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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/03/2019 TO 22/03/2019

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
2019/03/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	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
2019/03/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	2025	02/05/2019			Bond Future	133.8825	133.8825	133.8595	133.8595	(0.017)	0.0000	0.0000	691
2019/03/22	2025	01/08/2019			Bond Future	134.9596	134.9596	134.9359	134.9359	(0.018)	0.0000	0.0000	0
2019/03/22	2025	07/11/2019			Bond Future	137.8197	137.8197	137.7952	137.7952	(0.018)	0.0000	0.0000	0
2019/03/22	2029	02/05/2019			Bond Future	100.3117	100.3117	100.2947	100.2947	(0.017)	0.0000	0.0000	3,020
2019/03/22	2029	01/08/2019			Bond Future	102.2105	102.2105	102.1929	102.1929	(0.017)	0.0000	0.0000	0
2019/03/22	2029	07/11/2019			Bond Future	103.2688	103.2688	103.2507	103.2507	(0.017)	0.0000	0.0000	0
2019/03/22	2030	02/05/2019	9.41	Call	Bond Future	1,465.7400	1.4657	1,423.7000	1.4237	(2.868)	0	0	0
2019/03/22	2030	02/05/2019	8.90	Put	Bond Future	2,882.9100	2.8829	2,890.1500	2.8901	0.251	0	0	0
2019/03/22	2030	02/05/2019			Bond Future	9.3128	93.3082	9.3171	93.2812	0.046	0.0000	0.0000	45,467
2019/03/22	2030	02/05/2019	9.39	Call	Bond Future	1,391.4700	1.3915	1,349.7200	1.3497	(3.000)	0	0	0
2019/03/22	2030	02/05/2019	9.39	Put	Bond Future	906.6700	0.9067	891.9300	0.8919	(1.626)	0	0	0
2019/03/22	2030	02/05/2019	10.20	Call	Bond Future	5,425.6100	5.4256	5,392.8300	5.3928	(0.604)	0	0	0
2019/03/22	2030	02/05/2019	10.20	Put	Bond Future	58.9600	0.0590	53.1900	0.0532	(9.786)	0	0	3,000
2019/03/22	2030	02/05/2019	9.41	Put	Bond Future	855.9700	0.8560	840.9400	0.8409	(1.756)	0	0	0
2019/03/22	2030	02/05/2019	8.90	Call	Bond Future	232.6900	0.2327	212.9200	0.2129	(8.496)	0	0	3,000
2019/03/22	2030	02/05/2019	9.40	Call	Bond Future	1,428.3600	1.4284	1,386.4600	1.3865	(2.933)	0	0	3,000
2019/03/22	2030	02/05/2019	9.40	Put	Bond Future	881.0500	0.8811	866.1600	0.8662	(1.690)	0	0	0
2019/03/22	2030	01/08/2019	9.15	Put	Bond Future	2,723.6600	2.7237	2,726.7700	2.7268	0.114	0	0	0
2019/03/22	2030	01/08/2019	9.91	Put	Bond Future	847.3700	0.8474	841.7700	0.8418	(0.661)	0	0	0
2019/03/22	2030	01/08/2019			Bond Future	9.3794	91.0466	9.3839	91.0189	0.048	0.0000	0.0000	0
2019/03/22	2030	01/08/2019	8.35	Put	Bond Future	6,812.5600	6.8126	6,833.6500	6.8337	0.310	0	0	0
2019/03/22	2030	01/08/2019	8.35	Call	Bond Future	144.9500	0.1449	138.3000	0.1383	(4.588)	0	0	2,025
2019/03/22	2030	01/08/2019	9.92	Call	Bond Future	4,093.7100	4.0937	4,060.3400	4.0603	(0.815)	0	0	0
2019/03/22	2030	01/08/2019	9.90	Put	Bond Future	860.9800	0.8610	855.4100	0.8554	(0.647)	0	0	0
2019/03/22	2030	01/08/2019	9.15	Call	Bond Future	1,291.4200	1.2914	1,266.7900	1.2668	(1.907)	0	0	2,025
2019/03/22	2030	01/08/2019	9.91	Call	Bond Future	4,048.4200	4.0484	4,015.0800	4.0151	(0.824)	0	0	0
2019/03/22	2030	01/08/2019	9.92	Put	Bond Future	833.7900	0.8338	828.1600	0.8282	(0.675)	0	0	0
2019/03/22	2030	01/08/2019	9.90	Call	Bond Future	4,003.1000	4.0031	3,969.7900	3.9698	(0.832)	0	0	0
2019/03/22	2030	07/11/2019	9.49	Put	Bond Future	2,609.6500	2.6096	2,611.0100	2.6110	0.052	0	0	0
2019/03/22	2030	07/11/2019			Bond Future	9.4358	92.9537	9.4405	92.9252	0.050	0.0000	0.0000	0
2019/03/22	2030	07/11/2019	9.48	Call	Bond Future	2,904.1400	2.9041	2,877.1100	2.8771	(0.931)	0	0	0
2019/03/22	2030	07/11/2019	9.48	Put	Bond Future	2,636.4700	2.6365	2,637.9300	2.6379	0.055	0	0	0
2019/03/22	2030	07/11/2019	9.49	Call	Bond Future	2,937.7000	2.9377	2,910.5700	2.9106	(0.924)	0	0	0
2019/03/22	2030	07/11/2019	9.47	Call	Bond Future	2,871.0600	2.8711	2,844.1400	2.8441	(0.938)	0	0	0
2019/03/22	2030	07/11/2019	9.47	Put	Bond Future	2,663.8100	2.6638	2,665.3800	2.6654	0.059	0	0	0
2019/03/22	2032	02/05/2019	9.62	Put	Bond Future	1,005.5300	1.0055	988.9600	0.9890	(1.648)	0	0	0
2019/03/22	2032	02/05/2019	9.61	Call	Bond Future	1,501.0600	1.5011	1,455.2700	1.4553	(3.051)	0	0	0
2019/03/22	2032	02/05/2019			Bond Future	9.5414	91.3508	9.5458	91.3214	0.045	0.0000	0.0000	42,209
2019/03/22	2032	02/05/2019	9.62	Call	Bond Future	1,540.6900	1.5407	1,494.7100	1.4947	(2.984)	0	0	0
2019/03/22	2032	02/05/2019	9.61	Put	Bond Future	1,033.7900	1.0338	1,017.4100	1.0174	(1.584)	0	0	0
2019/03/22	2032	02/05/2019	9.63	Call	Bond Future	1,580.7100	1.5807	1,534.5700	1.5346	(2.919)	0	0	0

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2019/03/22	2032	02/05/2019	9.63	Put	Bond Future	977.7400		0.9777	961.0100	0.9610	(1.711)	0	0	0
2019/03/22	2032	01/08/2019	10.10	Call	Bond Future	4,257.4200		4.2574	4,221.0800	4.2211	(0.854)	0	0	0
2019/03/22	2032	01/08/2019	10.11	Put	Bond Future	997.9400		0.9979	991.6600	0.9917	(0.629)	0	0	0
2019/03/22	2032	01/08/2019			Bond Future	9.6058		93.0575	9.6103	93.0274	0.047	0.0000	0.0000	0
2019/03/22	2032	01/08/2019	10.10	Put	Bond Future	1,013.3600		1.0134	1,007.1200	1.0071	(0.616)	0	0	0
2019/03/22	2032	01/08/2019	10.11	Call	Bond Future	4,305.9500		4.3060	4,269.5700	4.2696	(0.845)	0	0	0
2019/03/22	2032	01/08/2019	10.09	Call	Bond Future	4,209.2400		4.2092	4,172.9300	4.1729	(0.863)	0	0	0
2019/03/22	2032	01/08/2019	10.09	Put	Bond Future	1,029.2000		1.0292	1,022.9900	1.0230	(0.603)	0	0	0
2019/03/22	2032	07/11/2019	9.71	Call	Bond Future	3,222.9800		3.2230	3,193.2400	3.1932	(0.923)	0	0	0
2019/03/22	2032	07/11/2019	9.70	Put	Bond Future	2,973.7800		2.9738	2,975.1500	2.9751	0.046	0	0	0
2019/03/22	2032	07/11/2019			Bond Future	9.6677		90.8433	9.6723	90.8124	0.048	0.0000	0.0000	0
2019/03/22	2032	07/11/2019	9.72	Call	Bond Future	3,258.4800		3.2585	3,228.6300	3.2286	(0.916)	0	0	0
2019/03/22	2032	07/11/2019	9.72	Put	Bond Future	2,912.6700		2.9127	2,913.8200	2.9138	0.039	0	0	0
2019/03/22	2032	07/11/2019	9.71	Put	Bond Future	2,943.1000		2.9431	2,944.3600	2.9444	0.043	0	0	0
