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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/03/2019 TO 20/03/2019

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
2019/03/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	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
2019/03/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	2025	02/05/2019			Bond Future	133.9056	133.9056	133.8825	133.8825	(0.017)	0.0000	0.0000	691
2019/03/20	2025	01/08/2019			Bond Future	134.9834	134.9834	134.9596	134.9596	(0.018)	0.0000	0.0000	0
2019/03/20	2025	07/11/2019			Bond Future	137.8442	137.8442	137.8197	137.8197	(0.018)	0.0000	0.0000	0
2019/03/20	2029	02/05/2019			Bond Future	100.4188	100.4188	100.3117	100.3117	(0.107)	0.0000	0.0000	3,020
2019/03/20	2029	01/08/2019			Bond Future	102.3198	102.3198	102.2105	102.2105	(0.107)	0.0000	0.0000	0
2019/03/20	2029	07/11/2019			Bond Future	103.3806	103.3806	103.2688	103.2688	(0.108)	0.0000	0.0000	0
2019/03/20	2030	02/05/2019	9.41	Call	Bond Future	1,368.4200	1.3684	1,465.7400	1.4657	7.112	0	0	0
2019/03/20	2030	02/05/2019	8.90	Put	Bond Future	3,060.6100	3.0606	2,882.9100	2.8829	(5.806)	0	0	0
2019/03/20	2030	02/05/2019			Bond Future	9.3441	93.1112	9.3128	93.3082	(0.335)	0.0000	0.0000	45,467
2019/03/20	2030	02/05/2019	9.39	Call	Bond Future	1,297.8400	1.2978	1,391.4700	1.3915	7.214	0	0	0
2019/03/20	2030	02/05/2019	9.39	Put	Bond Future	1,010.0400	1.0100	906.6700	0.9067	(10.234)	0	0	0
2019/03/20	2030	02/05/2019	10.20	Call	Bond Future	5,242.3600	5.2424	5,425.6100	5.4256	3.496	0	0	0
2019/03/20	2030	02/05/2019	10.20	Put	Bond Future	72.7100	0.0727	58.9600	0.0590	(18.911)	0	0	3,000
2019/03/20	2030	02/05/2019	9.41	Put	Bond Future	955.6500	0.9556	855.9700	0.8560	(10.431)	0	0	0
2019/03/20	2030	02/05/2019	8.90	Call	Bond Future	213.3900	0.2134	232.6900	0.2327	9.044	0	0	3,000
2019/03/20	2030	02/05/2019	9.40	Call	Bond Future	1,332.8800	1.3329	1,428.3600	1.4284	7.163	0	0	3,000
2019/03/20	2030	02/05/2019	9.40	Put	Bond Future	982.5700	0.9826	881.0500	0.8811	(10.332)	0	0	0
2019/03/20	2030	01/08/2019	9.15	Put	Bond Future	3,025.0100	3.0250	2,723.6600	2.7237	(9.962)	0	0	0
2019/03/20	2030	01/08/2019	9.91	Put	Bond Future	1,078.8900	1.0789	847.3700	0.8474	(21.459)	0	0	0
2019/03/20	2030	01/08/2019			Bond Future	9.4119	90.8461	9.3794	91.0466	(0.345)	0.0000	0.0000	0
2019/03/20	2030	01/08/2019	8.35	Put	Bond Future	7,043.5100	7.0435	6,812.5600	6.8126	(3.279)	0	0	0
2019/03/20	2030	01/08/2019	8.35	Call	Bond Future	175.3900	0.1754	144.9500	0.1449	(17.356)	0	0	2,025
2019/03/20	2030	01/08/2019	9.92	Call	Bond Future	4,123.3300	4.1233	4,093.7100	4.0937	(0.718)	0	0	0
2019/03/20	2030	01/08/2019	9.90	Put	Bond Future	1,094.2500	1.0942	860.9800	0.8610	(21.318)	0	0	0
2019/03/20	2030	01/08/2019	9.15	Call	Bond Future	1,392.2600	1.3923	1,291.4200	1.2914	(7.243)	0	0	2,025
2019/03/20	2030	01/08/2019	9.91	Call	Bond Future	4,079.4300	4.0794	4,048.4200	4.0484	(0.760)	0	0	0
2019/03/20	2030	01/08/2019	9.92	Put	Bond Future	1,063.9200	1.0639	833.7900	0.8338	(21.630)	0	0	0
2019/03/20	2030	01/08/2019	9.90	Call	Bond Future	4,035.8600	4.0359	4,003.1000	4.0031	(0.812)	0	0	0
2019/03/20	2030	07/11/2019	9.49	Put	Bond Future	2,768.2600	2.7683	2,609.6500	2.6096	(5.730)	0	0	0
2019/03/20	2030	07/11/2019			Bond Future	9.4696	92.7492	9.4358	92.9537	(0.357)	0.0000	0.0000	0
2019/03/20	2030	07/11/2019	9.48	Call	Bond Future	2,858.9500	2.8589	2,904.1400	2.9041	1.581	0	0	0
2019/03/20	2030	07/11/2019	9.48	Put	Bond Future	2,795.8100	2.7958	2,636.4700	2.6365	(5.699)	0	0	0
2019/03/20	2030	07/11/2019	9.49	Call	Bond Future	2,891.7800	2.8918	2,937.7000	2.9377	1.588	0	0	0
2019/03/20	2030	07/11/2019	9.47	Call	Bond Future	2,826.5900	2.8266	2,871.0600	2.8711	1.573	0	0	0
2019/03/20	2030	07/11/2019	9.47	Put	Bond Future	2,823.8700	2.8239	2,663.8100	2.6638	(5.668)	0	0	0
2019/03/20	2032	02/05/2019	9.62	Put	Bond Future	1,129.4300	1.1294	1,005.5300	1.0055	(10.970)	0	0	0
2019/03/20	2032	02/05/2019	9.61	Call	Bond Future	1,379.1900	1.3792	1,501.0600	1.5011	8.836	0	0	0
2019/03/20	2032	02/05/2019			Bond Future	9.5778	91.1027	9.5414	91.3508	(0.379)	0.0000	0.0000	42,209
2019/03/20	2032	02/05/2019	9.62	Call	Bond Future	1,416.4500	1.4165	1,540.6900	1.5407	8.771	0	0	0
2019/03/20	2032	02/05/2019	9.61	Put	Bond Future	1,160.0600	1.1601	1,033.7900	1.0338	(10.885)	0	0	0
2019/03/20	2032	02/05/2019	9.63	Call	Bond Future	1,454.3600	1.4544	1,580.7100	1.5807	8.688	0	0	0

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2019/03/20	2032	02/05/2019	9.63	Put	Bond Future	1,099.5300	1.0995	977.7400	0.9777	(11.077)	0	0	0
2019/03/20	2032	01/08/2019	10.10	Call	Bond Future	4,247.1300	4.2471	4,257.4200	4.2574	0.242	0	0	0
2019/03/20	2032	01/08/2019	10.11	Put	Bond Future	1,237.9700	1.2380	997.9400	0.9979	(19.389)	0	0	0
2019/03/20	2032	01/08/2019			Bond Future	9.6434	92.8050	9.6058	93.0575	(0.390)	0.0000	0.0000	0
2019/03/20	2032	01/08/2019	10.10	Put	Bond Future	1,255.5900	1.2556	1,013.3600	1.0134	(19.292)	0	0	0
2019/03/20	2032	01/08/2019	10.11	Call	Bond Future	4,293.4600	4.2935	4,305.9500	4.3060	0.291	0	0	0
2019/03/20	2032	01/08/2019	10.09	Call	Bond Future	4,200.7700	4.2008	4,209.2400	4.2092	0.202	0	0	0
2019/03/20	2032	01/08/2019	10.09	Put	Bond Future	1,273.2500	1.2733	1,029.2000	1.0292	(19.167)	0	0	0
2019/03/20	2032	07/11/2019	9.71	Call	Bond Future	3,128.9700	3.1290	3,222.9800	3.2230	3.005	0	0	0
2019/03/20	2032	07/11/2019	9.70	Put	Bond Future	3,138.3800	3.1384	2,973.7800	2.9738	(5.245)	0	0	0
2019/03/20	2032	07/11/2019			Bond Future	9.7066	90.5856	9.6677	90.8433	(0.402)	0.0000	0.0000	0
2019/03/20	2032	07/11/2019	9.72	Call	Bond Future	3,163.8700	3.1639	3,258.4800	3.2585	2.990	0	0	0
2019/03/20	2032	07/11/2019	9.72	Put	Bond Future	3,075.7800	3.0758	2,912.6700	2.9127	(5.303)	0	0	0
2019/03/20	2032	07/11/2019	9.71	Put	Bond Future	3,106.8100	3.1068	2,943.1000	2.9431	(5.269)	0	0	0
