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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/03/2019 TO 25/03/2019

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
2019/03/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	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
2019/03/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	2025	02/05/2019			Bond Future	133.8595	133.8595	133.8364	133.8364	(0.017)	0.0000	0.0000	691
2019/03/25	2025	01/08/2019			Bond Future	134.9359	134.9359	134.9122	134.9122	(0.018)	0.0000	0.0000	0
2019/03/25	2025	07/11/2019			Bond Future	137.7952	137.7952	137.7707	137.7707	(0.018)	0.0000	0.0000	0
2019/03/25	2029	02/05/2019			Bond Future	100.2947	100.2947	100.2777	100.2777	(0.017)	0.0000	0.0000	3,020
2019/03/25	2029	01/08/2019			Bond Future	102.1929	102.1929	102.1754	102.1754	(0.017)	0.0000	0.0000	0
2019/03/25	2029	07/11/2019			Bond Future	103.2507	103.2507	103.2326	103.2326	(0.018)	0.0000	0.0000	0
2019/03/25	2030	02/05/2019	9.41	Call	Bond Future	1,423.7000	1.4237	1,483.0500	1.4831	4.169	0	0	0
2019/03/25	2030	02/05/2019	8.90	Put	Bond Future	2,890.1500	2.8901	2,727.9200	2.7279	(5.613)	0	0	0
2019/03/25	2030	02/05/2019			Bond Future	9.3171	93.2812	9.2909	93.4464	(0.281)	0.0000	0.0000	45,467
2019/03/25	2030	02/05/2019	9.39	Call	Bond Future	1,349.7200	1.3497	1,405.8300	1.4058	4.157	0	0	0
2019/03/25	2030	02/05/2019	9.39	Put	Bond Future	891.9300	0.8919	782.8800	0.7829	(12.226)	0	0	0
2019/03/25	2030	02/05/2019	10.20	Call	Bond Future	5,392.8300	5.3928	5,542.6900	5.5427	2.779	0	0	0
2019/03/25	2030	02/05/2019	10.20	Put	Bond Future	53.1900	0.0532	37.8900	0.0379	(28.765)	0	0	3,000
2019/03/25	2030	02/05/2019	9.41	Put	Bond Future	840.9400	0.8409	735.1300	0.7351	(12.582)	0	0	0
2019/03/25	2030	02/05/2019	8.90	Call	Bond Future	212.9200	0.2129	215.8500	0.2159	1.376	0	0	3,000
2019/03/25	2030	02/05/2019	9.40	Call	Bond Future	1,386.4600	1.3865	1,444.1800	1.4442	4.163	0	0	3,000
2019/03/25	2030	02/05/2019	9.40	Put	Bond Future	866.1600	0.8662	758.7200	0.7587	(12.404)	0	0	0
2019/03/25	2030	01/08/2019	9.68	Call	Bond Future	0.0000	0.0000	3,116.3500	3.1163	100.000	0	0	0
2019/03/25	2030	01/08/2019	9.15	Put	Bond Future	2,726.7700	2.7268	2,604.3600	2.6044	(4.489)	0	0	0
2019/03/25	2030	01/08/2019	8.67	Put	Bond Future	0.0000	0.0000	4,775.3300	4.7753	100.000	0	0	0
2019/03/25	2030	01/08/2019	9.91	Put	Bond Future	841.7700	0.8418	780.1800	0.7802	(7.317)	0	0	0
2019/03/25	2030	01/08/2019			Bond Future	9.3839	91.0189	9.3567	91.1870	(0.290)	0.0000	0.0000	0
2019/03/25	2030	01/08/2019	8.35	Put	Bond Future	6,833.6500	6.8337	6,671.0200	6.6710	(2.380)	0	0	0
2019/03/25	2030	01/08/2019	8.35	Call	Bond Future	138.3000	0.1383	143.7500	0.1438	3.941	0	0	2,025
2019/03/25	2030	01/08/2019	9.22	Put	Bond Future	0.0000	0.0000	2,359.4300	2.3594	100.000	0	0	0
2019/03/25	2030	01/08/2019	9.22	Call	Bond Future	0.0000	0.0000	1,507.7300	1.5077	100.000	0	0	5,400
2019/03/25	2030	01/08/2019	9.69	Call	Bond Future	0.0000	0.0000	3,157.1900	3.1572	100.000	0	0	0
2019/03/25	2030	01/08/2019	9.69	Put	Bond Future	0.0000	0.0000	1,124.4500	1.1244	100.000	0	0	5,400
2019/03/25	2030	01/08/2019	9.68	Put	Bond Future	0.0000	0.0000	1,143.7100	1.1437	100.000	0	0	4,800
2019/03/25	2030	01/08/2019	9.15	Call	Bond Future	1,266.7900	1.2668	1,312.4600	1.3125	3.605	0	0	2,025
2019/03/25	2030	01/08/2019	9.92	Call	Bond Future	4,060.3400	4.0603	4,167.5100	4.1675	2.639	0	0	0
2019/03/25	2030	01/08/2019	9.90	Put	Bond Future	855.4100	0.8554	793.1300	0.7931	(7.281)	0	0	0
2019/03/25	2030	01/08/2019	8.67	Call	Bond Future	0.0000	0.0000	388.1800	0.3882	100.000	0	0	5,400
2019/03/25	2030	01/08/2019	9.91	Call	Bond Future	4,015.0800	4.0151	4,121.5700	4.1216	2.652	0	0	0
2019/03/25	2030	01/08/2019	9.27	Put	Bond Future	0.0000	0.0000	2,194.2300	2.1942	100.000	0	0	0
2019/03/25	2030	01/08/2019	9.27	Call	Bond Future	0.0000	0.0000	1,655.2600	1.6553	100.000	0	0	4,800
2019/03/25	2030	01/08/2019	8.77	Put	Bond Future	0.0000	0.0000	4,246.6100	4.2466	100.000	0	0	0
2019/03/25	2030	01/08/2019	8.77	Call	Bond Future	0.0000	0.0000	515.5100	0.5155	100.000	0	0	4,800
2019/03/25	2030	01/08/2019	9.92	Put	Bond Future	828.1600	0.8282	767.2500	0.7672	(7.355)	0	0	0
2019/03/25	2030	01/08/2019	9.90	Call	Bond Future	3,969.7900	3.9698	4,075.5900	4.0756	2.665	0	0	0
2019/03/25	2030	07/11/2019	9.49	Put	Bond Future	2,611.0100	2.6110	2,513.6200	2.5136	(3.730)	0	0	0
2019/03/25	2030	07/11/2019			Bond Future	9.4405	92.9252	9.4122	93.0967	(0.299)	0.0000	0.0000	0

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2019/03/25	2030	07/11/2019	9.48	Call	Bond Future	2,877.1100	2.8771	2,950.5700	2.9506	2.553	0	0	0
2019/03/25	2030	07/11/2019	9.48	Put	Bond Future	2,637.9300	2.6379	2,539.9500	2.5400	(3.714)	0	0	0
2019/03/25	2030	07/11/2019	9.49	Call	Bond Future	2,910.5700	2.9106	2,984.6200	2.9846	2.544	0	0	0
2019/03/25	2030	07/11/2019	9.47	Call	Bond Future	2,844.1400	2.8441	2,917.0000	2.9170	2.562	0	0	0
2019/03/25	2030	07/11/2019	9.47	Put	Bond Future	2,665.3800	2.6654	2,566.8000	2.5668	(3.699)	0	0	0
2019/03/25	2032	02/05/2019	9.62	Put	Bond Future	988.9600	0.9890	883.8900	0.8839	(10.624)	0	0	0