2019/03/22	2032	07/11/2019	9.70	Call	Bond Future	3,187.6700		3.1877	3,158.0400	3.1580	(0.930)	0	0	0
2019/03/22	2033	02/05/2019			Bond Future	102.5027		102.5027	102.6687	102.6687	0.162	0.0000	0.0000	6,090
2019/03/22	2033	01/08/2019			Bond Future	104.4428		104.4428	104.6119	104.6119	0.162	0.0000	0.0000	0
2019/03/22	2033	07/11/2019			Bond Future	105.4724		105.4724	105.6448	105.6448	0.163	0.0000	0.0000	0
2019/03/22	2037	02/05/2019	9.81	Put	Bond Future	1,441.0900		1.4411	1,424.2400	1.4242	(1.169)	0	0	0
2019/03/22	2037	02/05/2019			Bond Future	9.8182		91.2562	9.8224	91.2236	0.043	0.0000	0.0000	52,036
2019/03/22	2037	02/05/2019	9.80	Call	Bond Future	1,340.0600		1.3401	1,291.0200	1.2910	(3.660)	0	0	0
2019/03/22	2037	02/05/2019	9.80	Put	Bond Future	1,478.6000		1.4786	1,462.1000	1.4621	(1.116)	0	0	0
2019/03/22	2037	02/05/2019	9.81	Call	Bond Future	1,378.9200		1.3789	1,329.5300	1.3295	(3.582)	0	0	0
2019/03/22	2037	02/05/2019	9.79	Call	Bond Future	1,301.9400		1.3019	1,253.2600	1.2533	(3.739)	0	0	0
2019/03/22	2037	02/05/2019	9.79	Put	Bond Future	1,516.9500		1.5169	1,500.8100	1.5008	(1.064)	0	0	0
2019/03/22	2037	01/08/2019	10.31	Call	Bond Future	4,402.2100		4.4022	4,361.8900	4.3619	(0.916)	0	0	0
2019/03/22	2037	01/08/2019			Bond Future	9.8866		88.7058	9.8910	88.6725	0.045	0.0000	0.0000	0
2019/03/22	2037	01/08/2019	10.29	Call	Bond Future	4,298.9800		4.2990	4,258.7900	4.2588	(0.935)	0	0	0
2019/03/22	2037	01/08/2019	10.29	Put	Bond Future	1,342.7100		1.3427	1,335.8300	1.3358	(0.512)	0	0	0
2019/03/22	2037	01/08/2019	10.31	Put	Bond Future	1,303.3400		1.3033	1,296.3300	1.2963	(0.538)	0	0	0
2019/03/22	2037	01/08/2019	10.30	Call	Bond Future	4,350.5000		4.3505	4,310.2400	4.3102	(0.925)	0	0	0
2019/03/22	2037	01/08/2019	10.30	Put	Bond Future	1,322.8900		1.3229	1,315.9400	1.3159	(0.525)	0	0	0
2019/03/22	2037	07/11/2019	9.97	Call	Bond Future	3,595.0000		3.5950	3,561.8500	3.5619	(0.922)	0	0	0
2019/03/22	2037	07/11/2019			Bond Future	9.9470		90.5641	9.9516	90.5298	0.046	0.0000	0.0000	0
2019/03/22	2037	07/11/2019	9.95	Call	Bond Future	3,517.0500		3.5170	3,484.1300	3.4841	(0.936)	0	0	0
2019/03/22	2037	07/11/2019	9.95	Put	Bond Future	3,495.0700		3.4951	3,496.3800	3.4964	0.037	0	0	0
2019/03/22	2037	07/11/2019	9.97	Put	Bond Future	3,424.7300		3.4247	3,425.8100	3.4258	0.032	0	0	0
2019/03/22	2037	07/11/2019	9.96	Call	Bond Future	3,555.7800		3.5558	3,522.7400	3.5227	(0.929)	0	0	0
2019/03/22	2037	07/11/2019	9.96	Put	Bond Future	3,459.6100		3.4596	3,460.8000	3.4608	0.034	0	0	0
2019/03/22	2038	02/05/2019			Bond Future	122.3600		122.3600	122.3393	122.3393	(0.017)	0.0000	0.0000	11,059
2019/03/22	2038	01/08/2019			Bond Future	123.0369		123.0369	123.0157	123.0157	(0.017)	0.0000	0.0000	0
2019/03/22	2038	07/11/2019			Bond Future	125.6445		125.6445	125.6225	125.6225	(0.018)	0.0000	0.0000	0
2019/03/22	2040	02/05/2019	9.89	Call	Bond Future	1,380.4900		1.3805	1,309.0600	1.3091	(5.174)	0	0	0
2019/03/22	2040	02/05/2019	9.88	Put	Bond Future	1,611.8700		1.6119	1,617.5200	1.6175	0.351	0	0	0

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2019/03/22	2040	02/05/2019	9.60	Call	Bond Future	476.0700	0.4761	433.5000	0.4335	(8.942)	0	0	1,150
2019/03/22	2040	02/05/2019			Bond Future	9.9132	94.3868	9.9225	94.3105	0.094	0.0000	0.0000	23,819
2019/03/22	2040	02/05/2019	9.90	Call	Bond Future	1,421.5800	1.4216	1,349.3900	1.3494	(5.078)	0	0	0
2019/03/22	2040	02/05/2019	9.90	Put	Bond Future	1,529.4900	1.5295	1,533.6000	1.5336	0.269	0	0	0
2019/03/22	2040	02/05/2019	10.20	Put	Bond Future	639.4500	0.6395	630.0000	0.6300	(1.478)	0	0	0
2019/03/22	2040	02/05/2019	10.20	Call	Bond Future	2,936.8000	2.9368	2,851.0500	2.8511	(2.920)	0	0	1,150
2019/03/22	2040	02/05/2019	9.60	Put	Bond Future	3,094.0900	3.0941	3,127.8200	3.1278	1.090	0	0	0
2019/03/22	2040	02/05/2019	9.89	Put	Bond Future	1,570.3500	1.5703	1,575.2200	1.5752	0.310	0	0	0
2019/03/22	2040	02/05/2019	9.88	Call	Bond Future	1,339.9400	1.3399	1,269.2900	1.2693	(5.273)	0	0	0
2019/03/22	2040	01/08/2019	10.36	Call	Bond Future	4,503.8300	4.5038	4,432.0300	4.4320	(1.594)	0	0	0
2019/03/22	2040	01/08/2019	10.37	Put	Bond Future	1,510.7400	1.5107	1,516.6600	1.5167	0.392	0	0	0
2019/03/22	2040	01/08/2019			Bond Future	9.9818	91.6447	9.9915	91.5668	0.097	0.0000	0.0000	0
2019/03/22	2040	01/08/2019	10.36	Put	Bond Future	1,533.0700	1.5331	1,539.2200	1.5392	0.401	0	0	0
2019/03/22	2040	01/08/2019	10.37	Call	Bond Future	4,557.9500	4.5580	4,485.9200	4.4859	(1.580)	0	0	0
2019/03/22	2040	01/08/2019	10.38	Call	Bond Future	4,612.4600	4.6125	4,540.2000	4.5402	(1.567)	0	0	0
2019/03/22	2040	01/08/2019	10.38	Put	Bond Future	1,488.9200	1.4889	1,494.6100	1.4946	0.382	0	0	0
2019/03/22	2040	07/11/2019	10.03	Call	Bond Future	3,738.3400	3.7383	3,680.9500	3.6810	(1.535)	0	0	0
2019/03/22	2040	07/11/2019	10.04	Put	Bond Future	3,802.4100	3.8024	3,824.5500	3.8245	0.582	0	0	0
2019/03/22	2040	07/11/2019			Bond Future	10.0428	93.5645	10.0529	93.4847	0.100	0.0000	0.0000	0
2019/03/22	2040	07/11/2019	10.03	Put	Bond Future	3,840.8600	3.8409	3,863.2800	3.8633	0.584	0	0	0
2019/03/22	2040	07/11/2019	10.04	Call	Bond Future	3,779.6900	3.7797	3,722.0200	3.7220	(1.526)	0	0	0
2019/03/22	2040	07/11/2019	10.05	Call	Bond Future	3,821.2400	3.8212	3,763.3000	3.7633	(1.516)	0	0	0
2019/03/22	2040	07/11/2019	10.05	Put	Bond Future	3,764.2800	3.7643	3,786.1500	3.7862	0.581	0	0	0
2019/03/22	2044	02/05/2019	9.90	Call	Bond Future	1,473.4700	1.4735	1,378.4000	1.3784	(6.452)	0	0	0
2019/03/22	2044	02/05/2019			Bond Future	9.9065	91.6881	9.9209	91.5675	0.146	0.0000	0.0000	38,098
2019/03/22	2044	02/05/2019	9.90	Put	Bond Future	1,527.6400	1.5276	1,553.1600	1.5532	1.671	0	0	0
2019/03/22	2044	02/05/2019	9.91	Call	Bond Future	1,516.5900	1.5166	1,420.4000	1.4204	(6.343)	0	0	0
2019/03/22	2044	02/05/2019	9.92	Put	Bond Future	1,447.5500	1.4475	1,470.8400	1.4708	1.609	0	0	0