2019/03/20	2032	07/11/2019	9.70	Call	Bond Future	3,094.5500	3.0945	3,187.6700	3.1877	3.009	0	0	0
2019/03/20	2033	02/05/2019			Bond Future	102.5202	102.5202	102.5027	102.5027	(0.017)	0.0000	0.0000	6,090
2019/03/20	2033	01/08/2019			Bond Future	104.4609	104.4609	104.4428	104.4428	(0.017)	0.0000	0.0000	0
2019/03/20	2033	07/11/2019			Bond Future	105.4910	105.4910	105.4724	105.4724	(0.018)	0.0000	0.0000	0
2019/03/20	2037	02/05/2019	9.81	Put	Bond Future	1,599.8100	1.5998	1,441.0900	1.4411	(9.921)	0	0	0
2019/03/20	2037	02/05/2019			Bond Future	9.8545	90.9798	9.8182	91.2562	(0.369)	0.0000	0.0000	52,125
2019/03/20	2037	02/05/2019	9.80	Call	Bond Future	1,225.0500	1.2250	1,340.0600	1.3401	9.388	0	0	0
2019/03/20	2037	02/05/2019	9.80	Put	Bond Future	1,639.9100	1.6399	1,478.6000	1.4786	(9.837)	0	0	0
2019/03/20	2037	02/05/2019	9.81	Call	Bond Future	1,261.3200	1.2613	1,378.9200	1.3789	9.324	0	0	0
2019/03/20	2037	02/05/2019	9.79	Call	Bond Future	1,189.4000	1.1894	1,301.9400	1.3019	9.462	0	0	0
2019/03/20	2037	02/05/2019	9.79	Put	Bond Future	1,680.7300	1.6807	1,516.9500	1.5169	(9.745)	0	0	0
2019/03/20	2037	01/08/2019	10.31	Call	Bond Future	4,409.9500	4.4100	4,402.2100	4.4022	(0.176)	0	0	0
2019/03/20	2037	01/08/2019			Bond Future	9.9241	88.4245	9.8866	88.7058	(0.378)	0.0000	0.0000	0
2019/03/20	2037	01/08/2019	10.29	Call	Bond Future	4,311.2700	4.3113	4,298.9800	4.2990	(0.285)	0	0	0
2019/03/20	2037	01/08/2019	10.29	Put	Bond Future	1,636.3100	1.6363	1,342.7100	1.3427	(17.943)	0	0	0
2019/03/20	2037	01/08/2019	10.31	Put	Bond Future	1,592.3900	1.5924	1,303.3400	1.3033	(18.152)	0	0	0
2019/03/20	2037	01/08/2019	10.30	Call	Bond Future	4,360.6100	4.3606	4,350.5000	4.3505	(0.232)	0	0	0
2019/03/20	2037	01/08/2019	10.30	Put	Bond Future	1,614.3100	1.6143	1,322.8900	1.3229	(18.052)	0	0	0
2019/03/20	2037	07/11/2019	9.97	Call	Bond Future	3,493.3800	3.4934	3,595.0000	3.5950	2.909	0	0	0
2019/03/20	2037	07/11/2019			Bond Future	9.9858	90.2770	9.9470	90.5641	(0.388)	0.0000	0.0000	0
2019/03/20	2037	07/11/2019	9.95	Call	Bond Future	3,417.3700	3.4174	3,517.0500	3.5170	2.917	0	0	0
2019/03/20	2037	07/11/2019	9.95	Put	Bond Future	3,682.4000	3.6824	3,495.0700	3.4951	(5.087)	0	0	0
2019/03/20	2037	07/11/2019	9.97	Put	Bond Future	3,610.1200	3.6101	3,424.7300	3.4247	(5.135)	0	0	0
2019/03/20	2037	07/11/2019	9.96	Call	Bond Future	3,455.4200	3.4554	3,555.7800	3.5558	2.904	0	0	0
2019/03/20	2037	07/11/2019	9.96	Put	Bond Future	3,646.2600	3.6463	3,459.6100	3.4596	(5.119)	0	0	0
2019/03/20	2038	02/05/2019			Bond Future	122.3807	122.3807	122.3600	122.3600	(0.017)	0.0000	0.0000	11,059
2019/03/20	2038	01/08/2019			Bond Future	123.0583	123.0583	123.0369	123.0369	(0.017)	0.0000	0.0000	0
2019/03/20	2038	07/11/2019			Bond Future	125.6665	125.6665	125.6445	125.6445	(0.018)	0.0000	0.0000	0
2019/03/20	2040	02/05/2019	9.89	Call	Bond Future	1,312.0700	1.3121	1,380.4900	1.3805	5.215	0	0	0
2019/03/20	2040	02/05/2019	9.88	Put	Bond Future	1,842.1300	1.8421	1,611.8700	1.6119	(12.500)	0	0	0

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2019/03/20	2040	02/05/2019	9.60	Call	Bond Future	474.7800	0.4748	476.0700	0.4761	0.272	0	0	1,150
2019/03/20	2040	02/05/2019			Bond Future	9.9495	94.0907	9.9132	94.3868	(0.365)	0.0000	0.0000	23,819
2019/03/20	2040	02/05/2019	9.90	Call	Bond Future	1,350.5800	1.3506	1,421.5800	1.4216	5.257	0	0	0
2019/03/20	2040	02/05/2019	9.90	Put	Bond Future	1,754.6100	1.7546	1,529.4900	1.5295	(12.830)	0	0	0
2019/03/20	2040	02/05/2019	10.20	Put	Bond Future	795.6600	0.7957	639.4500	0.6395	(19.633)	0	0	0
2019/03/20	2040	02/05/2019	10.20	Call	Bond Future	2,796.8900	2.7969	2,936.8000	2.9368	5.002	0	0	1,150
2019/03/20	2040	02/05/2019	9.60	Put	Bond Future	3,388.9200	3.3889	3,094.0900	3.0941	(8.700)	0	0	0
2019/03/20	2040	02/05/2019	9.89	Put	Bond Future	1,798.0500	1.7981	1,570.3500	1.5703	(12.664)	0	0	0
2019/03/20	2040	02/05/2019	9.88	Call	Bond Future	1,274.0800	1.2741	1,339.9400	1.3399	5.169	0	0	0
2019/03/20	2040	01/08/2019	10.36	Call	Bond Future	4,525.2500	4.5252	4,503.8300	4.5038	(0.473)	0	0	0
2019/03/20	2040	01/08/2019	10.37	Put	Bond Future	1,831.3900	1.8314	1,510.7400	1.5107	(17.509)	0	0	0
2019/03/20	2040	01/08/2019			Bond Future	10.0193	91.3432	9.9818	91.6447	(0.374)	0.0000	0.0000	0
2019/03/20	2040	01/08/2019	10.36	Put	Bond Future	1,856.0000	1.8560	1,533.0700	1.5331	(17.399)	0	0	0
2019/03/20	2040	01/08/2019	10.37	Call	Bond Future	4,577.0900	4.5771	4,557.9500	4.5580	(0.418)	0	0	0
2019/03/20	2040	01/08/2019	10.38	Call	Bond Future	4,629.1100	4.6291	4,612.4600	4.6125	(0.360)	0	0	0
2019/03/20	2040	01/08/2019	10.38	Put	Bond Future	1,807.0800	1.8071	1,488.9200	1.4889	(17.606)	0	0	0
2019/03/20	2040	07/11/2019	10.03	Call	Bond Future	3,554.0600	3.5541	3,738.3400	3.7383	5.185	0	0	0
2019/03/20	2040	07/11/2019	10.04	Put	Bond Future	3,924.7400	3.9247	3,802.4100	3.8024	(3.117)	0	0	0
2019/03/20	2040	07/11/2019			Bond Future	10.0815	93.2569	10.0428	93.5645	(0.384)	0.0000	0.0000	0
2019/03/20	2040	07/11/2019	10.03	Put	Bond Future	3,964.2200	3.9642	3,840.8600	3.8409	(3.112)	0	0	0
2019/03/20	2040	07/11/2019	10.04	Call	Bond Future	3,594.3800	3.5944	3,779.6900	3.7797	5.156	0	0	0
2019/03/20	2040	07/11/2019	10.05	Call	Bond Future	3,634.9100	3.6349	3,821.2400	3.8212	5.126	0	0	0
2019/03/20	2040	07/11/2019	10.05	Put	Bond Future	3,885.5900	3.8856	3,764.2800	3.7643	(3.122)	0	0	0
2019/03/20	2044	02/05/2019	9.90	Call	Bond Future	1,402.8200	1.4028	1,473.4700	1.4735	5.036	0	0	0
2019/03/20	2044	02/05/2019			Bond Future	9.9427	91.3859	9.9065	91.6881	(0.365)	0.0000	0.0000	37,875
2019/03/20	2044	02/05/2019	9.90	Put	Bond Future	1,759.1500	1.7591	1,527.6400	1.5276	(13.160)	0	0	0
2019/03/20	2044	02/05/2019	9.91	Call	Bond Future	1,443.3800	1.4434	1,516.5900	1.5166	5.072	0	0	0
2019/03/20	2044	02/05/2019	9.92	Put	Bond Future	1,673.7900	1.6738	1,447.5500	1.4475	(13.517)	0	0	0
2019/03/20	2044	02/05/2019	9.91	Put	Bond Future	1,716.1400	1.7161	1,487.1900	1.4872	(13.341)	0	0	0