2019/03/25	2032	02/05/2019	9.61	Call	Bond Future	1,455.2700	1.4553	1,493.0400	1.4930	2.595	0	0	0
2019/03/25	2032	02/05/2019			Bond Future	9.5458	91.3214	9.5247	91.4657	(0.221)	0.0000	0.0000	42,467
2019/03/25	2032	02/05/2019	9.62	Call	Bond Future	1,494.7100	1.4947	1,533.8700	1.5339	2.620	0	0	0
2019/03/25	2032	02/05/2019	9.61	Put	Bond Future	1,017.4100	1.0174	910.9500	0.9109	(10.464)	0	0	0
2019/03/25	2032	02/05/2019	9.63	Call	Bond Future	1,534.5700	1.5346	1,575.1400	1.5751	2.644	0	0	0
2019/03/25	2032	02/05/2019	9.63	Put	Bond Future	961.0100	0.9610	857.3500	0.8573	(10.787)	0	0	0
2019/03/25	2032	01/08/2019	10.10	Call	Bond Future	4,221.0800	4.2211	4,306.5100	4.3065	2.024	0	0	0
2019/03/25	2032	01/08/2019	10.11	Put	Bond Future	991.6600	0.9917	930.9200	0.9309	(6.125)	0	0	0
2019/03/25	2032	01/08/2019			Bond Future	9.6103	93.0274	9.5885	93.1742	(0.227)	0.0000	0.0000	0
2019/03/25	2032	01/08/2019	10.10	Put	Bond Future	1,007.1200	1.0071	945.7700	0.9458	(6.092)	0	0	0
2019/03/25	2032	01/08/2019	10.11	Call	Bond Future	4,269.5700	4.2696	4,355.6100	4.3556	2.015	0	0	0
2019/03/25	2032	01/08/2019	10.09	Call	Bond Future	4,172.9300	4.1729	4,257.7400	4.2577	2.032	0	0	0
2019/03/25	2032	01/08/2019	10.09	Put	Bond Future	1,022.9900	1.0230	961.0200	0.9610	(6.058)	0	0	0
2019/03/25	2032	07/11/2019	9.71	Call	Bond Future	3,193.2400	3.1932	3,253.0700	3.2531	1.874	0	0	0
2019/03/25	2032	07/11/2019	9.70	Put	Bond Future	2,975.1500	2.9751	2,884.7800	2.8848	(3.037)	0	0	0
2019/03/25	2032	07/11/2019			Bond Future	9.6723	90.8124	9.6498	90.9620	(0.233)	0.0000	0.0000	0
2019/03/25	2032	07/11/2019	9.72	Call	Bond Future	3,228.6300	3.2286	3,288.9700	3.2890	1.869	0	0	0
2019/03/25	2032	07/11/2019	9.72	Put	Bond Future	2,913.8200	2.9138	2,824.4700	2.8245	(3.066)	0	0	0
2019/03/25	2032	07/11/2019	9.71	Put	Bond Future	2,944.3600	2.9444	2,854.5000	2.8545	(3.052)	0	0	0
2019/03/25	2032	07/11/2019	9.70	Call	Bond Future	3,158.0400	3.1580	3,217.3600	3.2174	1.878	0	0	0
2019/03/25	2033	02/05/2019			Bond Future	102.6687	102.6687	102.6513	102.6513	(0.017)	0.0000	0.0000	6,090
2019/03/25	2033	01/08/2019			Bond Future	104.6119	104.6119	104.5938	104.5938	(0.017)	0.0000	0.0000	0
2019/03/25	2033	07/11/2019			Bond Future	105.6448	105.6448	105.6261	105.6261	(0.018)	0.0000	0.0000	0
2019/03/25	2037	02/05/2019	9.81	Put	Bond Future	1,424.2400	1.4242	1,256.2000	1.2562	(11.799)	0	0	0
2019/03/25	2037	02/05/2019			Bond Future	9.8224	91.2236	9.7912	91.4620	(0.318)	0.0000	0.0000	52,038
2019/03/25	2037	02/05/2019	9.80	Call	Bond Future	1,291.0200	1.2910	1,359.2600	1.3593	5.286	0	0	0
2019/03/25	2037	02/05/2019	9.80	Put	Bond Future	1,462.1000	1.4621	1,291.9700	1.2920	(11.636)	0	0	0
2019/03/25	2037	02/05/2019	9.81	Call	Bond Future	1,329.5300	1.3295	1,399.8600	1.3999	5.290	0	0	0
2019/03/25	2037	02/05/2019	9.79	Call	Bond Future	1,253.2600	1.2533	1,319.4300	1.3194	5.280	0	0	0
2019/03/25	2037	02/05/2019	9.79	Put	Bond Future	1,500.8100	1.5008	1,328.6100	1.3286	(11.474)	0	0	0
2019/03/25	2037	01/08/2019	10.31	Call	Bond Future	4,361.8900	4.3619	4,507.4200	4.5074	3.336	0	0	0
2019/03/25	2037	01/08/2019			Bond Future	9.8910	88.6725	9.8588	88.9152	(0.326)	0.0000	0.0000	0
2019/03/25	2037	01/08/2019	10.29	Call	Bond Future	4,258.7900	4.2588	4,402.3100	4.4023	3.370	0	0	0
2019/03/25	2037	01/08/2019	10.29	Put	Bond Future	1,335.8300	1.3358	1,236.6900	1.2367	(7.422)	0	0	0
2019/03/25	2037	01/08/2019	10.31	Put	Bond Future	1,296.3300	1.2963	1,199.2000	1.1992	(7.493)	0	0	0
2019/03/25	2037	01/08/2019	10.30	Call	Bond Future	4,310.2400	4.3102	4,454.7700	4.4548	3.353	0	0	0
2019/03/25	2037	01/08/2019	10.30	Put	Bond Future	1,315.9400	1.3159	1,217.8100	1.2178	(7.457)	0	0	0
2019/03/25	2037	07/11/2019	9.97	Call	Bond Future	3,561.8500	3.5619	3,670.5000	3.6705	3.050	0	0	0
2019/03/25	2037	07/11/2019			Bond Future	9.9516	90.5298	9.9184	90.7775	(0.335)	0.0000	0.0000	0

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2019/03/25	2037	07/11/2019	9.95	Call	Bond Future	3,484.1300	3.4841	3,591.1300	3.5911	3.071	0	0	0
2019/03/25	2037	07/11/2019	9.95	Put	Bond Future	3,496.3800	3.4964	3,355.7600	3.3558	(4.022)	0	0	0
2019/03/25	2037	07/11/2019	9.97	Put	Bond Future	3,425.8100	3.4258	3,286.8400	3.2868	(4.057)	0	0	0
2019/03/25	2037	07/11/2019	9.96	Call	Bond Future	3,522.7400	3.5227	3,630.5700	3.6306	3.061	0	0	0
2019/03/25	2037	07/11/2019	9.96	Put	Bond Future	3,460.8000	3.4608	3,321.0100	3.3210	(4.039)	0	0	0
2019/03/25	2038	02/05/2019			Bond Future	122.3393	122.3393	122.1375	122.1375	(0.165)	0.0000	0.0000	11,059
2019/03/25	2038	01/08/2019			Bond Future	123.0157	123.0157	122.8097	122.8097	(0.167)	0.0000	0.0000	0
2019/03/25	2038	07/11/2019			Bond Future	125.6225	125.6225	125.4118	125.4118	(0.168)	0.0000	0.0000	0
2019/03/25	2040	02/05/2019	9.89	Call	Bond Future	1,309.0600	1.3091	1,318.9600	1.3190	0.756	0	0	0
2019/03/25	2040	02/05/2019	9.88	Put	Bond Future	1,617.5200	1.6175	1,495.5100	1.4955	(7.543)	0	0	0
2019/03/25	2040	02/05/2019	9.60	Call	Bond Future	433.5000	0.4335	424.7100	0.4247	(2.028)	0	0	1,150
2019/03/25	2040	02/05/2019			Bond Future	9.9225	94.3105	9.9065	94.4413	(0.161)	0.0000	0.0000	23,819
2019/03/25	2040	02/05/2019	9.90	Call	Bond Future	1,349.3900	1.3494	1,360.4000	1.3604	0.816	0	0	0