2019/03/22	2044	02/05/2019	9.91	Put	Bond Future	1,487.1900	1.4872	1,511.5900	1.5116	1.641	0	0	0
2019/03/22	2044	02/05/2019	9.92	Call	Bond Future	1,560.3800	1.5604	1,463.0800	1.4631	(6.236)	0	0	0
2019/03/22	2044	01/08/2019	9.86	Put	Bond Future	3,180.7100	3.1807	3,227.6400	3.2276	1.475	0	0	0
2019/03/22	2044	01/08/2019	10.53	Call	Bond Future	5,605.4900	5.6055	5,496.4100	5.4964	(1.946)	0	0	0
2019/03/22	2044	01/08/2019	10.40	Put	Bond Future	1,440.6000	1.4406	1,458.9400	1.4589	1.273	0	0	0
2019/03/22	2044	01/08/2019			Bond Future	9.9714	89.0208	9.9864	88.8978	0.150	0.0000	0.0000	0
2019/03/22	2044	01/08/2019	10.39	Call	Bond Future	4,806.1600	4.8062	4,701.9100	4.7019	(2.169)	0	0	0
2019/03/22	2044	01/08/2019	10.39	Put	Bond Future	1,462.0500	1.4621	1,480.7700	1.4808	1.280	0	0	0
2019/03/22	2044	01/08/2019	9.86	Call	Bond Future	2,253.0000	2.2530	2,176.9600	2.1770	(3.375)	0	0	100
2019/03/22	2044	01/08/2019	10.53	Put	Bond Future	1,190.0600	1.1901	1,203.9500	1.2039	1.167	0	0	100
2019/03/22	2044	01/08/2019	10.40	Call	Bond Future	4,861.9900	4.8620	4,757.3600	4.7574	(2.152)	0	0	0
2019/03/22	2044	01/08/2019	9.36	Put	Bond Future	5,996.7500	5.9967	6,081.4000	6.0814	1.412	0	0	0
2019/03/22	2044	01/08/2019	9.36	Call	Bond Future	701.0400	0.7010	662.7200	0.6627	(5.466)	0	0	100
2019/03/22	2044	01/08/2019	10.38	Call	Bond Future	4,750.3200	4.7503	4,646.4600	4.6465	(2.186)	0	0	0
2019/03/22	2044	01/08/2019	10.38	Put	Bond Future	1,483.6200	1.4836	1,502.7300	1.5027	1.288	0	0	0
2019/03/22	2044	07/11/2019	10.07	Put	Bond Future	3,700.4700	3.7005	3,742.6300	3.7426	1.139	0	0	0
2019/03/22	2044	07/11/2019			Bond Future	10.0290	90.8856	10.0445	90.7598	0.154	0.0000	0.0000	0
2019/03/22	2044	07/11/2019	10.06	Call	Bond Future	3,990.8700	3.9909	3,907.6500	3.9076	(2.085)	0	0	0
2019/03/22	2044	07/11/2019	10.06	Put	Bond Future	3,738.6500	3.7387	3,781.2400	3.7812	1.139	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
2019/03/22	2044	07/11/2019	10.07	Call	Bond Future	4,033.8800	4.0339	3,950.2300	3.9502	(2.074)	0	0	0
2019/03/22	2044	07/11/2019	10.05	Call	Bond Future	3,947.7800	3.9478	3,864.9800	3.8650	(2.097)	0	0	0
2019/03/22	2044	07/11/2019	10.05	Put	Bond Future	3,776.8700	3.7769	3,819.8800	3.8199	1.139	0	0	0
2019/03/22	2046	02/05/2019			Bond Future	114.2396	114.2396	113.7924	113.7924	(0.392)	0.0000	0.0000	12,523
2019/03/22	2046	01/08/2019			Bond Future	116.4020	116.4020	115.9459	115.9459	(0.392)	0.0000	0.0000	0
2019/03/22	2046	07/11/2019			Bond Future	117.1284	117.1284	116.6624	116.6624	(0.398)	0.0000	0.0000	0
2019/03/22	2050	02/05/2019			Bond Future	119.7444	119.7444	119.6013	119.6013	(0.120)	0.0000	0.0000	10,684
2019/03/22	2050	01/08/2019			Bond Future	120.1931	120.1931	120.0470	120.0470	(0.122)	0.0000	0.0000	0
2019/03/22	2050	07/11/2019			Bond Future	122.7402	122.7402	122.5907	122.5907	(0.122)	0.0000	0.0000	0
2019/03/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	AL37	02/05/2019			Index Future	628.4150	628.4150	628.1450	628.1450	(0.043)	0.0000	0.0000	0
2019/03/22	AL37	01/08/2019			Index Future	640.1560	640.1560	639.8790	639.8790	(0.043)	0.0000	0.0000	0
2019/03/22	AL37	07/11/2019			Index Future	653.5600	653.5600	653.2740	653.2740	(0.044)	0.0000	0.0000	0
2019/03/22	AL7T	02/05/2019			Index Future	724.6620	724.6620	724.5100	724.5100	(0.021)	0.0000	0.0000	0
2019/03/22	AL7T	01/08/2019			Index Future	738.2020	738.2020	738.0440	738.0440	(0.021)	0.0000	0.0000	0
2019/03/22	AL7T	07/11/2019			Index Future	753.6580	753.6580	753.4940	753.4940	(0.022)	0.0000	0.0000	0
2019/03/22	ALBI	02/05/2019			Index Future	654.7650	654.7650	654.4860	654.4860	(0.043)	0.0000	0.0000	903
2019/03/22	ALBI	01/08/2019			Index Future	666.9990	666.9990	666.7120	666.7120	(0.043)	0.0000	0.0000	20
2019/03/22	ALBI	07/11/2019			Index Future	680.9640	680.9640	680.6690	680.6690	(0.043)	0.0000	0.0000	0
2019/03/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	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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2019/03/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/22	ES33	02/05/2019			Bond Future	11.0107	76.0195	11.0146	75.9970	0.035	0.0000	0.0000	350
2019/03/22	ES33	01/08/2019			Bond Future	11.1192	77.4397	11.1232	77.4168	0.036	0.0000	0.0000	0
2019/03/22	ES33	07/11/2019			Bond Future	11.2326	75.2651	11.2368	75.2415	0.037	0.0000	0.0000	0
2019/03/22	ES42	02/05/2019			Bond Future	11.2722	77.6598	11.2811	77.6014	0.079	0.0000	0.0000	4,919
2019/03/22	ES42	01/08/2019			Bond Future	11.3788	79.1110	11.3880	79.0513	0.081	0.0000	0.0000	0
2019/03/22	ES42	07/11/2019			Bond Future	11.4903	76.5014	11.4999	76.4402	0.084	0.0000	0.0000	0
2019/03/22	GOVI	02/05/2019	647.87	Call	GOVI	3,000.0000	0.3000	0.0000	0.0000	(100.000)	0	0	0
2019/03/22	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	250.0000	0.0250	100.000	0	0	0
2019/03/22	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	50.0000	0.0050	100.000	0	0	0
2019/03/22	GOVI	02/05/2019			GOVI	648.1700	648.1700	647.8550	647.8550	(0.049)	0.0000	0.0000	448
2019/03/22	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	150.0000	0.0150	100.000	0	0	0
2019/03/22	GOVI	02/05/2019	647.88	Call	GOVI	2,900.0000	0.2900	0.0000	0.0000	(100.000)	0	0	0
2019/03/22	GOVI	02/05/2019	647.86	Call	GOVI	3,100.0000	0.3100	0.0000	0.0000	(100.000)	0	0	0
2019/03/22	GOVI	01/08/2019	638.68	Call	GOVI	216,010.0000	21.6010	212,780.0000	21.2780	(1.495)	0	0	0
2019/03/22	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/22	GOVI	01/08/2019			GOVI	660.2810	660.2810	659.9580	659.9580	(0.049)	0.0000	0.0000	0
2019/03/22	GOVI	01/08/2019	638.69	Call	GOVI	215,910.0000	21.5910	212,680.0000	21.2680	(1.496)	0	0	0
2019/03/22	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/22	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/22	GOVI	01/08/2019	638.67	Call	GOVI	216,110.0000	21.6110	212,880.0000	21.2880	(1.495)	0	0	0
