019	1.040	0	0	0
2019/03/04	R208	02/05/2019			Bond Future	7.0459	100.1556	7.0353	100.1740	(0.150)	0.0000	0.0000	14,463
2019/03/04	R208	02/05/2019	8.03	Call	Bond Future	1,701.2400	1.7012	1,718.8000	1.7188	1.032	0	0	0
2019/03/04	R208	02/05/2019	8.02	Put	Bond Future	4.0900	0.0041	3.1900	0.0032	(22.005)	0	0	0
2019/03/04	R208	02/05/2019	8.04	Call	Bond Future	1,718.0600	1.7181	1,735.6600	1.7357	1.024	0	0	0
2019/03/04	R208	02/05/2019	8.04	Put	Bond Future	3.6100	0.0036	2.7900	0.0028	(22.715)	0	0	0
2019/03/04	R208	01/08/2019	8.16	Call	Bond Future	1,864.9900	1.8650	1,881.3800	1.8814	0.879	0	0	0
2019/03/04	R208	01/08/2019	8.17	Put	Bond Future	24.7900	0.0248	22.7100	0.0227	(8.390)	0	0	0
2019/03/04	R208	01/08/2019			Bond Future	6.9450	102.0493	6.9330	102.0678	(0.174)	0.0000	0.0000	0
2019/03/04	R208	01/08/2019	8.16	Put	Bond Future	25.5800	0.0256	23.4500	0.0235	(8.327)	0	0	0
2019/03/04	R208	01/08/2019	8.17	Call	Bond Future	1,879.1500	1.8791	1,895.5900	1.8956	0.875	0	0	0
2019/03/04	R208	01/08/2019	8.15	Call	Bond Future	1,850.8600	1.8509	1,867.2000	1.8672	0.883	0	0	0
2019/03/04	R208	01/08/2019	8.15	Put	Bond Future	26.4000	0.0264	24.2200	0.0242	(8.258)	0	0	0
2019/03/04	R208	07/11/2019	6.82	Put	Bond Future	328.4900	0.3285	317.8100	0.3178	(3.251)	0	0	0
2019/03/04	R208	07/11/2019	6.83	Call	Bond Future	441.0200	0.4410	449.1500	0.4491	1.843	0	0	0
2019/03/04	R208	07/11/2019			Bond Future	6.7399	100.7961	6.7255	100.8149	(0.214)	0.0000	0.0000	0
2019/03/04	R208	07/11/2019	6.84	Call	Bond Future	449.1500	0.4491	457.3800	0.4574	1.832	0	0	0
2019/03/04	R208	07/11/2019	6.84	Put	Bond Future	319.0500	0.3191	308.5600	0.3086	(3.288)	0	0	0
2019/03/04	R208	07/11/2019	6.82	Call	Bond Future	432.6200	0.4326	440.6600	0.4407	1.858	0	0	0
2019/03/04	R208	07/11/2019	6.83	Put	Bond Future	323.9000	0.3239	313.3100	0.3133	(3.270)	0	0	0
2019/03/04	R209	02/05/2019	9.70	Put	Bond Future	1,454.4200	1.4544	1,306.8800	1.3069	(10.144)	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
2019/03/04	R209	02/05/2019			Bond Future	9.6920	72.2806	9.6556	72.5167	(0.376)	0.0000	0.0000	102,067
2019/03/04	R209	02/05/2019	9.69	Call	Bond Future	1,472.4200	1.4724	1,559.3400	1.5593	5.903	0	0	0
2019/03/04	R209	02/05/2019	9.69	Put	Bond Future	1,485.3600	1.4854	1,336.1800	1.3362	(10.043)	0	0	0
2019/03/04	R209	02/05/2019	10.50	Call	Bond Future	5,185.9700	5.1860	5,379.8000	5.3798	3.738	0	0	0
2019/03/04	R209	02/05/2019	10.71	Call	Bond Future	6,279.1500	6.2791	6,490.1000	6.4901	3.360	0	0	0