2019/03/20	2044	02/05/2019	9.92	Call	Bond Future	1,484.4600	1.4845	1,560.3800	1.5604	5.114	0	0	0
2019/03/20	2044	01/08/2019	9.86	Put	Bond Future	3,603.3700	3.6034	3,180.7100	3.1807	(11.730)	0	0	0
2019/03/20	2044	01/08/2019	10.53	Call	Bond Future	5,592.6500	5.5926	5,605.4900	5.6055	0.230	0	0	0
2019/03/20	2044	01/08/2019	10.40	Put	Bond Future	1,767.6200	1.7676	1,440.6000	1.4406	(18.501)	0	0	0
2019/03/20	2044	01/08/2019			Bond Future	10.0088	88.7131	9.9714	89.0208	(0.374)	0.0000	0.0000	0
2019/03/20	2044	01/08/2019	10.39	Call	Bond Future	4,827.9300	4.8279	4,806.1600	4.8062	(0.451)	0	0	0
2019/03/20	2044	01/08/2019	10.39	Put	Bond Future	1,791.4500	1.7915	1,462.0500	1.4621	(18.387)	0	0	0
2019/03/20	2044	01/08/2019	9.86	Call	Bond Future	2,368.0300	2.3680	2,253.0000	2.2530	(4.858)	0	0	100
2019/03/20	2044	01/08/2019	10.53	Put	Bond Future	1,484.8500	1.4849	1,190.0600	1.1901	(19.853)	0	0	100
2019/03/20	2044	01/08/2019	10.40	Call	Bond Future	4,881.3800	4.8814	4,861.9900	4.8620	(0.397)	0	0	0
2019/03/20	2044	01/08/2019	9.36	Put	Bond Future	6,493.6800	6.4937	5,996.7500	5.9967	(7.653)	0	0	0
2019/03/20	2044	01/08/2019	9.36	Call	Bond Future	890.3400	0.8903	701.0400	0.7010	(21.262)	0	0	100
2019/03/20	2044	01/08/2019	10.38	Call	Bond Future	4,774.6700	4.7747	4,750.3200	4.7503	(0.510)	0	0	0
2019/03/20	2044	01/08/2019	10.38	Put	Bond Future	1,815.6000	1.8156	1,483.6200	1.4836	(18.285)	0	0	0
2019/03/20	2044	07/11/2019	10.07	Put	Bond Future	3,841.4600	3.8415	3,700.4700	3.7005	(3.670)	0	0	0
2019/03/20	2044	07/11/2019			Bond Future	10.0676	90.5717	10.0290	90.8856	(0.383)	0.0000	0.0000	0
2019/03/20	2044	07/11/2019	10.06	Call	Bond Future	3,819.0500	3.8190	3,990.8700	3.9909	4.499	0	0	0
2019/03/20	2044	07/11/2019	10.06	Put	Bond Future	3,880.6800	3.8807	3,738.6500	3.7387	(3.660)	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
2019/03/20	2044	07/11/2019	10.07	Call	Bond Future	3,861.0200	3.8610	4,033.8800	4.0339	4.477	0	0	0
2019/03/20	2044	07/11/2019	10.05	Call	Bond Future	3,777.2900	3.7773	3,947.7800	3.9478	4.514	0	0	0
2019/03/20	2044	07/11/2019	10.05	Put	Bond Future	3,920.2300	3.9202	3,776.8700	3.7769	(3.657)	0	0	0
2019/03/20	2046	02/05/2019			Bond Future	114.1515	114.1515	114.2396	114.2396	0.077	0.0000	0.0000	12,523
2019/03/20	2046	01/08/2019			Bond Future	116.3125	116.3125	116.4020	116.4020	0.077	0.0000	0.0000	0
2019/03/20	2046	07/11/2019			Bond Future	117.0371	117.0371	117.1284	117.1284	0.078	0.0000	0.0000	0
2019/03/20	2050	02/05/2019			Bond Future	120.1349	120.1349	119.7444	119.7444	(0.325)	0.0000	0.0000	10,684
2019/03/20	2050	01/08/2019			Bond Future	120.5915	120.5915	120.1931	120.1931	(0.330)	0.0000	0.0000	0
2019/03/20	2050	07/11/2019			Bond Future	123.1471	123.1471	122.7402	122.7402	(0.330)	0.0000	0.0000	0
2019/03/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	AL37	02/05/2019			Index Future	627.7750	627.7750	628.4150	628.4150	0.102	0.0000	0.0000	0
2019/03/20	AL37	01/08/2019			Index Future	639.5060	639.5060	640.1560	640.1560	0.102	0.0000	0.0000	0
2019/03/20	AL37	07/11/2019			Index Future	652.8970	652.8970	653.5600	653.5600	0.102	0.0000	0.0000	0
2019/03/20	AL7T	02/05/2019			Index Future	723.4190	723.4190	724.6620	724.6620	0.172	0.0000	0.0000	0
2019/03/20	AL7T	01/08/2019			Index Future	736.9370	736.9370	738.2020	738.2020	0.172	0.0000	0.0000	0
2019/03/20	AL7T	07/11/2019			Index Future	752.3680	752.3680	753.6580	753.6580	0.171	0.0000	0.0000	0
2019/03/20	ALBI	02/05/2019			Index Future	653.2020	653.2020	654.7650	654.7650	0.239	0.0000	0.0000	903
2019/03/20	ALBI	01/08/2019			Index Future	665.4090	665.4090	666.9990	666.9990	0.239	0.0000	0.0000	20
2019/03/20	ALBI	07/11/2019			Index Future	679.3420	679.3420	680.9640	680.9640	0.239	0.0000	0.0000	0
2019/03/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	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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2019/03/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/03/20	ES33	02/05/2019			Bond Future	11.0526	75.7775	11.0107	76.0195	(0.379)	0.0000	0.0000	350
2019/03/20	ES33	01/08/2019			Bond Future	11.1625	77.1934	11.1192	77.4397	(0.388)	0.0000	0.0000	0
2019/03/20	ES33	07/11/2019			Bond Future	11.2776	75.0138	11.2326	75.2651	(0.399)	0.0000	0.0000	0
2019/03/20	ES42	02/05/2019			Bond Future	11.3091	77.4178	11.2722	77.6598	(0.326)	0.0000	0.0000	4,919
2019/03/20	ES42	01/08/2019			Bond Future	11.4169	78.8645	11.3788	79.1110	(0.334)	0.0000	0.0000	0
2019/03/20	ES42	07/11/2019			Bond Future	11.5300	76.2499	11.4903	76.5014	(0.344)	0.0000	0.0000	0
2019/03/20	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	3,000.0000	0.3000	100.000	0	0	0
2019/03/20	GOVI	02/05/2019	647.88	Put	GOVI	13,020.0000	1.3020	0.0000	0.0000	(100.000)	0	0	0
2019/03/20	GOVI	02/05/2019	647.86	Put	GOVI	12,820.0000	1.2820	0.0000	0.0000	(100.000)	0	0	0
2019/03/20	GOVI	02/05/2019			GOVI	646.5780	646.5780	648.1700	648.1700	0.246	0.0000	0.0000	448
2019/03/20	GOVI	02/05/2019	647.87	Put	GOVI	12,920.0000	1.2920	0.0000	0.0000	(100.000)	0	0	0
2019/03/20	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	2,900.0000	0.2900	100.000	0	0	0
2019/03/20	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	3,100.0000	0.3100	100.000	0	0	0
2019/03/20	GOVI	01/08/2019	638.68	Call	GOVI	199,800.0000	19.9800	216,010.0000	21.6010	8.113	0	0	0
2019/03/20	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/20	GOVI	01/08/2019			GOVI	658.6600	658.6600	660.2810	660.2810	0.246	0.0000	0.0000	0
2019/03/20	GOVI	01/08/2019	638.69	Call	GOVI	199,700.0000	19.9700	215,910.0000	21.5910	8.117	0	0	0
2019/03/20	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/20	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/20	GOVI	01/08/2019	638.67	Call	GOVI	199,900.0000	19.9900	216,110.0000	21.6110	8.109	0	0	0
2019/03/20	GOVI	07/11/2019	672.90	Call	GOVI	0.0000	0.0000	12,050.0000	1.2050	100.000	0	0	0