2019/03/22	GOVI	07/11/2019	672.90	Call	GOVI	12,050.0000	1.2050	8,730.0000	0.8730	(27.552)	0	0	0
2019/03/22	GOVI	07/11/2019			GOVI	674.1050	674.1050	673.7730	673.7730	(0.049)	0.0000	0.0000	0
2019/03/22	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/22	GOVI	07/11/2019	672.91	Call	GOVI	11,950.0000	1.1950	8,630.0000	0.8630	(27.782)	0	0	0
2019/03/22	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/22	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/22	GOVI	07/11/2019	672.92	Call	GOVI	11,850.0000	1.1850	8,530.0000	0.8530	(28.017)	0	0	0
2019/03/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/22	IGOV	02/05/2019			Index Future	256.4200	256.4200	256.4110	256.4110	(0.004)	0.0000	0.0000	733
2019/03/22	IGOV	01/08/2019			Index Future	261.2740	261.2740	261.2640	261.2640	(0.004)	0.0000	0.0000	0
2019/03/22	IGOV	07/11/2019			Index Future	266.8100	266.8100	266.7990	266.7990	(0.004)	0.0000	0.0000	0
2019/03/22	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/03/22	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/03/22	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/03/22	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/22	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/03/22	IS02	20/12/2019			Interest Rate Swap	102.8100	102.8100	102.8100	102.8100	0.000	0.0000	0.0000	0
2019/03/22	IS02	23/03/2020			Interest Rate Swap	98.8000	98.8000	98.7900	98.7900	(0.010)	0.0000	0.0000	0
2019/03/22	IS02	22/06/2020			Interest Rate Swap	102.3600	102.3600	102.3500	102.3500	(0.010)	0.0000	0.0000	0
2019/03/22	IS02	21/09/2020			Interest Rate Swap	99.3300	99.3300	99.3200	99.3200	(0.010)	0.0000	0.0000	0

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2019/03/22	IS05	17/12/2020			Interest Rate Swap	96.1000	96.1000	96.0800	96.0800	(0.021)	0.0000	0.0000	0
2019/03/22	IS05	16/03/2021			Interest Rate Swap	95.2600	95.2600	95.2400	95.2400	(0.021)	0.0000	0.0000	0
2019/03/22	IS05	15/06/2021			Interest Rate Swap	94.3600	94.3600	94.3400	94.3400	(0.021)	0.0000	0.0000	0
2019/03/22	IS05	21/09/2021			Interest Rate Swap	94.4300	94.4300	94.4100	94.4100	(0.021)	0.0000	0.0000	0
2019/03/22	IS05	21/12/2021			Interest Rate Swap	96.5300	96.5300	96.5200	96.5200	(0.010)	0.0000	0.0000	51
2019/03/22	IS05	15/03/2022			Interest Rate Swap	96.5900	96.5900	96.5800	96.5800	(0.010)	0.0000	0.0000	0
2019/03/22	IS05	21/06/2022			Interest Rate Swap	97.7200	97.7200	97.7000	97.7000	(0.020)	0.0000	0.0000	0
2019/03/22	IS05	20/09/2022			Interest Rate Swap	101.5900	101.5900	101.5600	101.5600	(0.030)	0.0000	0.0000	0
2019/03/22	IS05	20/12/2022			Interest Rate Swap	102.8000	102.8000	102.7600	102.7600	(0.039)	0.0000	0.0000	0
2019/03/22	IS05	22/03/2023			Interest Rate Swap	96.1000	96.1000	96.0500	96.0500	(0.052)	0.0000	0.0000	0
2019/03/22	IS05	20/06/2023			Interest Rate Swap	102.1200	102.1200	102.0700	102.0700	(0.049)	0.0000	0.0000	0
2019/03/22	IS05	19/09/2023			Interest Rate Swap	97.5600	97.5600	97.5200	97.5200	(0.041)	0.0000	0.0000	0
2019/03/22	IS10	17/12/2025			Interest Rate Swap	93.8200	93.8200	93.7700	93.7700	(0.053)	0.0000	0.0000	0
2019/03/22	IS10	16/03/2026			Interest Rate Swap	90.7600	90.7600	90.7100	90.7100	(0.055)	0.0000	0.0000	0
2019/03/22	IS10	15/06/2026			Interest Rate Swap	89.4600	89.4600	89.4100	89.4100	(0.056)	0.0000	0.0000	0
2019/03/22	IS10	21/09/2026			Interest Rate Swap	91.6100	91.6100	91.5600	91.5600	(0.055)	0.0000	0.0000	0
2019/03/22	IS10	21/12/2026			Interest Rate Swap	95.4100	95.4100	95.3700	95.3700	(0.042)	0.0000	0.0000	0
2019/03/22	IS10	15/03/2027			Interest Rate Swap	93.9600	93.9600	93.9200	93.9200	(0.043)	0.0000	0.0000	0
2019/03/22	IS10	21/06/2027			Interest Rate Swap	96.0400	96.0400	96.0100	96.0100	(0.031)	0.0000	0.0000	0
2019/03/22	IS10	20/09/2027			Interest Rate Swap	101.5300	101.5300	101.5000	101.5000	(0.030)	0.0000	0.0000	0
2019/03/22	IS10	20/12/2027			Interest Rate Swap	101.8900	101.8900	101.8600	101.8600	(0.029)	0.0000	0.0000	0
2019/03/22	IS10	22/03/2028			Interest Rate Swap	95.3600	95.3600	95.3300	95.3300	(0.031)	0.0000	0.0000	0
2019/03/22	IS10	20/06/2028			Interest Rate Swap	102.6000	102.6000	102.5700	102.5700	(0.029)	0.0000	0.0000	0
2019/03/22	IS10	19/09/2028			Interest Rate Swap	96.1200	96.1200	96.0900	96.0900	(0.031)	0.0000	0.0000	0
2019/03/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/22	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/22	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/22	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/22	R023	02/05/2019	8.45	Call	Bond Future	1,851.7500	1.8518	1,802.5100	1.8025	(2.659)	0	0	0
2019/03/22	R023	02/05/2019	8.44	Put	Bond Future	31.3100	0.0313	30.9600	0.0310	(1.118)	0	0	0
2019/03/22	R023	02/05/2019			Bond Future	7.8804	100.9922	7.8955	100.9433	0.192	0.0000	0.0000	66,540
2019/03/22	R023	02/05/2019	8.46	Call	Bond Future	1,882.1000	1.8821	1,832.8400	1.8328	(2.617)	0	0	0
2019/03/22	R023	02/05/2019	8.46	Put	Bond Future	28.7100	0.0287	28.3100	0.0283	(1.393)	0	0	0
2019/03/22	R023	02/05/2019	8.45	Put	Bond Future	29.9800	0.0300	29.6000	0.0296	(1.268)	0	0	0
2019/03/22	R023	02/05/2019	8.44	Call	Bond Future	1,821.4600	1.8215	1,772.2500	1.7722	(2.702)	0	0	0
2019/03/22	R023	01/08/2019	8.95	Call	Bond Future	3,242.7200	3.2427	3,194.3800	3.1944	(1.491)	0	0	0
2019/03/22	R023	01/08/2019			Bond Future	7.9007	102.8790	7.9171	102.8290	0.207	0.0000	0.0000	0
2019/03/22	R023	01/08/2019	8.93	Call	Bond Future	3,187.3800	3.1874	3,139.1400	3.1391	(1.513)	0	0	0
2019/03/22	R023	01/08/2019	8.93	Put	Bond Future	108.1600	0.1082	109.8900	0.1099	1.599	0	0	0
2019/03/22	R023	01/08/2019	8.95	Put	Bond Future	104.8400	0.1048	106.4700	0.1065	1.555	0	0	0
2019/03/22	R023	01/08/2019	8.94	Call	Bond Future	3,215.0900	3.2151	3,166.7900	3.1668	(1.502)	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
2019/03/22	R023	01/08/2019	8.94	Put	Bond Future	106.5400	0.1065	108.2100	0.1082	1.567	0	0	0