2019/03/04	R209	02/05/2019	9.70	Call	Bond Future	1,506.1200	1.5061	1,594.6800	1.5947	5.880	0	0	0
2019/03/04	R209	02/05/2019	10.50	Put	Bond Future	228.4600	0.2285	186.1900	0.1862	(18.502)	0	0	11,560
2019/03/04	R209	02/05/2019	10.71	Put	Bond Future	116.4900	0.1165	91.3400	0.0913	(21.590)	0	0	760
2019/03/04	R209	02/05/2019	9.95	Put	Bond Future	843.9300	0.8439	736.8200	0.7368	(12.692)	0	0	0
2019/03/04	R209	02/05/2019	9.95	Call	Bond Future	2,484.3400	2.4843	2,613.3300	2.6133	5.192	0	0	760
2019/03/04	R209	02/05/2019	9.68	Call	Bond Future	1,439.1300	1.4391	1,524.4100	1.5244	5.926	0	0	0
2019/03/04	R209	02/05/2019	9.68	Put	Bond Future	1,516.8000	1.5168	1,365.9800	1.3660	(9.943)	0	0	0
2019/03/04	R209	02/05/2019	9.35	Put	Bond Future	2,843.8600	2.8439	2,644.9000	2.6449	(6.996)	0	0	0
2019/03/04	R209	02/05/2019	9.35	Call	Bond Future	581.3200	0.5813	618.4600	0.6185	6.389	0	0	760
2019/03/04	R209	01/08/2019	10.15	Put	Bond Future	1,521.4800	1.5215	1,419.8000	1.4198	(6.683)	0	0	0
2019/03/04	R209	01/08/2019	9.30	Call	Bond Future	1,225.6800	1.2257	1,284.6700	1.2847	4.813	0	0	7,560
2019/03/04	R209	01/08/2019	10.17	Call	Bond Future	4,117.1100	4.1171	4,257.4000	4.2574	3.407	0	0	0
2019/03/04	R209	01/08/2019			Bond Future	9.7472	73.6473	9.7097	73.8876	(0.384)	0.0000	0.0000	0
2019/03/04	R209	01/08/2019	10.15	Call	Bond Future	4,032.7200	4.0327	4,171.3400	4.1713	3.437	0	0	0
2019/03/04	R209	01/08/2019	10.17	Put	Bond Future	1,484.5800	1.4846	1,384.5700	1.3846	(6.737)	0	0	0
2019/03/04	R209	01/08/2019	9.30	Put	Bond Future	4,172.7300	4.1727	3,991.4200	3.9914	(4.345)	0	0	0
2019/03/04	R209	01/08/2019	9.80	Put	Bond Future	2,329.0400	2.3290	2,195.4400	2.1954	(5.736)	0	0	0
2019/03/04	R209	01/08/2019	10.16	Put	Bond Future	1,503.0100	1.5030	1,402.1700	1.4022	(6.709)	0	0	0
2019/03/04	R209	01/08/2019	10.46	Call	Bond Future	5,400.1500	5.4001	5,562.4600	5.5625	3.006	0	0	0
2019/03/04	R209	01/08/2019	10.46	Put	Bond Future	1,043.6900	1.0437	965.7000	0.9657	(7.473)	0	0	7,560
2019/03/04	R209	01/08/2019	9.80	Call	Bond Future	2,665.8800	2.6659	2,772.5800	2.7726	4.002	0	0	7,560
2019/03/04	R209	01/08/2019	10.16	Call	Bond Future	4,074.9300	4.0749	4,214.3900	4.2144	3.422	0	0	0
2019/03/04	R209	07/11/2019	9.82	Call	Bond Future	3,199.9900	3.2000	3,312.1900	3.3122	3.506	0	0	0
2019/03/04	R209	07/11/2019			Bond Future	9.8008	72.0473	9.7622	72.2926	(0.394)	0.0000	0.0000	0
2019/03/04	R209	07/11/2019	9.80	Call	Bond Future	3,133.1900	3.1332	3,243.8300	3.2438	3.531	0	0	0