2019/03/25	2040	02/05/2019	9.90	Put	Bond Future	1,533.6000	1.5336	1,413.7700	1.4138	(7.814)	0	0	0
2019/03/25	2040	02/05/2019	10.20	Put	Bond Future	630.0000	0.6300	550.6400	0.5506	(12.597)	0	0	0
2019/03/25	2040	02/05/2019	10.20	Call	Bond Future	2,851.0500	2.8511	2,902.5300	2.9025	1.806	0	0	1,150
2019/03/25	2040	02/05/2019	9.60	Put	Bond Future	3,127.8200	3.1278	2,988.1900	2.9882	(4.464)	0	0	0
2019/03/25	2040	02/05/2019	9.89	Put	Bond Future	1,575.2200	1.5752	1,454.2800	1.4543	(7.678)	0	0	0
2019/03/25	2040	02/05/2019	9.88	Call	Bond Future	1,269.2900	1.2693	1,278.1200	1.2781	0.696	0	0	0
2019/03/25	2040	01/08/2019	10.36	Call	Bond Future	4,432.0300	4.4320	4,494.0900	4.4941	1.400	0	0	0
2019/03/25	2040	01/08/2019	10.37	Put	Bond Future	1,516.6600	1.5167	1,446.1800	1.4462	(4.647)	0	0	0
2019/03/25	2040	01/08/2019			Bond Future	9.9915	91.5668	9.9750	91.6999	(0.165)	0.0000	0.0000	0
2019/03/25	2040	01/08/2019	10.36	Put	Bond Future	1,539.2200	1.5392	1,468.1400	1.4681	(4.618)	0	0	0
2019/03/25	2040	01/08/2019	10.37	Call	Bond Future	4,485.9200	4.4859	4,548.5800	4.5486	1.397	0	0	0
2019/03/25	2040	01/08/2019	10.38	Call	Bond Future	4,540.2000	4.5402	4,603.4600	4.6035	1.393	0	0	0
2019/03/25	2040	01/08/2019	10.38	Put	Bond Future	1,494.6100	1.4946	1,424.7300	1.4247	(4.675)	0	0	0
2019/03/25	2040	07/11/2019	10.03	Call	Bond Future	3,680.9500	3.6810	3,726.2200	3.7262	1.230	0	0	0
2019/03/25	2040	07/11/2019	10.04	Put	Bond Future	3,824.5500	3.8245	3,734.5500	3.7345	(2.353)	0	0	0
2019/03/25	2040	07/11/2019			Bond Future	10.0529	93.4847	10.0358	93.6204	(0.169)	0.0000	0.0000	0
2019/03/25	2040	07/11/2019	10.03	Put	Bond Future	3,863.2800	3.8633	3,772.8300	3.7728	(2.341)	0	0	0
2019/03/25	2040	07/11/2019	10.04	Call	Bond Future	3,722.0200	3.7220	3,767.7400	3.7677	1.228	0	0	0
2019/03/25	2040	07/11/2019	10.05	Call	Bond Future	3,763.3000	3.7633	3,809.4600	3.8095	1.227	0	0	0
2019/03/25	2040	07/11/2019	10.05	Put	Bond Future	3,786.1500	3.7862	3,696.5900	3.6966	(2.365)	0	0	0
2019/03/25	2044	02/05/2019	9.90	Call	Bond Future	1,378.4000	1.3784	1,454.8200	1.4548	5.544	0	0	0
2019/03/25	2044	02/05/2019			Bond Future	9.9209	91.5675	9.8898	91.8280	(0.314)	0.0000	0.0000	38,103
2019/03/25	2044	02/05/2019	9.90	Put	Bond Future	1,553.1600	1.5532	1,369.1200	1.3691	(11.849)	0	0	0
2019/03/25	2044	02/05/2019	9.91	Call	Bond Future	1,420.4000	1.4204	1,499.1600	1.4992	5.545	0	0	0
2019/03/25	2044	02/05/2019	9.92	Put	Bond Future	1,470.8400	1.4708	1,291.5200	1.2915	(12.192)	0	0	0
2019/03/25	2044	02/05/2019	9.91	Put	Bond Future	1,511.5900	1.5116	1,329.8900	1.3299	(12.020)	0	0	0
2019/03/25	2044	02/05/2019	9.92	Call	Bond Future	1,463.0800	1.4631	1,544.2200	1.5442	5.546	0	0	0
2019/03/25	2044	01/08/2019	9.86	Put	Bond Future	3,227.6400	3.2276	3,054.2400	3.0542	(5.372)	0	0	0
2019/03/25	2044	01/08/2019	10.53	Call	Bond Future	5,496.4100	5.4964	5,667.4200	5.6674	3.111	0	0	0
2019/03/25	2044	01/08/2019	10.40	Put	Bond Future	1,458.9400	1.4589	1,351.5300	1.3515	(7.362)	0	0	0
2019/03/25	2044	01/08/2019			Bond Future	9.9864	88.8978	9.9542	89.1629	(0.322)	0.0000	0.0000	0
2019/03/25	2044	01/08/2019	10.39	Call	Bond Future	4,701.9100	4.7019	4,858.5100	4.8585	3.331	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
2019/03/25	2044	01/08/2019	10.39	Put	Bond Future	1,480.7700	1.4808	1,372.2800	1.3723	(7.327)	0	0	0
2019/03/25	2044	01/08/2019	9.86	Call	Bond Future	2,176.9600	2.1770	2,268.6500	2.2687	4.212	0	0	100
2019/03/25	2044	01/08/2019	10.53	Put	Bond Future	1,203.9500	1.2039	1,109.8700	1.1099	(7.814)	0	0	100
2019/03/25	2044	01/08/2019	10.40	Call	Bond Future	4,757.3600	4.7574	4,915.0400	4.9150	3.314	0	0	0
2019/03/25	2044	01/08/2019	9.36	Put	Bond Future	6,081.4000	6.0814	5,851.3200	5.8513	(3.783)	0	0	0
2019/03/25	2044	01/08/2019	9.36	Call	Bond Future	662.7200	0.6627	697.7300	0.6977	5.283	0	0	100
2019/03/25	2044	01/08/2019	10.38	Call	Bond Future	4,646.4600	4.6465	4,801.9800	4.8020	3.347	0	0	0
2019/03/25	2044	01/08/2019	10.38	Put	Bond Future	1,502.7300	1.5027	1,393.1600	1.3932	(7.291)	0	0	0
2019/03/25	2044	07/11/2019	10.07	Put	Bond Future	3,742.6300	3.7426	3,591.7900	3.5918	(4.030)	0	0	0
2019/03/25	2044	07/11/2019			Bond Future	10.0445	90.7598	10.0113	91.0303	(0.330)	0.0000	0.0000	0
2019/03/25	2044	07/11/2019	10.06	Call	Bond Future	3,907.6500	3.9076	4,026.4000	4.0264	3.039	0	0	0
2019/03/25	2044	07/11/2019	10.06	Put	Bond Future	3,781.2400	3.7812	3,629.4900	3.6295	(4.013)	0	0	0
2019/03/25	2044	07/11/2019	10.07	Call	Bond Future	3,950.2300	3.9502	4,069.8900	4.0699	3.029	0	0	0
2019/03/25	2044	07/11/2019	10.05	Call	Bond Future	3,864.9800	3.8650	3,982.8300	3.9828	3.049	0	0	0
2019/03/25	2044	07/11/2019	10.05	Put	Bond Future	3,819.8800	3.8199	3,667.2300	3.6672	(3.996)	0	0	0
2019/03/25	2046	02/05/2019			Bond Future	113.7924	113.7924	113.7733	113.7733	(0.017)	0.0000	0.0000	12,523
2019/03/25	2046	01/08/2019			Bond Future	115.9459	115.9459	115.9264	115.9264	(0.017)	0.0000	0.0000	0
2019/03/25	2046	07/11/2019			Bond Future	116.6624	116.6624	116.6421	116.6421	(0.017)	0.0000	0.0000	0
2019/03/25	2050	02/05/2019			Bond Future	119.6013	119.6013	119.5813	119.5813	(0.017)	0.0000	0.0000	10,684