2019/03/20	GOVI	07/11/2019			GOVI	672.4520	672.4520	674.1050	674.1050	0.246	0.0000	0.0000	0
2019/03/20	GOVI	07/11/2019	672.90	Put	GOVI	4,480.0000	0.4480	0.0000	0.0000	(100.000)	0	0	0
2019/03/20	GOVI	07/11/2019	672.91	Call	GOVI	0.0000	0.0000	11,950.0000	1.1950	100.000	0	0	0
2019/03/20	GOVI	07/11/2019	672.92	Put	GOVI	4,680.0000	0.4680	0.0000	0.0000	(100.000)	0	0	0
2019/03/20	GOVI	07/11/2019	672.91	Put	GOVI	4,580.0000	0.4580	0.0000	0.0000	(100.000)	0	0	0
2019/03/20	GOVI	07/11/2019	672.92	Call	GOVI	0.0000	0.0000	11,850.0000	1.1850	100.000	0	0	0
2019/03/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/20	IGOV	02/05/2019			Index Future	256.7480	256.7480	256.4200	256.4200	(0.128)	0.0000	0.0000	733
2019/03/20	IGOV	01/08/2019			Index Future	261.6090	261.6090	261.2740	261.2740	(0.128)	0.0000	0.0000	0
2019/03/20	IGOV	07/11/2019			Index Future	267.1530	267.1530	266.8100	266.8100	(0.128)	0.0000	0.0000	0
2019/03/20	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/03/20	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/03/20	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/03/20	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/20	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/03/20	IS02	20/12/2019			Interest Rate Swap	102.8100	102.8100	102.8100	102.8100	0.000	0.0000	0.0000	0
2019/03/20	IS02	23/03/2020			Interest Rate Swap	98.8000	98.8000	98.8000	98.8000	0.000	0.0000	0.0000	0
2019/03/20	IS02	22/06/2020			Interest Rate Swap	102.3600	102.3600	102.3600	102.3600	0.000	0.0000	0.0000	0
2019/03/20	IS02	21/09/2020			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0

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2019/03/20	IS05	17/12/2020			Interest Rate Swap	96.1100	96.1100	96.1000	96.1000	(0.010)	0.0000	0.0000	0
2019/03/20	IS05	16/03/2021			Interest Rate Swap	95.2600	95.2600	95.2600	95.2600	0.000	0.0000	0.0000	0
2019/03/20	IS05	15/06/2021			Interest Rate Swap	94.3700	94.3700	94.3600	94.3600	(0.011)	0.0000	0.0000	0
2019/03/20	IS05	21/09/2021			Interest Rate Swap	94.4600	94.4600	94.4300	94.4300	(0.032)	0.0000	0.0000	0
2019/03/20	IS05	21/12/2021			Interest Rate Swap	96.5800	96.5800	96.5300	96.5300	(0.052)	0.0000	0.0000	51
2019/03/20	IS05	15/03/2022			Interest Rate Swap	96.6500	96.6500	96.5900	96.5900	(0.062)	0.0000	0.0000	0
2019/03/20	IS05	21/06/2022			Interest Rate Swap	97.7800	97.7800	97.7200	97.7200	(0.061)	0.0000	0.0000	0
2019/03/20	IS05	20/09/2022			Interest Rate Swap	101.6500	101.6500	101.5900	101.5900	(0.059)	0.0000	0.0000	0
2019/03/20	IS05	20/12/2022			Interest Rate Swap	102.8500	102.8500	102.8000	102.8000	(0.049)	0.0000	0.0000	0
2019/03/20	IS05	22/03/2023			Interest Rate Swap	96.1500	96.1500	96.1000	96.1000	(0.052)	0.0000	0.0000	0
2019/03/20	IS05	20/06/2023			Interest Rate Swap	102.1500	102.1500	102.1200	102.1200	(0.029)	0.0000	0.0000	0
2019/03/20	IS05	19/09/2023			Interest Rate Swap	97.5800	97.5800	97.5600	97.5600	(0.020)	0.0000	0.0000	0
2019/03/20	IS10	17/12/2025			Interest Rate Swap	93.8200	93.8200	93.8200	93.8200	0.000	0.0000	0.0000	0
2019/03/20	IS10	16/03/2026			Interest Rate Swap	90.7600	90.7600	90.7600	90.7600	0.000	0.0000	0.0000	0
2019/03/20	IS10	15/06/2026			Interest Rate Swap	89.4700	89.4700	89.4600	89.4600	(0.011)	0.0000	0.0000	0
2019/03/20	IS10	21/09/2026			Interest Rate Swap	91.6300	91.6300	91.6100	91.6100	(0.022)	0.0000	0.0000	0
2019/03/20	IS10	21/12/2026			Interest Rate Swap	95.4400	95.4400	95.4100	95.4100	(0.031)	0.0000	0.0000	0
2019/03/20	IS10	15/03/2027			Interest Rate Swap	94.0000	94.0000	93.9600	93.9600	(0.043)	0.0000	0.0000	0
2019/03/20	IS10	21/06/2027			Interest Rate Swap	96.0900	96.0900	96.0400	96.0400	(0.052)	0.0000	0.0000	0
2019/03/20	IS10	20/09/2027			Interest Rate Swap	101.5800	101.5800	101.5300	101.5300	(0.049)	0.0000	0.0000	0
2019/03/20	IS10	20/12/2027			Interest Rate Swap	101.9400	101.9400	101.8900	101.8900	(0.049)	0.0000	0.0000	0
2019/03/20	IS10	22/03/2028			Interest Rate Swap	95.4100	95.4100	95.3600	95.3600	(0.052)	0.0000	0.0000	0
2019/03/20	IS10	20/06/2028			Interest Rate Swap	102.6500	102.6500	102.6000	102.6000	(0.049)	0.0000	0.0000	0
2019/03/20	IS10	19/09/2028			Interest Rate Swap	96.1700	96.1700	96.1200	96.1200	(0.052)	0.0000	0.0000	0
2019/03/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/20	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/03/20	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/20	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/20	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/20	R023	02/05/2019	8.45	Call	Bond Future	1,778.9400	1.7789	1,851.7500	1.8518	4.093	0	0	0
2019/03/20	R023	02/05/2019	8.44	Put	Bond Future	61.1600	0.0612	31.3100	0.0313	(48.806)	0	0	0
2019/03/20	R023	02/05/2019			Bond Future	7.9118	100.8905	7.8804	100.9922	(0.398)	0.0000	0.0000	66,540
2019/03/20	R023	02/05/2019	8.46	Call	Bond Future	1,808.3100	1.8083	1,882.1000	1.8821	4.081	0	0	0
2019/03/20	R023	02/05/2019	8.46	Put	Bond Future	56.5800	0.0566	28.7100	0.0287	(49.258)	0	0	0
2019/03/20	R023	02/05/2019	8.45	Put	Bond Future	58.8300	0.0588	29.9800	0.0300	(49.040)	0	0	0
2019/03/20	R023	02/05/2019	8.44	Call	Bond Future	1,749.6500	1.7497	1,821.4600	1.8215	4.104	0	0	0
2019/03/20	R023	01/08/2019	8.95	Call	Bond Future	3,196.4700	3.1965	3,242.7200	3.2427	1.447	0	0	0
2019/03/20	R023	01/08/2019			Bond Future	7.9346	102.7757	7.9007	102.8790	(0.427)	0.0000	0.0000	0
2019/03/20	R023	01/08/2019	8.93	Call	Bond Future	3,145.3900	3.1454	3,187.3800	3.1874	1.335	0	0	0
2019/03/20	R023	01/08/2019	8.93	Put	Bond Future	169.5100	0.1695	108.1600	0.1082	(36.193)	0	0	0
2019/03/20	R023	01/08/2019	8.95	Put	Bond Future	161.9300	0.1619	104.8400	0.1048	(35.256)	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
2019/03/20	R023	01/08/2019	8.94	Call	Bond Future	3,170.9000	3.1709	3,215.0900	3.2151	1.394	0	0	0