2019/03/22	R023	07/11/2019	7.98	Call	Bond Future	1,169.7800	1.1698	1,137.9200	1.1379	(2.724)	0	0	0
2019/03/22	R023	07/11/2019			Bond Future	7.9065	101.0982	7.9245	101.0469	0.227	0.0000	0.0000	0
2019/03/22	R023	07/11/2019	7.98	Put	Bond Future	960.6200	0.9606	979.9600	0.9800	2.013	0	0	0
2019/03/22	R023	07/11/2019	7.99	Call	Bond Future	1,187.0100	1.1870	1,154.9400	1.1549	(2.702)	0	0	0
2019/03/22	R023	07/11/2019	8.00	Call	Bond Future	1,204.3700	1.2044	1,172.0800	1.1721	(2.681)	0	0	0
2019/03/22	R023	07/11/2019	8.00	Put	Bond Future	938.4100	0.9384	957.3200	0.9573	2.015	0	0	0
2019/03/22	R023	07/11/2019	7.99	Put	Bond Future	949.4500	0.9494	968.5800	0.9686	2.015	0	0	0
2019/03/22	R035	02/05/2019	9.74	Put	Bond Future	1,381.5700	1.3816	1,365.3700	1.3654	(1.173)	0	0	0
2019/03/22	R035	02/05/2019			Bond Future	9.7413	94.6978	9.7457	94.6652	0.044	0.0000	0.0000	78,859
2019/03/22	R035	02/05/2019	9.74	Call	Bond Future	1,371.3400	1.3713	1,322.5000	1.3225	(3.561)	0	0	0
2019/03/22	R035	02/05/2019	9.75	Call	Bond Future	1,410.8300	1.4108	1,361.6800	1.3617	(3.484)	0	0	0
2019/03/22	R035	02/05/2019	9.75	Put	Bond Future	1,345.3400	1.3453	1,328.8300	1.3288	(1.227)	0	0	0
2019/03/22	R035	02/05/2019	9.73	Call	Bond Future	1,332.4600	1.3325	1,283.9600	1.2840	(3.640)	0	0	0
2019/03/22	R035	02/05/2019	9.73	Put	Bond Future	1,418.5000	1.4185	1,402.6400	1.4026	(1.118)	0	0	0
2019/03/22	R035	01/08/2019	10.23	Call	Bond Future	4,432.4400	4.4324	4,391.8000	4.3918	(0.917)	0	0	0
2019/03/22	R035	01/08/2019	10.22	Put	Bond Future	1,363.5200	1.3635	1,356.4000	1.3564	(0.522)	0	0	0
2019/03/22	R035	01/08/2019			Bond Future	9.8060	96.4671	9.8104	96.4336	0.046	0.0000	0.0000	0
2019/03/22	R035	01/08/2019	10.24	Call	Bond Future	4,483.9900	4.4840	4,443.2900	4.4433	(0.908)	0	0	0
2019/03/22	R035	01/08/2019	10.24	Put	Bond Future	1,324.3900	1.3244	1,317.1500	1.3172	(0.547)	0	0	0
2019/03/22	R035	01/08/2019	10.23	Put	Bond Future	1,343.8200	1.3438	1,336.6400	1.3366	(0.534)	0	0	0
2019/03/22	R035	01/08/2019	10.22	Call	Bond Future	4,381.0700	4.3811	4,340.4900	4.3405	(0.926)	0	0	0
2019/03/22	R035	07/11/2019	9.88	Call	Bond Future	3,463.5600	3.4636	3,430.8600	3.4309	(0.944)	0	0	0
2019/03/22	R035	07/11/2019	9.89	Call	Bond Future	3,502.2900	3.5023	3,469.4700	3.4695	(0.937)	0	0	0
2019/03/22	R035	07/11/2019	9.87	Put	Bond Future	3,436.0800	3.4361	3,437.8800	3.4379	0.052	0	0	0
2019/03/22	R035	07/11/2019			Bond Future	9.8715	93.9809	9.8762	93.9465	0.047	0.0000	0.0000	0
2019/03/22	R035	07/11/2019	9.89	Put	Bond Future	3,366.2500	3.3663	3,367.8000	3.3678	0.046	0	0	0
2019/03/22	R035	07/11/2019	9.87	Call	Bond Future	3,425.0400	3.4250	3,392.4700	3.3925	(0.951)	0	0	0
2019/03/22	R035	07/11/2019	9.88	Put	Bond Future	3,401.0200	3.4010	3,402.6900	3.4027	0.049	0	0	0
2019/03/22	R186	02/05/2019	9.02	Call	Bond Future	1,897.9300	1.8979	1,859.7700	1.8598	(2.011)	0	0	0
2019/03/22	R186	02/05/2019	9.01	Put	Bond Future	445.4800	0.4455	432.6800	0.4327	(2.873)	0	0	0
2019/03/22	R186	02/05/2019	10.07	Call	Bond Future	7,256.0600	7.2561	7,230.0000	7.2300	(0.359)	0	0	0
2019/03/22	R186	02/05/2019	9.96	Put	Bond Future	7.4500	0.0075	6.2800	0.0063	(15.705)	0	0	90
2019/03/22	R186	02/05/2019	9.75	Call	Bond Future	5,557.6700	5.5577	5,529.3300	5.5293	(0.510)	0	0	0
2019/03/22	R186	02/05/2019	9.25	Put	Bond Future	188.2200	0.1882	178.1400	0.1781	(5.355)	0	0	0
2019/03/22	R186	02/05/2019	8.65	Put	Bond Future	1,335.0300	1.3350	1,328.8000	1.3288	(0.467)	0	0	0
2019/03/22	R186	02/05/2019			Bond Future	8.7653	113.4312	8.7697	113.4058	0.050	0.0000	0.0000	88,127
2019/03/22	R186	02/05/2019	9.03	Call	Bond Future	1,940.6600	1.9407	1,902.5400	1.9025	(1.964)	0	0	0
2019/03/22	R186	02/05/2019	9.03	Put	Bond Future	416.3500	0.4163	403.6200	0.4036	(3.058)	0	0	0
2019/03/22	R186	02/05/2019	8.65	Call	Bond Future	662.3200	0.6623	630.7000	0.6307	(4.774)	0	0	3,250
2019/03/22	R186	02/05/2019	9.02	Put	Bond Future	430.7100	0.4307	417.9400	0.4179	(2.965)	0	0	0
2019/03/22	R186	02/05/2019	9.01	Call	Bond Future	1,855.5800	1.8556	1,817.3900	1.8174	(2.058)	0	0	0
2019/03/22	R186	02/05/2019	9.30	Call	Bond Future	3,206.7000	3.2067	3,172.0500	3.1720	(1.081)	0	0	200
2019/03/22	R186	02/05/2019	10.07	Put	Bond Future	3.7600	0.0038	3.0900	0.0031	(17.819)	0	0	200
2019/03/22	R186	02/05/2019	9.96	Call	Bond Future	6,672.9800	6.6730	6,646.4200	6.6464	(0.398)	0	0	0
2019/03/22	R186	02/05/2019	9.20	Put	Bond Future	227.0700	0.2271	216.1900	0.2162	(4.791)	0	0	0

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2019/03/22	R186	02/05/2019	9.75	Put	Bond Future	24.6300	0.0246	21.6800	0.0217	(11.977)	0	0	7,000
2019/03/22	R186	02/05/2019	10.02	Put	Bond Future	5.1600	0.0052	4.2800	0.0043	(17.054)	0	0	3,250
2019/03/22	R186	02/05/2019	9.25	Call	Bond Future	2,958.4800	2.9585	2,923.0100	2.9230	(1.199)	0	0	3,250
2019/03/22	R186	02/05/2019	8.90	Call	Bond Future	1,422.6800	1.4227	1,384.7000	1.3847	(2.670)	0	0	0
2019/03/22	R186	02/05/2019	8.70	Put	Bond Future	1,167.5800	1.1676	1,159.4100	1.1594	(0.700)	0	0	0
2019/03/22	R186	02/05/2019	8.70	Call	Bond Future	787.2500	0.7872	753.6900	0.7537	(4.263)	0	0	200
2019/03/22	R186	02/05/2019	9.30	Put	Bond Future	155.8800	0.1559	146.6200	0.1466	(5.940)	0	0	0
2019/03/22	R186	02/05/2019	9.20	Call	Bond Future	2,715.8100	2.7158	2,679.5400	2.6795	(1.336)	0	0	90
2019/03/22	R186	02/05/2019	8.62	Put	Bond Future	1,442.5400	1.4425	1,437.6000	1.4376	(0.342)	0	0	0
2019/03/22	R186	02/05/2019	8.62	Call	Bond Future	593.9200	0.5939	563.5900	0.5636	(5.107)	0	0	90
2019/03/22	R186	02/05/2019	8.50	Put	Bond Future	1,923.2100	1.9232	1,924.2300	1.9242	0.053	0	0	0
2019/03/22	R186	02/05/2019	8.50	Call	Bond Future	367.2900	0.3673	342.9200	0.3429	(6.635)	0	0	7,000
2019/03/22	R186	02/05/2019	9.00	Put	Bond Future	460.8100	0.4608	447.9800	0.4480	(2.784)	0	0	7,500
2019/03/22	R186	02/05/2019	9.00	Call	Bond Future	1,813.7500	1.8138	1,775.5300	1.7755	(2.107)	0	0	7,000