2019/03/25	2050	01/08/2019			Bond Future	120.0470	120.0470	120.0264	120.0264	(0.017)	0.0000	0.0000	0
2019/03/25	2050	07/11/2019			Bond Future	122.5907	122.5907	122.5695	122.5695	(0.017)	0.0000	0.0000	0
2019/03/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	AL37	02/05/2019			Index Future	628.1450	628.1450	629.2260	629.2260	0.172	0.0000	0.0000	0
2019/03/25	AL37	01/08/2019			Index Future	639.8790	639.8790	640.9770	640.9770	0.172	0.0000	0.0000	0
2019/03/25	AL37	07/11/2019			Index Future	653.2740	653.2740	654.3910	654.3910	0.171	0.0000	0.0000	0
2019/03/25	AL7T	02/05/2019			Index Future	724.5100	724.5100	725.7070	725.7070	0.165	0.0000	0.0000	0
2019/03/25	AL7T	01/08/2019			Index Future	738.0440	738.0440	739.2600	739.2600	0.165	0.0000	0.0000	0
2019/03/25	AL7T	07/11/2019			Index Future	753.4940	753.4940	754.7310	754.7310	0.164	0.0000	0.0000	0
2019/03/25	ALBI	02/05/2019			Index Future	654.4860	654.4860	655.8410	655.8410	0.207	0.0000	0.0000	900
2019/03/25	ALBI	01/08/2019			Index Future	666.7120	666.7120	668.0890	668.0890	0.207	0.0000	0.0000	20
2019/03/25	ALBI	07/11/2019			Index Future	680.6690	680.6690	682.0700	682.0700	0.206	0.0000	0.0000	0
2019/03/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/25	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/25	ES33	02/05/2019			Bond Future	11.0146		75.9970	10.9829	76.1808	(0.288)	0.0000	0.0000	350
2019/03/25	ES33	01/08/2019			Bond Future	11.1232		77.4168	11.0904	77.6038	(0.295)	0.0000	0.0000	0
2019/03/25	ES33	07/11/2019			Bond Future	11.2368		75.2415	11.2027	75.4323	(0.303)	0.0000	0.0000	0
2019/03/25	ES42	02/05/2019			Bond Future	11.2811		77.6014	11.2646	77.7102	(0.147)	0.0000	0.0000	4,919
2019/03/25	ES42	01/08/2019			Bond Future	11.3880		79.0513	11.3709	79.1619	(0.150)	0.0000	0.0000	0
2019/03/25	ES42	07/11/2019			Bond Future	11.4999		76.4402	11.4822	76.5530	(0.154)	0.0000	0.0000	0
2019/03/25	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	13,800.0000	1.3800	100.000	0	0	0
2019/03/25	GOVI	02/05/2019	647.88	Put	GOVI	250.0000		0.0250	0.0000	0.0000	(100.000)	0	0	0
2019/03/25	GOVI	02/05/2019	647.86	Put	GOVI	50.0000		0.0050	0.0000	0.0000	(100.000)	0	0	0
2019/03/25	GOVI	02/05/2019			GOVI	647.8550		647.8550	649.2500	649.2500	0.215	0.0000	0.0000	448
2019/03/25	GOVI	02/05/2019	647.87	Put	GOVI	150.0000		0.0150	0.0000	0.0000	(100.000)	0	0	0
2019/03/25	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	13,700.0000	1.3700	100.000	0	0	0
2019/03/25	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	13,900.0000	1.3900	100.000	0	0	0
2019/03/25	GOVI	01/08/2019	638.68	Call	GOVI	212,780.0000		21.2780	226,950.0000	22.6950	6.659	0	0	0
2019/03/25	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/25	GOVI	01/08/2019			GOVI	659.9580		659.9580	661.3750	661.3750	0.215	0.0000	0.0000	0
2019/03/25	GOVI	01/08/2019	638.69	Call	GOVI	212,680.0000		21.2680	226,850.0000	22.6850	6.663	0	0	0
2019/03/25	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/25	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/25	GOVI	01/08/2019	638.67	Call	GOVI	212,880.0000		21.2880	227,050.0000	22.7050	6.656	0	0	0
2019/03/25	GOVI	07/11/2019	672.90	Call	GOVI	8,730.0000		0.8730	23,160.0000	2.3160	165.292	0	0	0
2019/03/25	GOVI	07/11/2019			GOVI	673.7730		673.7730	675.2160	675.2160	0.214	0.0000	0.0000	0
2019/03/25	GOVI	07/11/2019	672.90	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/25	GOVI	07/11/2019	672.91	Call	GOVI	8,630.0000		0.8630	23,060.0000	2.3060	167.207	0	0	0
2019/03/25	GOVI	07/11/2019	672.92	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/25	GOVI	07/11/2019	672.91	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/25	GOVI	07/11/2019	672.92	Call	GOVI	8,530.0000		0.8530	22,960.0000	2.2960	169.168	0	0	0
2019/03/25	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/25	IGOV	02/05/2019			Index Future	256.4110		256.4110	256.3020	256.3020	(0.043)	0.0000	0.0000	733
2019/03/25	IGOV	01/08/2019			Index Future	261.2640		261.2640	261.1510	261.1510	(0.043)	0.0000	0.0000	0

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2019/03/25	IGOV	07/11/2019			Index Future	266.7990	266.7990	266.6820	266.6820	(0.044)	0.0000	0.0000	0
2019/03/25	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/03/25	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/03/25	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/25	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/03/25	IS02	20/12/2019			Interest Rate Swap	102.8100	102.8100	102.8000	102.8000	(0.010)	0.0000	0.0000	0
2019/03/25	IS02	23/03/2020			Interest Rate Swap	98.7900	98.7900	98.7900	98.7900	0.000	0.0000	0.0000	0
2019/03/25	IS02	22/06/2020			Interest Rate Swap	102.3500	102.3500	102.3400	102.3400	(0.010)	0.0000	0.0000	0
2019/03/25	IS02	21/09/2020			Interest Rate Swap	99.3200	99.3200	99.3100	99.3100	(0.010)	0.0000	0.0000	0
2019/03/25	IS05	17/12/2020			Interest Rate Swap	96.0800	96.0800	96.0700	96.0700	(0.010)	0.0000	0.0000	0
2019/03/25	IS05	16/03/2021			Interest Rate Swap	95.2400	95.2400	95.2400	95.2400	0.000	0.0000	0.0000	0
2019/03/25	IS05	15/06/2021			Interest Rate Swap	94.3400	94.3400	94.3500	94.3500	0.011	0.0000	0.0000	0