2019/03/20	R023	01/08/2019	8.94	Put	Bond Future	165.6900	0.1657	106.5400	0.1065	(35.699)	0	0	0
2019/03/20	R023	07/11/2019	7.98	Call	Bond Future	1,145.0000	1.1450	1,169.7800	1.1698	2.164	0	0	0
2019/03/20	R023	07/11/2019			Bond Future	7.9435	100.9928	7.9065	101.0982	(0.466)	0.0000	0.0000	0
2019/03/20	R023	07/11/2019	7.98	Put	Bond Future	1,041.1400	1.0411	960.6200	0.9606	(7.734)	0	0	0
2019/03/20	R023	07/11/2019	7.99	Call	Bond Future	1,162.1100	1.1621	1,187.0100	1.1870	2.143	0	0	0
2019/03/20	R023	07/11/2019	8.00	Call	Bond Future	1,179.0000	1.1790	1,204.3700	1.2044	2.152	0	0	0
2019/03/20	R023	07/11/2019	8.00	Put	Bond Future	1,018.3400	1.0183	938.4100	0.9384	(7.849)	0	0	0
2019/03/20	R023	07/11/2019	7.99	Put	Bond Future	1,029.8500	1.0298	949.4500	0.9494	(7.807)	0	0	0
2019/03/20	R035	02/05/2019	9.74	Put	Bond Future	1,584.3500	1.5844	1,381.5700	1.3816	(12.799)	0	0	0
2019/03/20	R035	02/05/2019			Bond Future	9.7776	94.4235	9.7413	94.6978	(0.371)	0.0000	0.0000	78,859
2019/03/20	R035	02/05/2019	9.74	Call	Bond Future	1,299.8200	1.2998	1,371.3400	1.3713	5.502	0	0	0
2019/03/20	R035	02/05/2019	9.75	Call	Bond Future	1,336.8800	1.3369	1,410.8300	1.4108	5.532	0	0	0
2019/03/20	R035	02/05/2019	9.75	Put	Bond Future	1,545.6900	1.5457	1,345.3400	1.3453	(12.962)	0	0	0
2019/03/20	R035	02/05/2019	9.73	Call	Bond Future	1,263.2400	1.2632	1,332.4600	1.3325	5.480	0	0	0
2019/03/20	R035	02/05/2019	9.73	Put	Bond Future	1,623.5800	1.6236	1,418.5000	1.4185	(12.631)	0	0	0
2019/03/20	R035	01/08/2019	10.23	Call	Bond Future	4,343.4600	4.3435	4,432.4400	4.4324	2.049	0	0	0
2019/03/20	R035	01/08/2019	10.22	Put	Bond Future	1,555.9100	1.5559	1,363.5200	1.3635	(12.365)	0	0	0
2019/03/20	R035	01/08/2019			Bond Future	9.8434	96.1878	9.8060	96.4671	(0.381)	0.0000	0.0000	0
2019/03/20	R035	01/08/2019	10.24	Call	Bond Future	4,392.6800	4.3927	4,483.9900	4.4840	2.079	0	0	0
2019/03/20	R035	01/08/2019	10.24	Put	Bond Future	1,512.3200	1.5123	1,324.3900	1.3244	(12.427)	0	0	0
2019/03/20	R035	01/08/2019	10.23	Put	Bond Future	1,534.0800	1.5341	1,343.8200	1.3438	(12.402)	0	0	0
2019/03/20	R035	01/08/2019	10.22	Call	Bond Future	4,294.2200	4.2942	4,381.0700	4.3811	2.022	0	0	0
2019/03/20	R035	07/11/2019	9.88	Call	Bond Future	3,358.6600	3.3587	3,463.5600	3.4636	3.123	0	0	0
2019/03/20	R035	07/11/2019	9.89	Call	Bond Future	3,396.4100	3.3964	3,502.2900	3.5023	3.117	0	0	0
2019/03/20	R035	07/11/2019	9.87	Put	Bond Future	3,617.0700	3.6171	3,436.0800	3.4361	(5.004)	0	0	0
2019/03/20	R035	07/11/2019			Bond Future	9.9103	93.6960	9.8715	93.9809	(0.391)	0.0000	0.0000	0
2019/03/20	R035	07/11/2019	9.89	Put	Bond Future	3,545.2800	3.5453	3,366.2500	3.3663	(5.050)	0	0	0
2019/03/20	R035	07/11/2019	9.87	Call	Bond Future	3,321.1200	3.3211	3,425.0400	3.4250	3.129	0	0	0
2019/03/20	R035	07/11/2019	9.88	Put	Bond Future	3,581.0300	3.5810	3,401.0200	3.4010	(5.027)	0	0	0
2019/03/20	R186	02/05/2019	9.02	Call	Bond Future	1,802.7300	1.8027	1,897.9300	1.8979	5.281	0	0	0
2019/03/20	R186	02/05/2019	9.01	Put	Bond Future	504.4800	0.5045	445.4800	0.4455	(11.695)	0	0	0
2019/03/20	R186	02/05/2019	10.07	Call	Bond Future	7,104.6100	7.1046	7,256.0600	7.2561	2.132	0	0	0
2019/03/20	R186	02/05/2019	9.96	Put	Bond Future	9.7800	0.0098	7.4500	0.0075	(23.824)	0	0	90
2019/03/20	R186	02/05/2019	9.75	Call	Bond Future	5,411.1700	5.4112	5,557.6700	5.5577	2.707	0	0	0
2019/03/20	R186	02/05/2019	9.25	Put	Bond Future	219.6400	0.2196	188.2200	0.1882	(14.305)	0	0	0
2019/03/20	R186	02/05/2019	8.65	Put	Bond Future	1,447.0600	1.4471	1,335.0300	1.3350	(7.742)	0	0	0
2019/03/20	R186	02/05/2019			Bond Future	8.7916	113.2784	8.7653	113.4312	(0.299)	0.0000	0.0000	88,046
2019/03/20	R186	02/05/2019	9.03	Call	Bond Future	1,844.0500	1.8441	1,940.6600	1.9407	5.239	0	0	0
2019/03/20	R186	02/05/2019	9.03	Put	Bond Future	472.5000	0.4725	416.3500	0.4163	(11.884)	0	0	0
2019/03/20	R186	02/05/2019	8.65	Call	Bond Future	621.5900	0.6216	662.3200	0.6623	6.553	0	0	3,250
2019/03/20	R186	02/05/2019	9.02	Put	Bond Future	488.2700	0.4883	430.7100	0.4307	(11.789)	0	0	0
2019/03/20	R186	02/05/2019	9.01	Call	Bond Future	1,761.8200	1.7618	1,855.5800	1.8556	5.322	0	0	0
2019/03/20	R186	02/05/2019	9.30	Call	Bond Future	3,080.8800	3.0809	3,206.7000	3.2067	4.084	0	0	200
2019/03/20	R186	02/05/2019	10.07	Put	Bond Future	5.0700	0.0051	3.7600	0.0038	(25.838)	0	0	200
2019/03/20	R186	02/05/2019	9.96	Call	Bond Future	6,522.5500	6.5225	6,672.9800	6.6730	2.306	0	0	0

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2019/03/20	R186	02/05/2019	9.20	Put	Bond Future	263.3200	0.2633	227.0700	0.2271	(13.767)	0	0	0
2019/03/20	R186	02/05/2019	9.75	Put	Bond Future	30.8900	0.0309	24.6300	0.0246	(20.265)	0	0	7,000
2019/03/20	R186	02/05/2019	10.02	Put	Bond Future	6.8700	0.0069	5.1600	0.0052	(24.891)	0	0	3,250
2019/03/20	R186	02/05/2019	9.25	Call	Bond Future	2,837.1400	2.8371	2,958.4800	2.9585	4.277	0	0	3,250
2019/03/20	R186	02/05/2019	8.90	Call	Bond Future	1,344.7000	1.3447	1,422.6800	1.4227	5.799	0	0	0
2019/03/20	R186	02/05/2019	8.70	Put	Bond Future	1,272.4000	1.2724	1,167.5800	1.1676	(8.238)	0	0	0
2019/03/20	R186	02/05/2019	8.70	Call	Bond Future	739.3100	0.7393	787.2500	0.7872	6.484	0	0	200
2019/03/20	R186	02/05/2019	9.30	Put	Bond Future	182.8200	0.1828	155.8800	0.1559	(14.736)	0	0	0
2019/03/20	R186	02/05/2019	9.20	Call	Bond Future	2,599.3000	2.5993	2,715.8100	2.7158	4.482	0	0	90
2019/03/20	R186	02/05/2019	8.62	Put	Bond Future	1,558.6200	1.5586	1,442.5400	1.4425	(7.448)	0	0	0
2019/03/20	R186	02/05/2019	8.62	Call	Bond Future	557.2400	0.5572	593.9200	0.5939	6.582	0	0	90
2019/03/20	R186	02/05/2019	8.50	Put	Bond Future	2,053.7200	2.0537	1,923.2100	1.9232	(6.355)	0	0	0
2019/03/20	R186	02/05/2019	8.50	Call	Bond Future	345.0400	0.3450	367.2900	0.3673	6.449	0	0	7,000
2019/03/20	R186	02/05/2019	9.00	Put	Bond Future	521.1200	0.5211	460.8100	0.4608	(11.573)	0	0	7,500
2019/03/20	R186	02/05/2019	9.00	Call	Bond Future	1,721.3000	1.7213	1,813.7500	1.8138	5.371	0	0	7,000