2019/03/22	R186	02/05/2019	10.02	Call	Bond Future	6,991.2900	6.9913	6,965.0200	6.9650	(0.376)	0	0	0
2019/03/22	R186	02/05/2019	8.80	Put	Bond Future	877.1400	0.8771	866.0700	0.8661	(1.262)	0	0	0
2019/03/22	R186	02/05/2019	8.80	Call	Bond Future	1,078.5500	1.0786	1,042.0900	1.0421	(3.380)	0	0	7,500
2019/03/22	R186	02/05/2019	9.05	Call	Bond Future	2,027.0600	2.0271	1,989.0600	1.9891	(1.875)	0	0	0
2019/03/22	R186	02/05/2019	9.05	Put	Bond Future	388.7100	0.3887	376.1000	0.3761	(3.244)	0	0	3,250
2019/03/22	R186	02/05/2019	8.90	Put	Bond Future	643.5200	0.6435	630.9300	0.6309	(1.956)	0	0	8,250
2019/03/22	R186	01/08/2019	10.08	Put	Bond Future	177.0300	0.1770	173.6200	0.1736	(1.926)	0	0	6,000
2019/03/22	R186	01/08/2019	9.54	Call	Bond Future	4,491.6300	4.4916	4,460.6400	4.4606	(0.690)	0	0	0
2019/03/22	R186	01/08/2019			Bond Future	8.8228	110.2510	8.8275	110.2249	0.052	0.0000	0.0000	10
2019/03/22	R186	01/08/2019	8.30	Put	Bond Future	3,580.2200	3.5802	3,590.4700	3.5905	0.286	0	0	0
2019/03/22	R186	01/08/2019	8.30	Call	Bond Future	576.6000	0.5766	560.7700	0.5608	(2.745)	0	0	6,000
2019/03/22	R186	01/08/2019	9.05	Put	Bond Future	1,206.3500	1.2064	1,203.5300	1.2035	(0.234)	0	0	0
2019/03/22	R186	01/08/2019	9.05	Call	Bond Future	2,478.9400	2.4789	2,450.0400	2.4500	(1.166)	0	0	6,000
2019/03/22	R186	01/08/2019	9.52	Call	Bond Future	4,402.0900	4.4021	4,371.1100	4.3711	(0.704)	0	0	0
2019/03/22	R186	01/08/2019	9.52	Put	Bond Future	557.1800	0.5572	552.2800	0.5523	(0.879)	0	0	0
2019/03/22	R186	01/08/2019	10.08	Call	Bond Future	6,983.4900	6.9835	6,954.0000	6.9540	(0.422)	0	0	0
2019/03/22	R186	01/08/2019	9.54	Put	Bond Future	539.0400	0.5390	534.1300	0.5341	(0.911)	0	0	0
2019/03/22	R186	01/08/2019	9.53	Call	Bond Future	4,446.7100	4.4467	4,415.7300	4.4157	(0.697)	0	0	0
2019/03/22	R186	01/08/2019	9.53	Put	Bond Future	547.9400	0.5479	543.0400	0.5430	(0.894)	0	0	0
2019/03/22	R186	07/11/2019	8.94	Call	Bond Future	2,535.3700	2.5354	2,510.8800	2.5109	(0.966)	0	0	0
2019/03/22	R186	07/11/2019			Bond Future	8.8720	112.5601	8.8769	112.5332	0.055	0.0000	0.0000	0
2019/03/22	R186	07/11/2019	8.94	Put	Bond Future	2,164.1800	2.1642	2,166.6000	2.1666	0.112	0	0	0
2019/03/22	R186	07/11/2019	8.95	Call	Bond Future	2,567.0500	2.5670	2,542.4500	2.5425	(0.958)	0	0	0
2019/03/22	R186	07/11/2019	8.96	Put	Bond Future	2,118.8900	2.1189	2,121.0900	2.1211	0.104	0	0	0
2019/03/22	R186	07/11/2019	8.95	Put	Bond Future	2,141.4300	2.1414	2,143.7400	2.1437	0.108	0	0	0
2019/03/22	R186	07/11/2019	8.96	Call	Bond Future	2,598.9200	2.5989	2,574.2100	2.5742	(0.951)	0	0	0
2019/03/22	R197	02/05/2019			Bond Future	300.2719	300.2719	300.0965	300.0965	(0.058)	0.0000	0.0000	2,350
2019/03/22	R197	01/08/2019			Bond Future	298.4005	298.4005	298.2211	298.2211	(0.060)	0.0000	0.0000	40
2019/03/22	R197	07/11/2019			Bond Future	304.7243	304.7243	304.5406	304.5406	(0.060)	0.0000	0.0000	0
2019/03/22	R202	02/05/2019			Bond Future	232.7259	232.7259	233.4824	233.4824	0.325	0.0000	0.0000	8,706
2019/03/22	R202	01/08/2019			Bond Future	233.1182	233.1182	233.8885	233.8885	0.330	0.0000	0.0000	0
2019/03/22	R202	07/11/2019			Bond Future	238.0584	238.0584	238.8444	238.8444	0.330	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
2019/03/22	R207	02/05/2019	7.63	Call	Bond Future	780.6500	0.7806	653.7300	0.6537	(16.258)	0	0	0
2019/03/22	R207	02/05/2019			Bond Future	6.4572	102.7567	6.6468	102.6298	2.937	0.0000	0.0000	6,013
2019/03/22	R207	02/05/2019	7.61	Call	Bond Future	767.4200	0.7674	640.5000	0.6405	(16.539)	0	0	0
2019/03/22	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/22	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/22	R207	02/05/2019	7.62	Call	Bond Future	774.0400	0.7740	647.1200	0.6471	(16.397)	0	0	0
2019/03/22	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/22	R207	01/08/2019	7.34	Put	Bond Future	0.0600	0.0001	0.4000	0.0004	566.667	0	0	0
2019/03/22	R207	01/08/2019	7.33	Call	Bond Future	675.3000	0.6753	546.1600	0.5462	(19.123)	0	0	0
2019/03/22	R207	01/08/2019			Bond Future	5.7752	101.0352	6.0718	100.9057	5.136	0.0000	0.0000	50
2019/03/22	R207	01/08/2019	7.34	Call	Bond Future	679.6200	0.6796	550.4500	0.5505	(19.006)	0	0	0
2019/03/22	R207	01/08/2019	7.33	Put	Bond Future	0.0600	0.0001	0.4300	0.0004	616.667	0	0	0
2019/03/22	R207	01/08/2019	7.35	Call	Bond Future	683.9300	0.6839	554.7400	0.5547	(18.889)	0	0	0
2019/03/22	R207	01/08/2019	7.35	Put	Bond Future	0.0600	0.0001	0.3800	0.0004	533.333	0	0	0
2019/03/22	R207	07/11/2019	2.08	Put	Bond Future	101.9900	0.1020	229.6800	0.2297	125.199	0	0	0
2019/03/22	R207	07/11/2019			Bond Future	2.6193	103.1513	3.3558	103.0188	28.118	0.0000	0.0000	0
2019/03/22	R207	07/11/2019	2.07	Call	Bond Future	4.5900	0.0046	0.0600	0.0001	(98.693)	0	0	0
2019/03/22	R207	07/11/2019	2.07	Put	Bond Future	103.5800	0.1036	231.4800	0.2315	123.479	0	0	0
2019/03/22	R207	07/11/2019	2.08	Call	Bond Future	4.8000	0.0048	0.0600	0.0001	(98.750)	0	0	0
2019/03/22	R207	07/11/2019	2.06	Call	Bond Future	4.3800	0.0044	0.0500	0.0001	(98.858)	0	0	0
2019/03/22	R207	07/11/2019	2.06	Put	Bond Future	105.1800	0.1052	233.2800	0.2333	121.791	0	0	0
2019/03/22	R208	02/05/2019	8.03	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/03/22	R208	02/05/2019	8.02	Call	Bond Future	1,643.8700	1.6439	1,726.6400	1.7266	5.035	0	0	0
2019/03/22	R208	02/05/2019			Bond Future	7.0668	100.1191	7.0193	100.2019	(0.672)	0.0000	0.0000	14,423
2019/03/22	R208	02/05/2019	8.03	Call	Bond Future	1,660.9300	1.6609	1,743.7000	1.7437	4.983	0	0	0
2019/03/22	R208	02/05/2019	8.02	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/03/22	R208	02/05/2019	8.04	Call	Bond Future	1,677.9800	1.6780	1,760.7500	1.7607	4.933	0	0	0
2019/03/22	R208	02/05/2019	8.04	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/03/22	R208	01/08/2019	8.16	Call	Bond Future	1,796.7600	1.7968	1,877.1900	1.8772	4.476	0	0	0