2019/03/25	IS05	21/09/2021			Interest Rate Swap	94.4100	94.4100	94.4100	94.4100	0.000	0.0000	0.0000	0
2019/03/25	IS05	21/12/2021			Interest Rate Swap	96.5200	96.5200	96.5000	96.5000	(0.021)	0.0000	0.0000	51
2019/03/25	IS05	15/03/2022			Interest Rate Swap	96.5800	96.5800	96.5500	96.5500	(0.031)	0.0000	0.0000	0
2019/03/25	IS05	21/06/2022			Interest Rate Swap	97.7000	97.7000	97.6600	97.6600	(0.041)	0.0000	0.0000	0
2019/03/25	IS05	20/09/2022			Interest Rate Swap	101.5600	101.5600	101.5300	101.5300	(0.030)	0.0000	0.0000	0
2019/03/25	IS05	20/12/2022			Interest Rate Swap	102.7600	102.7600	102.7200	102.7200	(0.039)	0.0000	0.0000	0
2019/03/25	IS05	22/03/2023			Interest Rate Swap	96.0500	96.0500	96.0200	96.0200	(0.031)	0.0000	0.0000	0
2019/03/25	IS05	20/06/2023			Interest Rate Swap	102.0700	102.0700	102.0300	102.0300	(0.039)	0.0000	0.0000	0
2019/03/25	IS05	19/09/2023			Interest Rate Swap	97.5200	97.5200	97.4700	97.4700	(0.051)	0.0000	0.0000	0
2019/03/25	IS10	17/12/2025			Interest Rate Swap	93.7700	93.7700	93.7300	93.7300	(0.043)	0.0000	0.0000	0
2019/03/25	IS10	16/03/2026			Interest Rate Swap	90.7100	90.7100	90.6700	90.6700	(0.044)	0.0000	0.0000	0
2019/03/25	IS10	15/06/2026			Interest Rate Swap	89.4100	89.4100	89.3600	89.3600	(0.056)	0.0000	0.0000	0
2019/03/25	IS10	21/09/2026			Interest Rate Swap	91.5600	91.5600	91.5000	91.5000	(0.066)	0.0000	0.0000	0
2019/03/25	IS10	21/12/2026			Interest Rate Swap	95.3700	95.3700	95.3000	95.3000	(0.073)	0.0000	0.0000	0
2019/03/25	IS10	15/03/2027			Interest Rate Swap	93.9200	93.9200	93.8400	93.8400	(0.085)	0.0000	0.0000	0
2019/03/25	IS10	21/06/2027			Interest Rate Swap	96.0100	96.0100	95.9100	95.9100	(0.104)	0.0000	0.0000	0
2019/03/25	IS10	20/09/2027			Interest Rate Swap	101.5000	101.5000	101.3900	101.3900	(0.108)	0.0000	0.0000	0
2019/03/25	IS10	20/12/2027			Interest Rate Swap	101.8600	101.8600	101.7400	101.7400	(0.118)	0.0000	0.0000	0
2019/03/25	IS10	22/03/2028			Interest Rate Swap	95.3300	95.3300	95.2000	95.2000	(0.136)	0.0000	0.0000	0
2019/03/25	IS10	20/06/2028			Interest Rate Swap	102.5700	102.5700	102.4500	102.4500	(0.117)	0.0000	0.0000	0
2019/03/25	IS10	19/09/2028			Interest Rate Swap	96.0900	96.0900	95.9700	95.9700	(0.125)	0.0000	0.0000	0
2019/03/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/25	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/25	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/25	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/25	R023	02/05/2019	8.45	Call	Bond Future	1,802.5100	1.8025	1,910.3000	1.9103	5.980	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/25	R023	02/05/2019	8.44	Put	Bond Future	30.9600		0.0310	20.1000	0.0201	(35.078)	0	0	0
2019/03/25	R023	02/05/2019			Bond Future	7.8955		100.9433	7.8589	101.0615	(0.463)	0.0000	0.0000	66,451
2019/03/25	R023	02/05/2019	8.46	Call	Bond Future	1,832.8400		1.8328	1,941.0200	1.9410	5.902	0	0	0
2019/03/25	R023	02/05/2019	8.46	Put	Bond Future	28.3100		0.0283	18.2500	0.0183	(35.535)	0	0	0
2019/03/25	R023	02/05/2019	8.45	Put	Bond Future	29.6000		0.0296	19.1500	0.0192	(35.304)	0	0	0
2019/03/25	R023	02/05/2019	8.44	Call	Bond Future	1,772.2500		1.7722	1,879.6300	1.8796	6.059	0	0	0
2019/03/25	R023	01/08/2019	8.95	Call	Bond Future	3,194.3800		3.1944	3,299.5600	3.2996	3.293	0	0	0
2019/03/25	R023	01/08/2019			Bond Future	7.9171		102.8290	7.8776	102.9493	(0.498)	0.0000	0.0000	0
2019/03/25	R023	01/08/2019	8.93	Call	Bond Future	3,139.1400		3.1391	3,243.8900	3.2439	3.337	0	0	0
2019/03/25	R023	01/08/2019	8.93	Put	Bond Future	109.8900		0.1099	94.4000	0.0944	(14.096)	0	0	0
2019/03/25	R023	01/08/2019	8.95	Put	Bond Future	106.4700		0.1065	91.4100	0.0914	(14.145)	0	0	0
2019/03/25	R023	01/08/2019	8.94	Call	Bond Future	3,166.7900		3.1668	3,271.7600	3.2718	3.315	0	0	0
2019/03/25	R023	01/08/2019	8.94	Put	Bond Future	108.2100		0.1082	92.9400	0.0929	(14.111)	0	0	0
2019/03/25	R023	07/11/2019	7.98	Call	Bond Future	1,137.9200		1.1379	1,196.9900	1.1970	5.191	0	0	0
2019/03/25	R023	07/11/2019			Bond Future	7.9245		101.0469	7.8814	101.1695	(0.543)	0.0000	0.0000	0
2019/03/25	R023	07/11/2019	7.98	Put	Bond Future	979.9600		0.9800	916.4900	0.9165	(6.477)	0	0	0
2019/03/25	R023	07/11/2019	7.99	Call	Bond Future	1,154.9400		1.1549	1,214.5100	1.2145	5.158	0	0	0
2019/03/25	R023	07/11/2019	8.00	Call	Bond Future	1,172.0800		1.1721	1,232.1600	1.2322	5.126	0	0	0
2019/03/25	R023	07/11/2019	8.00	Put	Bond Future	957.3200		0.9573	894.8600	0.8949	(6.524)	0	0	0
2019/03/25	R023	07/11/2019	7.99	Put	Bond Future	968.5800		0.9686	905.6100	0.9056	(6.501)	0	0	0
2019/03/25	R035	02/05/2019	9.74	Put	Bond Future	1,365.3700		1.3654	1,219.0300	1.2190	(10.718)	0	0	0
2019/03/25	R035	02/05/2019			Bond Future	9.7457		94.6652	9.7196	94.8631	(0.268)	0.0000	0.0000	78,859
2019/03/25	R035	02/05/2019	9.74	Call	Bond Future	1,322.5000		1.3225	1,374.0800	1.3741	3.900	0	0	0
2019/03/25	R035	02/05/2019	9.75	Call	Bond Future	1,361.6800		1.3617	1,415.0400	1.4150	3.919	0	0	0
2019/03/25	R035	02/05/2019	9.75	Put	Bond Future	1,328.8300		1.3288	1,184.2700	1.1843	(10.879)	0	0	0
2019/03/25	R035	02/05/2019	9.73	Call	Bond Future	1,283.9600		1.2840	1,333.7800	1.3338	3.880	0	0	0