2019/03/20	R186	02/05/2019	10.02	Call	Bond Future	6,840.2400	6.8402	6,991.2900	6.9913	2.208	0	0	0
2019/03/20	R186	02/05/2019	8.80	Put	Bond Future	966.9600	0.9670	877.1400	0.8771	(9.289)	0	0	0
2019/03/20	R186	02/05/2019	8.80	Call	Bond Future	1,015.6100	1.0156	1,078.5500	1.0786	6.197	0	0	7,500
2019/03/20	R186	02/05/2019	9.05	Call	Bond Future	1,927.9400	1.9279	2,027.0600	2.0271	5.141	0	0	0
2019/03/20	R186	02/05/2019	9.05	Put	Bond Future	442.3500	0.4423	388.7100	0.3887	(12.126)	0	0	3,250
2019/03/20	R186	02/05/2019	8.90	Put	Bond Future	718.3000	0.7183	643.5200	0.6435	(10.411)	0	0	8,250
2019/03/20	R186	01/08/2019	10.08	Put	Bond Future	250.7400	0.2507	177.0300	0.1770	(29.397)	0	0	6,000
2019/03/20	R186	01/08/2019	9.54	Call	Bond Future	4,473.0700	4.4731	4,491.6300	4.4916	0.415	0	0	0
2019/03/20	R186	01/08/2019			Bond Future	8.8504	110.0956	8.8228	110.2510	(0.311)	0.0000	0.0000	10
2019/03/20	R186	01/08/2019	8.30	Put	Bond Future	3,773.9300	3.7739	3,580.2200	3.5802	(5.133)	0	0	0
2019/03/20	R186	01/08/2019	8.30	Call	Bond Future	614.9400	0.6149	576.6000	0.5766	(6.235)	0	0	6,000
2019/03/20	R186	01/08/2019	9.05	Put	Bond Future	1,390.3500	1.3903	1,206.3500	1.2064	(13.234)	0	0	0
2019/03/20	R186	01/08/2019	9.05	Call	Bond Future	2,507.5700	2.5076	2,478.9400	2.4789	(1.142)	0	0	6,000
2019/03/20	R186	01/08/2019	9.52	Call	Bond Future	4,385.4600	4.3855	4,402.0900	4.4021	0.379	0	0	0
2019/03/20	R186	01/08/2019	9.52	Put	Bond Future	695.9200	0.6959	557.1800	0.5572	(19.936)	0	0	0
2019/03/20	R186	01/08/2019	10.08	Call	Bond Future	6,901.8300	6.9018	6,983.4900	6.9835	1.183	0	0	0
2019/03/20	R186	01/08/2019	9.54	Put	Bond Future	675.8500	0.6758	539.0400	0.5390	(20.243)	0	0	0
2019/03/20	R186	01/08/2019	9.53	Call	Bond Future	4,429.2100	4.4292	4,446.7100	4.4467	0.395	0	0	0
2019/03/20	R186	01/08/2019	9.53	Put	Bond Future	685.8100	0.6858	547.9400	0.5479	(20.103)	0	0	0
2019/03/20	R186	07/11/2019	8.94	Call	Bond Future	2,524.3600	2.5244	2,535.3700	2.5354	0.436	0	0	0
2019/03/20	R186	07/11/2019			Bond Future	8.9010	112.4017	8.8720	112.5601	(0.326)	0.0000	0.0000	0
2019/03/20	R186	07/11/2019	8.94	Put	Bond Future	2,311.5900	2.3116	2,164.1800	2.1642	(6.377)	0	0	0
2019/03/20	R186	07/11/2019	8.95	Call	Bond Future	2,555.4200	2.5554	2,567.0500	2.5670	0.455	0	0	0
2019/03/20	R186	07/11/2019	8.96	Put	Bond Future	2,264.7000	2.2647	2,118.8900	2.1189	(6.438)	0	0	0
2019/03/20	R186	07/11/2019	8.95	Put	Bond Future	2,288.2200	2.2882	2,141.4300	2.1414	(6.415)	0	0	0
2019/03/20	R186	07/11/2019	8.96	Call	Bond Future	2,586.3100	2.5863	2,598.9200	2.5989	0.488	0	0	0
2019/03/20	R197	02/05/2019			Bond Future	300.3242	300.3242	300.2719	300.2719	(0.017)	0.0000	0.0000	2,350
2019/03/20	R197	01/08/2019			Bond Future	298.4542	298.4542	298.4005	298.4005	(0.018)	0.0000	0.0000	40
2019/03/20	R197	07/11/2019			Bond Future	304.7798	304.7798	304.7243	304.7243	(0.018)	0.0000	0.0000	0
2019/03/20	R202	02/05/2019			Bond Future	233.5612	233.5612	232.7259	232.7259	(0.358)	0.0000	0.0000	8,666
2019/03/20	R202	01/08/2019			Bond Future	233.9697	233.9697	233.1182	233.1182	(0.364)	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
2019/03/20	R202	07/11/2019			Bond Future	238.9283	238.9283	238.0584	238.0584	(0.364)	0.0000	0.0000	0
2019/03/20	R207	02/05/2019	7.63	Call	Bond Future	751.0300	0.7510	780.6500	0.7806	3.944	0	0	0
2019/03/20	R207	02/05/2019			Bond Future	6.5014	102.7271	6.4572	102.7567	(0.680)	0.0000	0.0000	6,013
2019/03/20	R207	02/05/2019	7.61	Call	Bond Future	737.8000	0.7378	767.4200	0.7674	4.015	0	0	0
2019/03/20	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/20	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/20	R207	02/05/2019	7.62	Call	Bond Future	744.4200	0.7444	774.0400	0.7740	3.979	0	0	0
2019/03/20	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/20	R207	01/08/2019	7.34	Put	Bond Future	0.1000	0.0001	0.0600	0.0001	(40.000)	0	0	0
2019/03/20	R207	01/08/2019	7.33	Call	Bond Future	645.3600	0.6454	675.3000	0.6753	4.639	0	0	0
2019/03/20	R207	01/08/2019			Bond Future	5.8438	101.0052	5.7752	101.0352	(1.174)	0.0000	0.0000	50
2019/03/20	R207	01/08/2019	7.34	Call	Bond Future	649.6700	0.6497	679.6200	0.6796	4.610	0	0	0
2019/03/20	R207	01/08/2019	7.33	Put	Bond Future	0.1100	0.0001	0.0600	0.0001	(45.455)	0	0	0
2019/03/20	R207	01/08/2019	7.35	Call	Bond Future	653.9700	0.6540	683.9300	0.6839	4.581	0	0	0
2019/03/20	R207	01/08/2019	7.35	Put	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	0
2019/03/20	R207	07/11/2019	2.08	Put	Bond Future	129.7600	0.1298	101.9900	0.1020	(21.401)	0	0	0
2019/03/20	R207	07/11/2019			Bond Future	2.7882	103.1208	2.6193	103.1513	(6.058)	0.0000	0.0000	0
2019/03/20	R207	07/11/2019	2.07	Call	Bond Future	2.0600	0.0021	4.5900	0.0046	122.816	0	0	0
2019/03/20	R207	07/11/2019	2.07	Put	Bond Future	131.4500	0.1314	103.5800	0.1036	(21.202)	0	0	0
2019/03/20	R207	07/11/2019	2.08	Call	Bond Future	2.1700	0.0022	4.8000	0.0048	121.198	0	0	0
2019/03/20	R207	07/11/2019	2.06	Call	Bond Future	1.9600	0.0020	4.3800	0.0044	123.469	0	0	0
2019/03/20	R207	07/11/2019	2.06	Put	Bond Future	133.1600	0.1332	105.1800	0.1052	(21.012)	0	0	0
2019/03/20	R208	02/05/2019	8.03	Put	Bond Future	1.5100	0.0015	0.0100	0.0000	(99.338)	0	0	0
2019/03/20	R208	02/05/2019	8.02	Call	Bond Future	1,571.8500	1.5719	1,643.8700	1.6439	4.582	0	0	0
2019/03/20	R208	02/05/2019			Bond Future	7.1090	100.0455	7.0668	100.1191	(0.595)	0.0000	0.0000	14,423
2019/03/20	R208	02/05/2019	8.03	Call	Bond Future	1,588.7800	1.5888	1,660.9300	1.6609	4.541	0	0	0
2019/03/20	R208	02/05/2019	8.02	Put	Bond Future	1.6400	0.0016	0.0100	0.0000	(99.390)	0	0	0
2019/03/20	R208	02/05/2019	8.04	Call	Bond Future	1,605.7200	1.6057	1,677.9800	1.6780	4.500	0	0	0
2019/03/20	R208	02/05/2019	8.04	Put	Bond Future	1.4000	0.0014	0.0100	0.0000	(99.286)	0	0	0
2019/03/20	R208	01/08/2019	8.16	Call	Bond Future	1,732.2600	1.7323	1,796.7600	1.7968	3.723	0	0	0