2019/03/04	R209	07/11/2019	9.80	Put	Bond Future	3,138.3100	3.1383	3,003.6500	3.0037	(4.291)	0	0	0
2019/03/04	R209	07/11/2019	9.82	Put	Bond Future	3,078.6500	3.0787	2,945.5500	2.9456	(4.323)	0	0	0
2019/03/04	R209	07/11/2019	9.81	Call	Bond Future	3,166.6300	3.1666	3,278.0500	3.2781	3.519	0	0	0
2019/03/04	R209	07/11/2019	9.81	Put	Bond Future	3,108.4800	3.1085	2,974.6000	2.9746	(4.307)	0	0	0
2019/03/04	R210	02/05/2019			Bond Future	186.1994	186.1994	186.1672	186.1672	(0.017)	0.0000	0.0000	2,448
2019/03/04	R210	01/08/2019			Bond Future	189.7650	189.7650	189.7317	189.7317	(0.018)	0.0000	0.0000	0
2019/03/04	R210	07/11/2019			Bond Future	191.1776	191.1776	191.1433	191.1433	(0.018)	0.0000	0.0000	0
2019/03/04	R212	02/05/2019			Bond Future	157.7701	157.7701	157.7421	157.7421	(0.018)	0.0000	0.0000	4,973
2019/03/04	R212	01/08/2019			Bond Future	158.5710	158.5710	158.5422	158.5422	(0.018)	0.0000	0.0000	0
2019/03/04	R212	07/11/2019			Bond Future	161.9562	161.9562	161.9265	161.9265	(0.018)	0.0000	0.0000	0
2019/03/04	R213	02/05/2019	9.49	Call	Bond Future	1,535.5500	1.5356	1,609.5400	1.6095	4.818	0	0	0
2019/03/04	R213	02/05/2019	9.48	Put	Bond Future	1,272.9500	1.2730	1,150.7700	1.1508	(9.598)	0	0	0
2019/03/04	R213	02/05/2019			Bond Future	9.4430	84.1003	9.4116	84.2951	(0.332)	0.0000	0.0000	27,738
2019/03/04	R213	02/05/2019	9.50	Call	Bond Future	1,569.7700	1.5698	1,645.1800	1.6452	4.804	0	0	0
2019/03/04	R213	02/05/2019	9.50	Put	Bond Future	1,217.8200	1.2178	1,098.4800	1.0985	(9.799)	0	0	0

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2019/03/04	R213	02/05/2019	9.49	Put	Bond Future	1,245.2200	1.2452	1,124.4600	1.1245	(9.698)	0	0	0
2019/03/04	R213	02/05/2019	9.48	Call	Bond Future	1,501.5900	1.5016	1,574.1600	1.5742	4.833	0	0	0
2019/03/04	R213	01/08/2019	9.99	Put	Bond Future	1,255.0900	1.2551	1,174.8100	1.1748	(6.396)	0	0	0
2019/03/04	R213	01/08/2019	9.98	Call	Bond Future	4,127.9300	4.1279	4,245.1400	4.2451	2.839	0	0	0
2019/03/04	R213	01/08/2019			Bond Future	9.5004	85.6903	9.4680	85.8885	(0.341)	0.0000	0.0000	0
2019/03/04	R213	01/08/2019	9.99	Call	Bond Future	4,170.3000	4.1703	4,288.2000	4.2882	2.827	0	0	0
2019/03/04	R213	01/08/2019	9.98	Put	Bond Future	1,270.8700	1.2709	1,189.9000	1.1899	(6.371)	0	0	0
2019/03/04	R213	01/08/2019	10.00	Call	Bond Future	4,212.8000	4.2128	4,331.3800	4.3314	2.815	0	0	0
2019/03/04	R213	01/08/2019	10.00	Put	Bond Future	1,239.5000	1.2395	1,159.9000	1.1599	(6.422)	0	0	0