2019/03/25	R035	02/05/2019	9.73	Put	Bond Future	1,402.6400		1.4026	1,254.5400	1.2545	(10.559)	0	0	0
2019/03/25	R035	01/08/2019	10.23	Call	Bond Future	4,391.8000		4.3918	4,506.6600	4.5067	2.615	0	0	0
2019/03/25	R035	01/08/2019	10.22	Put	Bond Future	1,356.4000		1.3564	1,268.9200	1.2689	(6.449)	0	0	0
2019/03/25	R035	01/08/2019			Bond Future	9.8104		96.4336	9.7835	96.6351	(0.275)	0.0000	0.0000	0
2019/03/25	R035	01/08/2019	10.24	Call	Bond Future	4,443.2900		4.4433	4,558.9900	4.5590	2.604	0	0	0
2019/03/25	R035	01/08/2019	10.24	Put	Bond Future	1,317.1500		1.3172	1,231.3400	1.2313	(6.515)	0	0	0
2019/03/25	R035	01/08/2019	10.23	Put	Bond Future	1,336.6400		1.3366	1,249.9900	1.2500	(6.483)	0	0	0
2019/03/25	R035	01/08/2019	10.22	Call	Bond Future	4,340.4900		4.3405	4,454.5200	4.4545	2.627	0	0	0
2019/03/25	R035	07/11/2019	9.88	Call	Bond Future	3,430.8600		3.4309	3,516.2600	3.5163	2.489	0	0	0
2019/03/25	R035	07/11/2019	9.89	Call	Bond Future	3,469.4700		3.4695	3,555.5600	3.5556	2.481	0	0	0
2019/03/25	R035	07/11/2019	9.87	Put	Bond Future	3,437.8800		3.4379	3,317.0400	3.3170	(3.515)	0	0	0
2019/03/25	R035	07/11/2019			Bond Future	9.8762		93.9465	9.8483	94.1520	(0.282)	0.0000	0.0000	0
2019/03/25	R035	07/11/2019	9.89	Put	Bond Future	3,367.8000		3.3678	3,248.3500	3.2483	(3.547)	0	0	0
2019/03/25	R035	07/11/2019	9.87	Call	Bond Future	3,392.4700		3.3925	3,477.1700	3.4772	2.497	0	0	0
2019/03/25	R035	07/11/2019	9.88	Put	Bond Future	3,402.6900		3.4027	3,282.5500	3.2825	(3.531)	0	0	0
2019/03/25	R186	02/05/2019	9.02	Call	Bond Future	1,859.7700		1.8598	1,943.1100	1.9431	4.481	0	0	0
2019/03/25	R186	02/05/2019	9.01	Put	Bond Future	432.6800		0.4327	361.8100	0.3618	(16.379)	0	0	0
2019/03/25	R186	02/05/2019	10.07	Call	Bond Future	7,230.0000		7.2300	7,381.3500	7.3813	2.093	0	0	0
2019/03/25	R186	02/05/2019	9.96	Put	Bond Future	6.2800		0.0063	3.7600	0.0038	(40.127)	0	0	90
2019/03/25	R186	02/05/2019	9.75	Call	Bond Future	5,529.3300		5.5293	5,674.7300	5.6747	2.630	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
2019/03/25	R186	02/05/2019	9.25	Put	Bond Future	178.1400	0.1781	139.3000	0.1393	(21.803)	0	0	0
2019/03/25	R186	02/05/2019	8.65	Put	Bond Future	1,328.8000	1.3288	1,203.1000	1.2031	(9.460)	0	0	0
2019/03/25	R186	02/05/2019			Bond Future	8.7697	113.4058	8.7434	113.5585	(0.299)	0.0000	0.0000	88,527
2019/03/25	R186	02/05/2019	9.03	Call	Bond Future	1,902.5400	1.9025	1,987.3900	1.9874	4.460	0	0	0
2019/03/25	R186	02/05/2019	9.03	Put	Bond Future	403.6200	0.4036	335.7800	0.3358	(16.808)	0	0	0
2019/03/25	R186	02/05/2019	8.65	Call	Bond Future	630.7000	0.6307	657.6900	0.6577	4.279	0	0	3,250
2019/03/25	R186	02/05/2019	9.02	Put	Bond Future	417.9400	0.4179	348.5900	0.3486	(16.593)	0	0	0
2019/03/25	R186	02/05/2019	9.01	Call	Bond Future	1,817.3900	1.8174	1,899.2100	1.8992	4.502	0	0	0
2019/03/25	R186	02/05/2019	9.30	Call	Bond Future	3,172.0500	3.1720	3,291.0800	3.2911	3.752	0	0	200
2019/03/25	R186	02/05/2019	10.07	Put	Bond Future	3.0900	0.0031	1.7500	0.0018	(43.366)	0	0	200
2019/03/25	R186	02/05/2019	9.96	Call	Bond Future	6,646.4200	6.6464	6,796.5900	6.7966	2.259	0	0	0
2019/03/25	R186	02/05/2019	9.20	Put	Bond Future	216.1900	0.2162	171.5800	0.1716	(20.635)	0	0	0
2019/03/25	R186	02/05/2019	9.75	Put	Bond Future	21.6800	0.0217	14.3900	0.0144	(33.625)	0	0	7,000
2019/03/25	R186	02/05/2019	10.02	Put	Bond Future	4.2800	0.0043	2.4900	0.0025	(41.822)	0	0	3,250
2019/03/25	R186	02/05/2019	9.25	Call	Bond Future	2,923.0100	2.9230	3,036.8600	3.0369	3.895	0	0	3,250
2019/03/25	R186	02/05/2019	8.90	Call	Bond Future	1,384.7000	1.3847	1,448.9100	1.4489	4.637	0	0	0
2019/03/25	R186	02/05/2019	8.70	Put	Bond Future	1,159.4100	1.1594	1,040.2800	1.0403	(10.275)	0	0	0
2019/03/25	R186	02/05/2019	8.70	Call	Bond Future	753.6900	0.7537	787.2500	0.7872	4.453	0	0	200
2019/03/25	R186	02/05/2019	9.30	Put	Bond Future	146.6200	0.1466	112.9600	0.1130	(22.957)	0	0	0
2019/03/25	R186	02/05/2019	9.20	Call	Bond Future	2,679.5400	2.6795	2,787.6200	2.7876	4.034	0	0	90
2019/03/25	R186	02/05/2019	8.62	Put	Bond Future	1,437.6000	1.4376	1,308.2800	1.3083	(8.996)	0	0	0
2019/03/25	R186	02/05/2019	8.62	Call	Bond Future	563.5900	0.5636	586.9600	0.5870	4.147	0	0	90
2019/03/25	R186	02/05/2019	8.50	Put	Bond Future	1,924.2300	1.9242	1,783.1200	1.7831	(7.333)	0	0	0
2019/03/25	R186	02/05/2019	8.50	Call	Bond Future	342.9200	0.3429	354.5000	0.3545	3.377	0	0	7,000
2019/03/25	R186	02/05/2019	9.00	Put	Bond Future	447.9800	0.4480	375.5700	0.3756	(16.164)	0	0	7,500
2019/03/25	R186	02/05/2019	9.00	Call	Bond Future	1,775.5300	1.7755	1,855.8100	1.8558	4.521	0	0	7,000
2019/03/25	R186	02/05/2019	10.02	Call	Bond Future	6,965.0200	6.9650	7,115.9200	7.1159	2.167	0	0	0
2019/03/25	R186	02/05/2019	8.80	Put	Bond Future	866.0700	0.8661	761.6500	0.7617	(12.057)	0	0	0
2019/03/25	R186	02/05/2019	8.80	Call	Bond Future	1,042.0900	1.0421	1,090.3600	1.0904	4.632	0	0	7,500
2019/03/25	R186	02/05/2019	9.05	Call	Bond Future	1,989.0600	1.9891	2,076.8900	2.0769	4.416	0	0	0
2019/03/25	R186	02/05/2019	9.05	Put	Bond Future	376.1000	0.3761	311.2400	0.3112	(17.245)	0	0	3,250
2019/03/25	R186	02/05/2019	8.90	Put	Bond Future	630.9300	0.6309	542.4500	0.5424	(14.024)	0	0	8,250