2019/03/20	R208	01/08/2019	8.17	Put	Bond Future	26.4300	0.0264	16.3600	0.0164	(38.101)	0	0	0
2019/03/20	R208	01/08/2019			Bond Future	7.0328	101.9148	6.9840	101.9897	(0.695)	0.0000	0.0000	0
2019/03/20	R208	01/08/2019	8.16	Put	Bond Future	27.3000	0.0273	16.9700	0.0170	(37.839)	0	0	0
2019/03/20	R208	01/08/2019	8.17	Call	Bond Future	1,746.3400	1.7463	1,811.1000	1.8111	3.708	0	0	0
2019/03/20	R208	01/08/2019	8.15	Call	Bond Future	1,718.2100	1.7182	1,782.4400	1.7824	3.738	0	0	0
2019/03/20	R208	01/08/2019	8.15	Put	Bond Future	28.2000	0.0282	17.6000	0.0176	(37.589)	0	0	0
2019/03/20	R208	07/11/2019	6.83	Call	Bond Future	330.7600	0.3308	371.5100	0.3715	12.320	0	0	0
2019/03/20	R208	07/11/2019	6.82	Put	Bond Future	372.2100	0.3722	336.3200	0.3363	(9.642)	0	0	0
2019/03/20	R208	07/11/2019			Bond Future	6.8577	100.6431	6.7990	100.7192	(0.855)	0.0000	0.0000	0
2019/03/20	R208	07/11/2019	6.84	Call	Bond Future	338.0100	0.3380	379.2100	0.3792	12.189	0	0	0
2019/03/20	R208	07/11/2019	6.84	Put	Bond Future	360.9900	0.3610	326.0100	0.3260	(9.690)	0	0	0
2019/03/20	R208	07/11/2019	6.83	Put	Bond Future	366.7200	0.3667	331.2900	0.3313	(9.661)	0	0	0
2019/03/20	R208	07/11/2019	6.82	Call	Bond Future	323.2600	0.3233	363.5500	0.3635	12.464	0	0	0
2019/03/20	R209	02/05/2019	9.70	Put	Bond Future	1,332.1500	1.3322	1,142.9800	1.1430	(14.200)	0	0	0
2019/03/20	R209	02/05/2019			Bond Future	9.7294	72.0393	9.6882	72.3054	(0.424)	0.0000	0.0000	102,053

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
2019/03/20	R209	02/05/2019	9.69	Call	Bond Future	1,111.1700	1.1112	1,185.8600	1.1859	6.722	0	0	0
2019/03/20	R209	02/05/2019	9.69	Put	Bond Future	1,365.3700	1.3654	1,173.9600	1.1740	(14.019)	0	0	0
2019/03/20	R209	02/05/2019	10.50	Call	Bond Future	4,849.6600	4.8497	5,072.7300	5.0727	4.600	0	0	0
2019/03/20	R209	02/05/2019	10.71	Call	Bond Future	5,977.8400	5.9778	6,229.4700	6.2295	4.209	0	0	0
2019/03/20	R209	02/05/2019	9.70	Call	Bond Future	1,142.5900	1.1426	1,219.5200	1.2195	6.733	0	0	0
2019/03/20	R209	02/05/2019	10.50	Put	Bond Future	133.4100	0.1334	90.3800	0.0904	(32.254)	0	0	11,560
2019/03/20	R209	02/05/2019	10.71	Put	Bond Future	56.4400	0.0564	41.9700	0.0420	(25.638)	0	0	760
2019/03/20	R209	02/05/2019	9.95	Put	Bond Future	694.3100	0.6943	553.7800	0.5538	(20.240)	0	0	0
2019/03/20	R209	02/05/2019	9.95	Call	Bond Future	2,093.4600	2.0935	2,219.0300	2.2190	5.998	0	0	760
2019/03/20	R209	02/05/2019	9.68	Call	Bond Future	1,080.1500	1.0802	1,152.6100	1.1526	6.708	0	0	0
2019/03/20	R209	02/05/2019	9.68	Put	Bond Future	1,399.0800	1.3991	1,205.4400	1.2054	(13.841)	0	0	0
2019/03/20	R209	02/05/2019	9.35	Put	Bond Future	2,845.5800	2.8456	2,589.9000	2.5899	(8.985)	0	0	0
2019/03/20	R209	02/05/2019	9.35	Call	Bond Future	341.7800	0.3418	352.2000	0.3522	3.049	0	0	760
2019/03/20	R209	01/08/2019	10.15	Put	Bond Future	1,455.6700	1.4557	1,182.4300	1.1824	(18.771)	0	0	0
2019/03/20	R209	01/08/2019	9.30	Call	Bond Future	1,009.5800	1.0096	905.9200	0.9059	(10.268)	0	0	7,560
2019/03/20	R209	01/08/2019	10.17	Call	Bond Future	3,788.4100	3.7884	3,789.8900	3.7899	0.039	0	0	0
2019/03/20	R209	01/08/2019			Bond Future	9.7882	73.3854	9.7458	73.6563	(0.434)	0.0000	0.0000	0
2019/03/20	R209	01/08/2019	10.15	Call	Bond Future	3,705.0000	3.7050	3,702.7000	3.7027	(0.062)	0	0	0
2019/03/20	R209	01/08/2019	10.17	Put	Bond Future	1,417.7900	1.4178	1,148.3300	1.1483	(19.006)	0	0	0
2019/03/20	R209	01/08/2019	9.30	Put	Bond Future	4,218.5400	4.2185	3,843.9400	3.8439	(8.880)	0	0	0
2019/03/20	R209	01/08/2019	9.80	Put	Bond Future	2,293.7300	2.2937	1,975.6700	1.9757	(13.866)	0	0	0
2019/03/20	R209	01/08/2019	10.16	Put	Bond Future	1,436.6900	1.4367	1,165.2600	1.1653	(18.893)	0	0	0
2019/03/20	R209	01/08/2019	10.46	Call	Bond Future	5,062.6400	5.0626	5,119.7900	5.1198	1.129	0	0	0
2019/03/20	R209	01/08/2019	10.46	Put	Bond Future	968.0900	0.9681	754.3000	0.7543	(22.084)	0	0	7,560
2019/03/20	R209	01/08/2019	9.80	Call	Bond Future	2,368.6600	2.3687	2,321.5400	2.3215	(1.989)	0	0	7,560
2019/03/20	R209	01/08/2019	10.16	Call	Bond Future	3,746.7000	3.7467	3,746.2100	3.7462	(0.013)	0	0	0
2019/03/20	R209	07/11/2019	9.82	Call	Bond Future	2,917.6200	2.9176	3,086.0000	3.0860	5.771	0	0	0
2019/03/20	R209	07/11/2019			Bond Future	9.8450	71.7685	9.8012	72.0450	(0.445)	0.0000	0.0000	0
2019/03/20	R209	07/11/2019	9.80	Call	Bond Future	2,852.7800	2.8528	3,018.8800	3.0189	5.822	0	0	0
2019/03/20	R209	07/11/2019	9.80	Put	Bond Future	3,136.6800	3.1367	3,026.2800	3.0263	(3.520)	0	0	0
2019/03/20	R209	07/11/2019	9.82	Put	Bond Future	3,075.0600	3.0751	2,966.9400	2.9669	(3.516)	0	0	0
2019/03/20	R209	07/11/2019	9.81	Call	Bond Future	2,885.2300	2.8852	3,052.2400	3.0522	5.788	0	0	0
2019/03/20	R209	07/11/2019	9.81	Put	Bond Future	3,105.8600	3.1059	2,996.3700	2.9964	(3.525)	0	0	0
2019/03/20	R210	02/05/2019			Bond Future	185.1357	185.1357	184.6642	184.6642	(0.255)	0.0000	0.0000	1,628
2019/03/20	R210	01/08/2019			Bond Future	188.6404	188.6404	188.1597	188.1597	(0.255)	0.0000	0.0000	0
2019/03/20	R210	07/11/2019			Bond Future	190.0001	190.0001	189.5087	189.5087	(0.259)	0.0000	0.0000	0
2019/03/20	R212	02/05/2019			Bond Future	156.9766	156.9766	156.9491	156.9491	(0.018)	0.0000	0.0000	7,946
2019/03/20	R212	01/08/2019			Bond Future	157.7282	157.7282	157.6998	157.6998	(0.018)	0.0000	0.0000	0
2019/03/20	R212	07/11/2019			Bond Future	161.0711	161.0711	161.0419	161.0419	(0.018)	0.0000	0.0000	0
2019/03/20	R213	02/05/2019	9.49	Call	Bond Future	1,235.7500	1.2358	1,287.1200	1.2871	4.157	0	0	0
2019/03/20	R213	02/05/2019	9.48	Put	Bond Future	1,114.6900	1.1147	971.4700	0.9715	(12.848)	0	0	0
2019/03/20	R213	02/05/2019			Bond Future	9.4657	83.9598	9.4345	84.1529	(0.330)	0.0000	0.0000	29,065
2019/03/20	R213	02/05/2019	9.50	Call	Bond Future	1,269.0500	1.2691	1,322.0800	1.3221	4.179	0	0	0
2019/03/20	R213	02/05/2019	9.50	Put	Bond Future	1,057.6200	1.0576	917.5800	0.9176	(13.241)	0	0	0