2019/03/22	R208	01/08/2019	8.17	Put	Bond Future	16.3600	0.0164	12.7700	0.0128	(21.944)	0	0	0
2019/03/22	R208	01/08/2019			Bond Future	6.9840	101.9897	6.9291	102.0738	(0.786)	0.0000	0.0000	0
2019/03/22	R208	01/08/2019	8.16	Put	Bond Future	16.9700	0.0170	13.2700	0.0133	(21.803)	0	0	0
2019/03/22	R208	01/08/2019	8.17	Call	Bond Future	1,811.1000	1.8111	1,891.6400	1.8916	4.447	0	0	0
2019/03/22	R208	01/08/2019	8.15	Call	Bond Future	1,782.4400	1.7824	1,862.7500	1.8628	4.506	0	0	0
2019/03/22	R208	01/08/2019	8.15	Put	Bond Future	17.6000	0.0176	13.7800	0.0138	(21.705)	0	0	0
2019/03/22	R208	07/11/2019	6.83	Call	Bond Future	371.5100	0.3715	416.2200	0.4162	12.035	0	0	0
2019/03/22	R208	07/11/2019	6.82	Put	Bond Future	336.3200	0.3363	294.8500	0.2948	(12.331)	0	0	0
2019/03/22	R208	07/11/2019			Bond Future	6.7990	100.7192	6.7331	100.8049	(0.969)	0.0000	0.0000	0
2019/03/22	R208	07/11/2019	6.84	Call	Bond Future	379.2100	0.3792	424.4100	0.4244	11.920	0	0	0
2019/03/22	R208	07/11/2019	6.84	Put	Bond Future	326.0100	0.3260	285.5200	0.2855	(12.420)	0	0	0
2019/03/22	R208	07/11/2019	6.83	Put	Bond Future	331.2900	0.3313	290.3100	0.2903	(12.370)	0	0	0
2019/03/22	R208	07/11/2019	6.82	Call	Bond Future	363.5500	0.3635	407.7700	0.4078	12.163	0	0	0
2019/03/22	R209	02/05/2019	9.70	Put	Bond Future	1,142.9800	1.1430	1,128.8600	1.1289	(1.235)	0	0	0
2019/03/22	R209	02/05/2019			Bond Future	9.6882	72.3054	9.6925	72.2772	0.045	0.0000	0.0000	101,945
2019/03/22	R209	02/05/2019	9.69	Call	Bond Future	1,185.8600	1.1859	1,143.7500	1.1438	(3.551)	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
2019/03/22	R209	02/05/2019	9.69	Put	Bond Future	1,173.9600	1.1740	1,160.1100	1.1601	(1.180)	0	0	0
2019/03/22	R209	02/05/2019	10.50	Call	Bond Future	5,072.7300	5.0727	5,036.7700	5.0368	(0.709)	0	0	0
2019/03/22	R209	02/05/2019	10.71	Call	Bond Future	6,229.4700	6.2295	6,196.5600	6.1966	(0.528)	0	0	0
2019/03/22	R209	02/05/2019	9.70	Call	Bond Future	1,219.5200	1.2195	1,177.1400	1.1771	(3.475)	0	0	0
2019/03/22	R209	02/05/2019	10.50	Put	Bond Future	90.3800	0.0904	82.6800	0.0827	(8.520)	0	0	11,560
2019/03/22	R209	02/05/2019	10.71	Put	Bond Future	41.9700	0.0420	37.3200	0.0373	(11.079)	0	0	760
2019/03/22	R209	02/05/2019	9.95	Put	Bond Future	553.7800	0.5538	537.3800	0.5374	(2.961)	0	0	0
2019/03/22	R209	02/05/2019	9.95	Call	Bond Future	2,219.0300	2.2190	2,174.3700	2.1744	(2.013)	0	0	760
2019/03/22	R209	02/05/2019	9.68	Call	Bond Future	1,152.6100	1.1526	1,110.7900	1.1108	(3.628)	0	0	0
2019/03/22	R209	02/05/2019	9.68	Put	Bond Future	1,205.4400	1.2054	1,191.8800	1.1919	(1.125)	0	0	0
2019/03/22	R209	02/05/2019	9.35	Put	Bond Future	2,589.9000	2.5899	2,592.5600	2.5926	0.103	0	0	0
2019/03/22	R209	02/05/2019	9.35	Call	Bond Future	352.2000	0.3522	326.6000	0.3266	(7.269)	0	0	760
2019/03/22	R209	01/08/2019	10.15	Put	Bond Future	1,182.4300	1.1824	1,176.4500	1.1764	(0.506)	0	0	0
2019/03/22	R209	01/08/2019	9.30	Call	Bond Future	905.9200	0.9059	884.4400	0.8844	(2.371)	0	0	7,560
2019/03/22	R209	01/08/2019	10.17	Call	Bond Future	3,789.8900	3.7899	3,754.8900	3.7549	(0.924)	0	0	0
2019/03/22	R209	01/08/2019			Bond Future	9.7458	73.6563	9.7503	73.6274	0.046	0.0000	0.0000	0
2019/03/22	R209	01/08/2019	10.15	Call	Bond Future	3,702.7000	3.7027	3,667.8000	3.6678	(0.943)	0	0	0
2019/03/22	R209	01/08/2019	10.17	Put	Bond Future	1,148.3300	1.1483	1,142.2500	1.1422	(0.529)	0	0	0
2019/03/22	R209	01/08/2019	9.30	Put	Bond Future	3,843.9400	3.8439	3,851.3800	3.8514	0.194	0	0	0
2019/03/22	R209	01/08/2019	9.80	Put	Bond Future	1,975.6700	1.9757	1,972.9800	1.9730	(0.136)	0	0	0
2019/03/22	R209	01/08/2019	10.16	Put	Bond Future	1,165.2600	1.1653	1,159.2400	1.1592	(0.517)	0	0	0
2019/03/22	R209	01/08/2019	10.46	Call	Bond Future	5,119.7900	5.1198	5,084.0300	5.0840	(0.698)	0	0	0
2019/03/22	R209	01/08/2019	10.46	Put	Bond Future	754.3000	0.7543	747.4600	0.7475	(0.907)	0	0	7,560
2019/03/22	R209	01/08/2019	9.80	Call	Bond Future	2,321.5400	2.3215	2,289.9300	2.2899	(1.362)	0	0	7,560
2019/03/22	R209	01/08/2019	10.16	Call	Bond Future	3,746.2100	3.7462	3,711.2700	3.7113	(0.933)	0	0	0
2019/03/22	R209	07/11/2019	9.82	Call	Bond Future	3,086.0000	3.0860	3,057.3200	3.0573	(0.929)	0	0	0
2019/03/22	R209	07/11/2019			Bond Future	9.8012	72.0450	9.8059	72.0153	0.048	0.0000	0.0000	0
2019/03/22	R209	07/11/2019	9.80	Call	Bond Future	3,018.8800	3.0189	2,990.4100	2.9904	(0.943)	0	0	0
2019/03/22	R209	07/11/2019	9.80	Put	Bond Future	3,026.2800	3.0263	3,027.4900	3.0275	0.040	0	0	0
2019/03/22	R209	07/11/2019	9.82	Put	Bond Future	2,966.9400	2.9669	2,967.9400	2.9679	0.034	0	0	0
2019/03/22	R209	07/11/2019	9.81	Call	Bond Future	3,052.2400	3.0522	3,023.6600	3.0237	(0.936)	0	0	0
2019/03/22	R209	07/11/2019	9.81	Put	Bond Future	2,996.3700	2.9964	2,997.4700	2.9975	0.037	0	0	0
2019/03/22	R210	02/05/2019			Bond Future	184.6642	184.6642	184.9263	184.9263	0.142	0.0000	0.0000	1,628
2019/03/22	R210	01/08/2019			Bond Future	188.1597	188.1597	188.4262	188.4262	0.142	0.0000	0.0000	0
2019/03/22	R210	07/11/2019			Bond Future	189.5087	189.5087	189.7805	189.7805	0.143	0.0000	0.0000	0
2019/03/22	R212	02/05/2019			Bond Future	156.9491	156.9491	156.9216	156.9216	(0.018)	0.0000	0.0000	7,946
2019/03/22	R212	01/08/2019			Bond Future	157.6998	157.6998	157.6715	157.6715	(0.018)	0.0000	0.0000	0
2019/03/22	R212	07/11/2019			Bond Future	161.0419	161.0419	161.0126	161.0126	(0.018)	0.0000	0.0000	0
2019/03/22	R213	02/05/2019	9.49	Call	Bond Future	1,287.1200	1.2871	1,246.2700	1.2463	(3.174)	0	0	0
2019/03/22	R213	02/05/2019	9.48	Put	Bond Future	971.4700	0.9715	957.8500	0.9578	(1.402)	0	0	0
2019/03/22	R213	02/05/2019			Bond Future	9.4345	84.1529	9.4389	84.1258	0.046	0.0000	0.0000	29,065
2019/03/22	R213	02/05/2019	9.50	Call	Bond Future	1,322.0800	1.3221	1,281.0500	1.2810	(3.103)	0	0	0
2019/03/22	R213	02/05/2019	9.50	Put	Bond Future	917.5800	0.9176	903.5800	0.9036	(1.526)	0	0	0