2019/03/04	R213	07/11/2019	9.59	Put	Bond Future	2,821.7100	2.8217	2,709.8100	2.7098	(3.966)	0	0	0
2019/03/04	R213	07/11/2019	9.58	Call	Bond Future	2,975.4500	2.9755	3,065.1400	3.0651	3.014	0	0	0
2019/03/04	R213	07/11/2019			Bond Future	9.5589	83.9435	9.5252	84.1457	(0.352)	0.0000	0.0000	0
2019/03/04	R213	07/11/2019	9.59	Call	Bond Future	3,008.1700	3.0082	3,098.5200	3.0985	3.003	0	0	0
2019/03/04	R213	07/11/2019	9.58	Put	Bond Future	2,848.8500	2.8488	2,736.2900	2.7363	(3.951)	0	0	0
2019/03/04	R213	07/11/2019	9.60	Call	Bond Future	3,041.0600	3.0411	3,132.0600	3.1321	2.992	0	0	0
2019/03/04	R213	07/11/2019	9.60	Put	Bond Future	2,794.8100	2.7948	2,683.5600	2.6836	(3.981)	0	0	0
2019/03/04	R214	02/05/2019	9.87	Call	Bond Future	1,550.3600	1.5504	1,659.0100	1.6590	7.008	0	0	0
2019/03/04	R214	02/05/2019	9.85	Call	Bond Future	1,481.3700	1.4814	1,586.1600	1.5862	7.074	0	0	0
2019/03/04	R214	02/05/2019			Bond Future	9.8708	71.2073	9.8294	71.4869	(0.420)	0.0000	0.0000	21,863
2019/03/04	R214	02/05/2019	9.85	Put	Bond Future	1,621.7500	1.6218	1,446.9600	1.4470	(10.778)	0	0	0
2019/03/04	R214	02/05/2019	9.87	Put	Bond Future	1,556.0100	1.5560	1,385.0800	1.3851	(10.985)	0	0	0
2019/03/04	R214	02/05/2019	9.86	Call	Bond Future	1,515.7200	1.5157	1,622.4300	1.6224	7.040	0	0	0
2019/03/04	R214	02/05/2019	9.86	Put	Bond Future	1,588.6800	1.5887	1,415.8100	1.4158	(10.881)	0	0	0
2019/03/04	R214	01/08/2019	10.34	Put	Bond Future	1,579.5800	1.5796	1,463.5700	1.4636	(7.344)	0	0	0
2019/03/04	R214	01/08/2019			Bond Future	9.9263	72.5535	9.8837	72.8382	(0.429)	0.0000	0.0000	0
2019/03/04	R214	01/08/2019	10.33	Call	Bond Future	4,206.5800	4.2066	4,374.2700	4.3743	3.986	0	0	0
2019/03/04	R214	01/08/2019	10.33	Put	Bond Future	1,598.7700	1.5988	1,481.7900	1.4818	(7.317)	0	0	0
2019/03/04	R214	01/08/2019	10.34	Call	Bond Future	4,249.9900	4.2500	4,418.6500	4.4187	3.968	0	0	0
2019/03/04	R214	01/08/2019	10.32	Call	Bond Future	4,163.3100	4.1633	4,330.0200	4.3300	4.004	0	0	0
2019/03/04	R214	01/08/2019	10.32	Put	Bond Future	1,618.1900	1.6182	1,500.2300	1.5002	(7.290)	0	0	0
2019/03/04	R214	07/11/2019	10.02	Put	Bond Future	3,259.0300	3.2590	3,105.7700	3.1058	(4.703)	0	0	0
2019/03/04	R214	07/11/2019			Bond Future	9.9830	70.7835	9.9391	71.0740	(0.440)	0.0000	0.0000	0
2019/03/04	R214	07/11/2019	10.01	Call	Bond Future	3,466.3200	3.4663	3,602.6700	3.6027	3.934	0	0	0
2019/03/04	R214	07/11/2019	10.01	Put	Bond Future	3,288.7900	3.2888	3,134.6400	3.1346	(4.687)	0	0	0