2019/03/20	R213	02/05/2019	9.49	Put	Bond Future	1,085.9400	1.0859	944.2400	0.9442	(13.049)	0	0	0

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2019/03/20	R213	02/05/2019	9.48	Call	Bond Future	1,202.8100	1.2028	1,252.6600	1.2527	4.144	0	0	0
2019/03/20	R213	01/08/2019	9.99	Put	Bond Future	1,103.9900	1.1040	939.3500	0.9394	(14.913)	0	0	0
2019/03/20	R213	01/08/2019	9.98	Call	Bond Future	3,815.2300	3.8152	3,845.8700	3.8459	0.803	0	0	0
2019/03/20	R213	01/08/2019			Bond Future	9.5270	85.5285	9.4947	85.7251	(0.339)	0.0000	0.0000	0
2019/03/20	R213	01/08/2019	9.99	Call	Bond Future	3,857.4700	3.8575	3,889.4000	3.8894	0.828	0	0	0
2019/03/20	R213	01/08/2019	9.98	Put	Bond Future	1,119.9000	1.1199	953.9700	0.9540	(14.817)	0	0	0
2019/03/20	R213	01/08/2019	10.00	Call	Bond Future	3,899.8600	3.8999	3,933.2600	3.9333	0.856	0	0	0
2019/03/20	R213	01/08/2019	10.00	Put	Bond Future	1,088.2900	1.0883	925.1200	0.9251	(14.993)	0	0	0
2019/03/20	R213	07/11/2019	9.59	Put	Bond Future	2,787.1000	2.7871	2,710.4900	2.7105	(2.749)	0	0	0
2019/03/20	R213	07/11/2019	9.58	Call	Bond Future	2,763.4700	2.7635	2,886.3900	2.8864	4.448	0	0	0
2019/03/20	R213	07/11/2019			Bond Future	9.5886	83.7655	9.5551	83.9659	(0.349)	0.0000	0.0000	0
2019/03/20	R213	07/11/2019	9.59	Call	Bond Future	2,795.5400	2.7955	2,919.3900	2.9194	4.430	0	0	0
2019/03/20	R213	07/11/2019	9.58	Put	Bond Future	2,814.8900	2.8149	2,737.3500	2.7374	(2.755)	0	0	0
2019/03/20	R213	07/11/2019	9.60	Call	Bond Future	2,827.7700	2.8278	2,952.2800	2.9523	4.403	0	0	0
2019/03/20	R213	07/11/2019	9.60	Put	Bond Future	2,759.5400	2.7595	2,683.5900	2.6836	(2.752)	0	0	0
2019/03/20	R214	02/05/2019	9.87	Call	Bond Future	1,152.8200	1.1528	1,207.7400	1.2077	4.764	0	0	0
2019/03/20	R214	02/05/2019	9.85	Call	Bond Future	1,089.2700	1.0893	1,140.2500	1.1403	4.680	0	0	0
2019/03/20	R214	02/05/2019			Bond Future	9.9143	70.9159	9.8782	71.1581	(0.365)	0.0000	0.0000	21,122
2019/03/20	R214	02/05/2019	9.85	Put	Bond Future	1,521.1000	1.5211	1,329.9000	1.3299	(12.570)	0	0	0
2019/03/20	R214	02/05/2019	9.87	Put	Bond Future	1,449.9200	1.4499	1,262.6600	1.2627	(12.915)	0	0	0
2019/03/20	R214	02/05/2019	9.86	Call	Bond Future	1,120.8400	1.1208	1,173.7700	1.1738	4.722	0	0	0
2019/03/20	R214	02/05/2019	9.86	Put	Bond Future	1,485.2500	1.4853	1,296.0000	1.2960	(12.742)	0	0	0
2019/03/20	R214	01/08/2019	10.34	Put	Bond Future	1,513.3000	1.5133	1,245.7000	1.2457	(17.683)	0	0	0
2019/03/20	R214	01/08/2019			Bond Future	9.9734	72.2409	9.9362	72.4875	(0.373)	0.0000	0.0000	0
2019/03/20	R214	01/08/2019	10.33	Call	Bond Future	3,828.4900	3.8285	3,805.4400	3.8054	(0.602)	0	0	0
2019/03/20	R214	01/08/2019	10.33	Put	Bond Future	1,533.2700	1.5333	1,263.6400	1.2636	(17.585)	0	0	0
2019/03/20	R214	01/08/2019	10.34	Call	Bond Future	3,871.1200	3.8711	3,850.1000	3.8501	(0.543)	0	0	0
2019/03/20	R214	01/08/2019	10.32	Call	Bond Future	3,785.8500	3.7858	3,761.0900	3.7611	(0.654)	0	0	0
2019/03/20	R214	01/08/2019	10.32	Put	Bond Future	1,553.3200	1.5533	1,281.9800	1.2820	(17.468)	0	0	0
2019/03/20	R214	07/11/2019	10.02	Put	Bond Future	3,269.3200	3.2693	3,098.4500	3.0985	(5.226)	0	0	0
2019/03/20	R214	07/11/2019			Bond Future	10.0333	70.4535	9.9949	70.7050	(0.382)	0.0000	0.0000	0
2019/03/20	R214	07/11/2019	10.01	Call	Bond Future	3,147.8800	3.1479	3,228.4000	3.2284	2.558	0	0	0
2019/03/20	R214	07/11/2019	10.01	Put	Bond Future	3,300.4300	3.3004	3,129.3900	3.1294	(5.182)	0	0	0
2019/03/20	R214	07/11/2019	10.02	Call	Bond Future	3,182.3900	3.1824	3,263.0800	3.2631	2.536	0	0	0
2019/03/20	R214	07/11/2019	10.00	Call	Bond Future	3,113.5300	3.1135	3,194.1100	3.1941	2.588	0	0	0
2019/03/20	R214	07/11/2019	10.00	Put	Bond Future	3,331.7900	3.3318	3,160.8100	3.1608	(5.132)	0	0	0
2019/03/20	R248	02/05/2019	9.90	Put	Bond Future	1,654.5200	1.6545	1,440.8700	1.4409	(12.913)	0	0	0
2019/03/20	R248	02/05/2019			Bond Future	9.9092	90.6151	9.8781	90.8820	(0.314)	0.0000	0.0000	102,252
2019/03/20	R248	02/05/2019	9.90	Call	Bond Future	1,575.9400	1.5759	1,629.2000	1.6292	3.380	0	0	0
2019/03/20	R248	02/05/2019	9.91	Call	Bond Future	1,619.8500	1.6199	1,675.6000	1.6756	3.442	0	0	0
2019/03/20	R248	02/05/2019	9.89	Put	Bond Future	1,697.2200	1.6972	1,480.9800	1.4810	(12.741)	0	0	0
2019/03/20	R248	02/05/2019	9.91	Put	Bond Future	1,612.7500	1.6128	1,401.5900	1.4016	(13.093)	0	0	0
2019/03/20	R248	02/05/2019	9.89	Call	Bond Future	1,532.8100	1.5328	1,583.4800	1.5835	3.306	0	0	0
2019/03/20	R248	01/08/2019	10.35	Call	Bond Future	4,956.8200	4.9568	4,894.6600	4.8947	(1.254)	0	0	0
2019/03/20	R248	01/08/2019	10.34	Put	Bond Future	1,847.2200	1.8472	1,510.9500	1.5109	(18.204)	0	0	0
2019/03/20	R248	01/08/2019			Bond Future	9.9679	92.3082	9.9359	92.5799	(0.321)	0.0000	0.0000	100

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
2019/03/20	R248	01/08/2019	10.36	Call	Bond Future	5,011.9200	5.0119	4,952.1100	4.9521	(1.193)	0	0	0
2019/03/20	R248	01/08/2019	10.36	Put	Bond Future	1,798.2800	1.7983	1,466.7100	1.4667	(18.438)	0	0	0
2019/03/20	R248	01/08/2019	10.35	Put	Bond Future	1,822.5900	1.8226	1,488.6700	1.4887	(18.321)	0	0	0
2019/03/20	R248	01/08/2019	10.34	Call	Bond Future	4,901.9200	4.9019	4,837.4100	4.8374	(1.316)	0	0	0
2019/03/20	R248	07/11/2019	10.02	Call	Bond Future	4,001.9500	4.0019	4,062.1300	4.0621	1.504	0	0	0
2019/03/20	R248	07/11/2019	10.01	Put	Bond Future	4,103.9800	4.1040	3,887.0800	3.8871	(5.285)	0	0	0
2019/03/20	R248	07/11/2019			Bond Future	10.0275	89.7985	9.9944	90.0758	(0.329)	0.0000	0.0000	0
2019/03/20	R248	07/11/2019	10.03	Call	Bond Future	4,046.4600	4.0465	4,106.4700	4.1065	1.483	0	0	0
2019/03/20	R248	07/11/2019	10.03	Put	Bond Future	4,025.1100	4.0251	3,807.8500	3.8079	(5.398)	0	0	0
2019/03/20	R248	07/11/2019	10.02	Put	Bond Future	4,064.3700	4.0644	3,847.2800	3.8473	(5.341)	0	0	0
2019/03/20	R248	07/11/2019	10.01	Call	Bond Future	3,957.6400	3.9576	4,018.0100	4.0180	1.525	0	0	0

Total **910439**