2019/03/22	R213	02/05/2019	9.49	Put	Bond Future	944.2400	0.9442	930.4200	0.9304	(1.464)	0	0	0
2019/03/22	R213	02/05/2019	9.48	Call	Bond Future	1,252.6600	1.2527	1,212.0100	1.2120	(3.245)	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
2019/03/22	R213	01/08/2019	9.99	Put	Bond Future	939.3500	0.9394	933.6400	0.9336	(0.608)	0	0	0
2019/03/22	R213	01/08/2019	9.98	Call	Bond Future	3,845.8700	3.8459	3,812.5000	3.8125	(0.868)	0	0	0
2019/03/22	R213	01/08/2019			Bond Future	9.4947	85.7251	9.4992	85.6974	0.048	0.0000	0.0000	0
2019/03/22	R213	01/08/2019	9.99	Call	Bond Future	3,889.4000	3.8894	3,855.9900	3.8560	(0.859)	0	0	0
2019/03/22	R213	01/08/2019	9.98	Put	Bond Future	953.9700	0.9540	948.3000	0.9483	(0.594)	0	0	0
2019/03/22	R213	01/08/2019	10.00	Call	Bond Future	3,933.2600	3.9333	3,899.8100	3.8998	(0.850)	0	0	0
2019/03/22	R213	01/08/2019	10.00	Put	Bond Future	925.1200	0.9251	919.3700	0.9194	(0.622)	0	0	0
2019/03/22	R213	07/11/2019	9.59	Put	Bond Future	2,710.4900	2.7105	2,711.7700	2.7118	0.047	0	0	0
2019/03/22	R213	07/11/2019	9.58	Call	Bond Future	2,886.3900	2.8864	2,859.3400	2.8593	(0.937)	0	0	0
2019/03/22	R213	07/11/2019			Bond Future	9.5551	83.9659	9.5599	83.9375	0.050	0.0000	0.0000	0
2019/03/22	R213	07/11/2019	9.59	Call	Bond Future	2,919.3900	2.9194	2,892.2300	2.8922	(0.930)	0	0	0
2019/03/22	R213	07/11/2019	9.58	Put	Bond Future	2,737.3500	2.7374	2,738.7400	2.7387	0.051	0	0	0
2019/03/22	R213	07/11/2019	9.60	Call	Bond Future	2,952.2800	2.9523	2,925.0200	2.9250	(0.923)	0	0	0
2019/03/22	R213	07/11/2019	9.60	Put	Bond Future	2,683.5900	2.6836	2,684.7700	2.6848	0.044	0	0	0
2019/03/22	R214	02/05/2019	9.87	Call	Bond Future	1,207.7400	1.2077	1,147.1500	1.1472	(5.017)	0	0	0
2019/03/22	R214	02/05/2019	9.85	Call	Bond Future	1,140.2500	1.1403	1,080.9000	1.0809	(5.205)	0	0	0
2019/03/22	R214	02/05/2019			Bond Future	9.8782	71.1581	9.8876	71.0946	0.096	0.0000	0.0000	21,021
2019/03/22	R214	02/05/2019	9.85	Put	Bond Future	1,329.9000	1.3299	1,333.9900	1.3340	0.308	0	0	0
2019/03/22	R214	02/05/2019	9.87	Put	Bond Future	1,262.6600	1.2627	1,265.5100	1.2655	0.226	0	0	0
2019/03/22	R214	02/05/2019	9.86	Call	Bond Future	1,173.7700	1.1738	1,113.8000	1.1138	(5.109)	0	0	0
2019/03/22	R214	02/05/2019	9.86	Put	Bond Future	1,296.0000	1.2960	1,299.4700	1.2995	0.268	0	0	0
2019/03/22	R214	01/08/2019	10.34	Put	Bond Future	1,245.7000	1.2457	1,250.3100	1.2503	0.370	0	0	0
2019/03/22	R214	01/08/2019			Bond Future	9.9362	72.4875	9.9460	72.4227	0.098	0.0000	0.0000	0
2019/03/22	R214	01/08/2019	10.33	Call	Bond Future	3,805.4400	3.8054	3,745.4500	3.7455	(1.576)	0	0	0
2019/03/22	R214	01/08/2019	10.33	Put	Bond Future	1,263.6400	1.2636	1,268.4300	1.2684	0.379	0	0	0
2019/03/22	R214	01/08/2019	10.34	Call	Bond Future	3,850.1000	3.8501	3,789.9300	3.7899	(1.563)	0	0	0
2019/03/22	R214	01/08/2019	10.32	Call	Bond Future	3,761.0900	3.7611	3,701.3000	3.7013	(1.590)	0	0	0
2019/03/22	R214	01/08/2019	10.32	Put	Bond Future	1,281.9800	1.2820	1,286.9700	1.2870	0.389	0	0	0
2019/03/22	R214	07/11/2019	10.02	Put	Bond Future	3,098.4500	3.0985	3,115.9200	3.1159	0.564	0	0	0
2019/03/22	R214	07/11/2019			Bond Future	9.9949	70.7050	10.0050	70.6388	0.101	0.0000	0.0000	0
2019/03/22	R214	07/11/2019	10.01	Call	Bond Future	3,228.4000	3.2284	3,179.8700	3.1799	(1.503)	0	0	0
2019/03/22	R214	07/11/2019	10.01	Put	Bond Future	3,129.3900	3.1294	3,147.0900	3.1471	0.566	0	0	0
2019/03/22	R214	07/11/2019	10.02	Call	Bond Future	3,263.0800	3.2631	3,214.3200	3.2143	(1.494)	0	0	0
2019/03/22	R214	07/11/2019	10.00	Call	Bond Future	3,194.1100	3.1941	3,145.8000	3.1458	(1.512)	0	0	0
2019/03/22	R214	07/11/2019	10.00	Put	Bond Future	3,160.8100	3.1608	3,178.7300	3.1787	0.567	0	0	0
2019/03/22	R248	02/05/2019	9.90	Put	Bond Future	1,440.8700	1.4409	1,443.5400	1.4435	0.185	0	0	0
2019/03/22	R248	02/05/2019			Bond Future	9.8781	90.8820	9.8875	90.8007	0.096	0.0000	0.0000	102,853
2019/03/22	R248	02/05/2019	9.90	Call	Bond Future	1,629.2000	1.6292	1,550.5900	1.5506	(4.825)	0	0	0
2019/03/22	R248	02/05/2019	9.91	Call	Bond Future	1,675.6000	1.6756	1,596.2600	1.5963	(4.735)	0	0	0
2019/03/22	R248	02/05/2019	9.89	Put	Bond Future	1,480.9800	1.4810	1,484.3900	1.4844	0.230	0	0	0
2019/03/22	R248	02/05/2019	9.91	Put	Bond Future	1,401.5900	1.4016	1,403.5300	1.4035	0.138	0	0	0
2019/03/22	R248	02/05/2019	9.89	Call	Bond Future	1,583.4800	1.5835	1,505.6100	1.5056	(4.918)	0	0	0
2019/03/22	R248	01/08/2019	10.35	Call	Bond Future	4,894.6600	4.8947	4,817.7300	4.8177	(1.572)	0	0	0
2019/03/22	R248	01/08/2019	10.34	Put	Bond Future	1,510.9500	1.5109	1,517.2800	1.5173	0.419	0	0	0
2019/03/22	R248	01/08/2019			Bond Future	9.9359	92.5799	9.9457	92.4969	0.098	0.0000	0.0000	100
2019/03/22	R248	01/08/2019	10.36	Call	Bond Future	4,952.1100	4.9521	4,874.9500	4.8750	(1.558)	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
2019/03/22	R248	01/08/2019	10.36	Put	Bond Future	1,466.7100	1.4667	1,472.5700	1.4726	0.400	0	0	0
2019/03/22	R248	01/08/2019	10.35	Put	Bond Future	1,488.6700	1.4887	1,494.7600	1.4948	0.409	0	0	0
2019/03/22	R248	01/08/2019	10.34	Call	Bond Future	4,837.4100	4.8374	4,760.7200	4.7607	(1.585)	0	0	0
2019/03/22	R248	07/11/2019	10.02	Call	Bond Future	4,062.1300	4.0621	4,000.1800	4.0002	(1.525)	0	0	0
2019/03/22	R248	07/11/2019	10.01	Put	Bond Future	3,887.0800	3.8871	3,910.3100	3.9103	0.598	0	0	0
2019/03/22	R248	07/11/2019			Bond Future	9.9944	90.0758	10.0045	89.9909	0.101	0.0000	0.0000	0
2019/03/22	R248	07/11/2019	10.03	Call	Bond Future	4,106.4700	4.1065	4,044.2300	4.0442	(1.516)	0	0	0
2019/03/22	R248	07/11/2019	10.03	Put	Bond Future	3,807.8500	3.8079	3,830.5000	3.8305	0.595	0	0	0
2019/03/22	R248	07/11/2019	10.02	Put	Bond Future	3,847.2800	3.8473	3,870.2200	3.8702	0.596	0	0	0
2019/03/22	R248	07/11/2019	10.01	Call	Bond Future	4,018.0100	4.0180	3,956.3500	3.9563	(1.535)	0	0	0

Total

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