2019/03/04	R214	07/11/2019	10.02	Call	Bond Future	3,502.1800	3.5022	3,639.4200	3.6394	3.919	0	0	0
2019/03/04	R214	07/11/2019	10.00	Call	Bond Future	3,430.8500	3.4308	3,566.3100	3.5663	3.948	0	0	0
2019/03/04	R214	07/11/2019	10.00	Put	Bond Future	3,319.0300	3.3190	3,163.9900	3.1640	(4.671)	0	0	0
2019/03/04	R248	02/05/2019	9.90	Put	Bond Future	1,853.4500	1.8534	1,602.1000	1.6021	(13.561)	0	0	0
2019/03/04	R248	02/05/2019			Bond Future	9.8809	90.8578	9.8292	91.3041	(0.523)	0.0000	0.0000	106,112
2019/03/04	R248	02/05/2019	9.90	Call	Bond Future	2,017.6000	2.0176	2,212.5500	2.2125	9.662	0	0	0
2019/03/04	R248	02/05/2019	9.91	Call	Bond Future	2,063.5200	2.0635	2,261.6600	2.2617	9.602	0	0	0
2019/03/04	R248	02/05/2019	9.89	Put	Bond Future	1,894.0400	1.8940	1,639.5000	1.6395	(13.439)	0	0	0
2019/03/04	R248	02/05/2019	9.91	Put	Bond Future	1,813.6900	1.8137	1,565.5300	1.5655	(13.683)	0	0	0
2019/03/04	R248	02/05/2019	9.89	Call	Bond Future	1,972.3600	1.9724	2,164.1200	2.1641	9.722	0	0	0
2019/03/04	R248	01/08/2019	10.35	Call	Bond Future	5,347.6600	5.3477	5,627.7900	5.6278	5.238	0	0	0
2019/03/04	R248	01/08/2019	10.34	Put	Bond Future	1,970.4100	1.9704	1,794.4700	1.7945	(8.929)	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
2019/03/04	R248	01/08/2019			Bond Future	9.9365	92.5755	9.8833	93.0300	(0.535)	0.0000	0.0000	100
2019/03/04	R248	01/08/2019	10.36	Call	Bond Future	5,403.0400	5.4030	5,684.7200	5.6847	5.213	0	0	0
2019/03/04	R248	01/08/2019	10.36	Put	Bond Future	1,922.0700	1.9221	1,749.2300	1.7492	(8.992)	0	0	0
2019/03/04	R248	01/08/2019	10.35	Put	Bond Future	1,946.1000	1.9461	1,771.7100	1.7717	(8.961)	0	0	0
2019/03/04	R248	01/08/2019	10.34	Call	Bond Future	5,292.4400	5.2924	5,571.0200	5.5710	5.264	0	0	0
2019/03/04	R248	07/11/2019	10.02	Call	Bond Future	4,335.3200	4.3353	4,560.8300	4.5608	5.202	0	0	0
2019/03/04	R248	07/11/2019	10.01	Put	Bond Future	4,149.5600	4.1496	3,909.6400	3.9096	(5.782)	0	0	0
2019/03/04	R248	07/11/2019			Bond Future	9.9933	90.0853	9.9385	90.5493	(0.549)	0.0000	0.0000	0
2019/03/04	R248	07/11/2019	10.03	Call	Bond Future	4,380.8300	4.3808	4,607.7900	4.6078	5.181	0	0	0
2019/03/04	R248	07/11/2019	10.03	Put	Bond Future	4,072.7000	4.0727	3,835.6900	3.8357	(5.819)	0	0	0
2019/03/04	R248	07/11/2019	10.02	Put	Bond Future	4,110.9600	4.1110	3,872.5000	3.8725	(5.801)	0	0	0
2019/03/04	R248	07/11/2019	10.01	Call	Bond Future	4,290.0000	4.2900	4,514.0500	4.5140	5.223	0	0	0

**Total** **910795**