2019/03/25	R186	01/08/2019	10.08	Put	Bond Future	173.6200	0.1736	154.4000	0.1544	(11.070)	0	0	6,000
2019/03/25	R186	01/08/2019	9.54	Call	Bond Future	4,460.6400	4.4606	4,571.4800	4.5715	2.485	0	0	0
2019/03/25	R186	01/08/2019			Bond Future	8.8275	110.2249	8.7999	110.3803	(0.312)	0.0000	0.0000	10
2019/03/25	R186	01/08/2019	8.30	Put	Bond Future	3,590.4700	3.5905	3,458.1600	3.4582	(3.685)	0	0	0
2019/03/25	R186	01/08/2019	8.30	Call	Bond Future	560.7700	0.5608	583.8400	0.5838	4.114	0	0	6,000
2019/03/25	R186	01/08/2019	9.05	Put	Bond Future	1,203.5300	1.2035	1,126.2900	1.1263	(6.418)	0	0	0
2019/03/25	R186	01/08/2019	9.05	Call	Bond Future	2,450.0400	2.4500	2,528.1800	2.5282	3.189	0	0	6,000
2019/03/25	R186	01/08/2019	9.52	Call	Bond Future	4,371.1100	4.3711	4,480.8600	4.4809	2.511	0	0	0
2019/03/25	R186	01/08/2019	9.52	Put	Bond Future	552.2800	0.5523	506.6500	0.5066	(8.262)	0	0	0
2019/03/25	R186	01/08/2019	10.08	Call	Bond Future	6,954.0000	6.9540	7,090.1600	7.0902	1.958	0	0	0
2019/03/25	R186	01/08/2019	9.54	Put	Bond Future	534.1300	0.5341	489.5900	0.4896	(8.339)	0	0	0
2019/03/25	R186	01/08/2019	9.53	Call	Bond Future	4,415.7300	4.4157	4,526.0300	4.5260	2.498	0	0	0
2019/03/25	R186	01/08/2019	9.53	Put	Bond Future	543.0400	0.5430	497.9600	0.4980	(8.301)	0	0	0
2019/03/25	R186	07/11/2019	8.94	Call	Bond Future	2,510.8800	2.5109	2,581.0500	2.5811	2.795	0	0	0
2019/03/25	R186	07/11/2019			Bond Future	8.8769	112.5332	8.8480	112.6916	(0.326)	0.0000	0.0000	0
2019/03/25	R186	07/11/2019	8.94	Put	Bond Future	2,166.6000	2.1666	2,078.3800	2.0784	(4.072)	0	0	0

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2019/03/25	R186	07/11/2019	8.95	Call	Bond Future	2,542.4500	2.5425	2,613.1900	2.6132	2.782	0	0	0
2019/03/25	R186	07/11/2019	8.96	Put	Bond Future	2,121.0900	2.1211	2,034.0200	2.0340	(4.105)	0	0	0
2019/03/25	R186	07/11/2019	8.95	Put	Bond Future	2,143.7400	2.1437	2,056.0900	2.0561	(4.089)	0	0	0
2019/03/25	R186	07/11/2019	8.96	Call	Bond Future	2,574.2100	2.5742	2,645.5300	2.6455	2.771	0	0	0
2019/03/25	R197	02/05/2019			Bond Future	300.0965	300.0965	300.0443	300.0443	(0.017)	0.0000	0.0000	2,350
2019/03/25	R197	01/08/2019			Bond Future	298.2211	298.2211	298.1674	298.1674	(0.018)	0.0000	0.0000	40
2019/03/25	R197	07/11/2019			Bond Future	304.5406	304.5406	304.4852	304.4852	(0.018)	0.0000	0.0000	0
2019/03/25	R202	02/05/2019			Bond Future	233.4824	233.4824	233.7087	233.7087	0.097	0.0000	0.0000	8,706
2019/03/25	R202	01/08/2019			Bond Future	233.8885	233.8885	234.1186	234.1186	0.098	0.0000	0.0000	0
2019/03/25	R202	07/11/2019			Bond Future	238.8444	238.8444	239.0788	239.0788	0.098	0.0000	0.0000	0
2019/03/25	R207	02/05/2019	7.63	Call	Bond Future	653.7300	0.6537	792.5000	0.7925	21.227	0	0	0
2019/03/25	R207	02/05/2019			Bond Future	6.6468	102.6298	6.4395	102.7686	(3.119)	0.0000	0.0000	6,013
2019/03/25	R207	02/05/2019	7.61	Call	Bond Future	640.5000	0.6405	779.2700	0.7793	21.666	0	0	0
2019/03/25	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/25	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/25	R207	02/05/2019	7.62	Call	Bond Future	647.1200	0.6471	785.8900	0.7859	21.444	0	0	0
2019/03/25	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/25	R207	01/08/2019	7.34	Put	Bond Future	0.4000	0.0004	0.0400	0.0000	(90.000)	0	0	0
2019/03/25	R207	01/08/2019	7.33	Call	Bond Future	546.1600	0.5462	686.9300	0.6869	25.774	0	0	0
2019/03/25	R207	01/08/2019			Bond Future	6.0718	100.9057	5.7486	101.0469	(5.324)	0.0000	0.0000	50
2019/03/25	R207	01/08/2019	7.34	Call	Bond Future	550.4500	0.5505	691.2500	0.6913	25.579	0	0	0
2019/03/25	R207	01/08/2019	7.33	Put	Bond Future	0.4300	0.0004	0.0400	0.0000	(90.698)	0	0	0
2019/03/25	R207	01/08/2019	7.35	Call	Bond Future	554.7400	0.5547	695.5600	0.6956	25.385	0	0	0
2019/03/25	R207	01/08/2019	7.35	Put	Bond Future	0.3800	0.0004	0.0400	0.0000	(89.474)	0	0	0
2019/03/25	R207	07/11/2019	2.08	Put	Bond Future	229.6800	0.2297	91.8200	0.0918	(60.023)	0	0	0
2019/03/25	R207	07/11/2019			Bond Future	3.3558	103.0188	2.5555	103.1627	(23.847)	0.0000	0.0000	0
2019/03/25	R207	07/11/2019	2.07	Call	Bond Future	0.0600	0.0001	5.8700	0.0059	9683.333	0	0	0
2019/03/25	R207	07/11/2019	2.07	Put	Bond Future	231.4800	0.2315	93.3700	0.0934	(59.664)	0	0	0
2019/03/25	R207	07/11/2019	2.08	Call	Bond Future	0.0600	0.0001	6.1200	0.0061	10100.000	0	0	0
2019/03/25	R207	07/11/2019	2.06	Call	Bond Future	0.0500	0.0001	5.6100	0.0056	11120.000	0	0	0
2019/03/25	R207	07/11/2019	2.06	Put	Bond Future	233.2800	0.2333	94.9200	0.0949	(59.311)	0	0	0
2019/03/25	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/25	R208	02/05/2019	8.02	Call	Bond Future	1,726.6400	1.7266	1,772.2200	1.7722	2.640	0	0	0
2019/03/25	R208	02/05/2019			Bond Future	7.0193	100.2019	6.9932	100.2475	(0.372)	0.0000	0.0000	14,494
2019/03/25	R208	02/05/2019	8.03	Call	Bond Future	1,743.7000	1.7437	1,789.2800	1.7893	2.614	0	0	0
2019/03/25	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/25	R208	02/05/2019	8.04	Call	Bond Future	1,760.7500	1.7607	1,806.3300	1.8063	2.589	0	0	0
2019/03/25	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/25	R208	01/08/2019	8.16	Call	Bond Future	1,877.1900	1.8772	1,921.2000	1.9212	2.344	0	0	0
2019/03/25	R208	01/08/2019	8.17	Put	Bond Future	12.7700	0.0128	10.6200	0.0106	(16.836)	0	0	0
2019/03/25	R208	01/08/2019			Bond Future	6.9291	102.0738	6.8989	102.1200	(0.435)	0.0000	0.0000	0
2019/03/25	R208	01/08/2019	8.16	Put	Bond Future	13.2700	0.0133	11.0500	0.0110	(16.729)	0	0	0
2019/03/25	R208	01/08/2019	8.17	Call	Bond Future	1,891.6400	1.8916	1,935.7200	1.9357	2.330	0	0	0
2019/03/25	R208	01/08/2019	8.15	Call	Bond Future	1,862.7500	1.8628	1,906.6900	1.9067	2.359	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
2019/03/25	R208	01/08/2019	8.15	Put	Bond Future	13.7800	0.0138	11.4900	0.0115	(16.618)	0	0	0
2019/03/25	R208	07/11/2019	6.83	Call	Bond Future	416.2200	0.4162	440.7300	0.4407	5.889	0	0	0
2019/03/25	R208	07/11/2019	6.82	Put	Bond Future	294.8500	0.2948	272.1100	0.2721	(7.712)	0	0	0
2019/03/25	R208	07/11/2019			Bond Future	6.7331	100.8049	6.6970	100.8519	(0.536)	0.0000	0.0000	0
2019/03/25	R208	07/11/2019	6.84	Call	Bond Future	424.4100	0.4244	449.1800	0.4492	5.836	0	0	0
2019/03/25	R208	07/11/2019	6.84	Put	Bond Future	285.5200	0.2855	263.3000	0.2633	(7.782)	0	0	0
2019/03/25	R208	07/11/2019	6.83	Put	Bond Future	290.3100	0.2903	267.8300	0.2678	(7.743)	0	0	0
2019/03/25	R208	07/11/2019	6.82	Call	Bond Future	407.7700	0.4078	432.0200	0.4320	5.947	0	0	0
2019/03/25	R209	02/05/2019	9.70	Put	Bond Future	1,128.8600	1.1289	991.0400	0.9910	(12.209)	0	0	0
2019/03/25	R209	02/05/2019			Bond Future	9.6925	72.2772	9.6614	72.4786	(0.321)	0.0000	0.0000	101,926
2019/03/25	R209	02/05/2019	9.69	Call	Bond Future	1,143.7500	1.1438	1,205.4800	1.2055	5.397	0	0	0
2019/03/25	R209	02/05/2019	9.69	Put	Bond Future	1,160.1100	1.1601	1,020.4500	1.0205	(12.039)	0	0	0
2019/03/25	R209	02/05/2019	10.50	Call	Bond Future	5,036.7700	5.0368	5,214.9800	5.2150	3.538	0	0	0
2019/03/25	R209	02/05/2019	10.71	Call	Bond Future	6,196.5600	6.1966	6,385.8700	6.3859	3.055	0	0	0
2019/03/25	R209	02/05/2019	9.70	Call	Bond Future	1,177.1400	1.1771	1,240.7100	1.2407	5.400	0	0	0
2019/03/25	R209	02/05/2019	10.50	Put	Bond Future	82.6800	0.0827	59.5000	0.0595	(28.036)	0	0	11,560
2019/03/25	R209	02/05/2019	10.71	Put	Bond Future	37.3200	0.0373	25.2400	0.0252	(32.369)	0	0	760
2019/03/25	R209	02/05/2019	9.95	Put	Bond Future	537.3800	0.5374	446.6300	0.4466	(16.887)	0	0	0
2019/03/25	R209	02/05/2019	9.95	Call	Bond Future	2,174.3700	2.1744	2,285.0100	2.2850	5.088	0	0	760
2019/03/25	R209	02/05/2019	9.68	Call	Bond Future	1,110.7900	1.1108	1,170.7100	1.1707	5.394	0	0	0
2019/03/25	R209	02/05/2019	9.68	Put	Bond Future	1,191.8800	1.1919	1,050.4100	1.0504	(11.869)	0	0	0
2019/03/25	R209	02/05/2019	9.35	Put	Bond Future	2,592.5600	2.5926	2,405.1400	2.4051	(7.229)	0	0	0
2019/03/25	R209	02/05/2019	9.35	Call	Bond Future	326.6000	0.3266	340.5700	0.3406	4.277	0	0	760
2019/03/25	R209	01/08/2019	10.15	Put	Bond Future	1,176.4500	1.1764	1,091.4200	1.0914	(7.228)	0	0	0
2019/03/25	R209	01/08/2019	9.30	Call	Bond Future	884.4400	0.8844	925.6700	0.9257	4.662	0	0	7,560
2019/03/25	R209	01/08/2019	10.17	Call	Bond Future	3,754.8900	3.7549	3,876.5800	3.8766	3.241	0	0	0
2019/03/25	R209	01/08/2019			Bond Future	9.7503	73.6274	9.7183	73.8324	(0.328)	0.0000	0.0000	0
2019/03/25	R209	01/08/2019	10.15	Call	Bond Future	3,667.8000	3.6678	3,787.8200	3.7878	3.272	0	0	0
2019/03/25	R209	01/08/2019	10.17	Put	Bond Future	1,142.2500	1.1422	1,058.8900	1.0589	(7.298)	0	0	0
2019/03/25	R209	01/08/2019	9.30	Put	Bond Future	3,851.3800	3.8514	3,687.5600	3.6876	(4.254)	0	0	0
2019/03/25	R209	01/08/2019	9.80	Put	Bond Future	1,972.9800	1.9730	1,855.6000	1.8556	(5.949)	0	0	0
2019/03/25	R209	01/08/2019	10.16	Put	Bond Future	1,159.2400	1.1592	1,075.0400	1.0750	(7.263)	0	0	0
2019/03/25	R209	01/08/2019	10.46	Call	Bond Future	5,084.0300	5.0840	5,227.2200	5.2272	2.816	0	0	0
2019/03/25	R209	01/08/2019	10.46	Put	Bond Future	747.4600	0.7475	685.6000	0.6856	(8.276)	0	0	7,560
2019/03/25	R209	01/08/2019	9.80	Call	Bond Future	2,289.9300	2.2899	2,377.6000	2.3776	3.829	0	0	7,560
2019/03/25	R209	01/08/2019	10.16	Call	Bond Future	3,711.2700	3.7113	3,832.1200	3.8321	3.256	0	0	0
2019/03/25	R209	07/11/2019	9.82	Call	Bond Future	3,057.3200	3.0573	3,148.7000	3.1487	2.989	0	0	0
2019/03/25	R209	07/11/2019			Bond Future	9.8059	72.0153	9.7729	72.2245	(0.336)	0.0000	0.0000	0
2019/03/25	R209	07/11/2019	9.80	Call	Bond Future	2,990.4100	2.9904	3,080.4100	3.0804	3.010	0	0	0
2019/03/25	R209	07/11/2019	9.80	Put	Bond Future	3,027.4900	3.0275	2,908.3300	2.9083	(3.936)	0	0	0
2019/03/25	R209	07/11/2019	9.82	Put	Bond Future	2,967.9400	2.9679	2,850.1600	2.8502	(3.968)	0	0	0
2019/03/25	R209	07/11/2019	9.81	Call	Bond Future	3,023.6600	3.0237	3,114.3600	3.1144	3.000	0	0	0
2019/03/25	R209	07/11/2019	9.81	Put	Bond Future	2,997.4700	2.9975	2,879.0100	2.8790	(3.952)	0	0	0
2019/03/25	R210	02/05/2019			Bond Future	184.9263	184.9263	184.8949	184.8949	(0.017)	0.0000	0.0000	1,628
2019/03/25	R210	01/08/2019			Bond Future	188.4262	188.4262	188.3938	188.3938	(0.017)	0.0000	0.0000	0
2019/03/25	R210	07/11/2019			Bond Future	189.7805	189.7805	189.7472	189.7472	(0.018)	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
2019/03/25	R212	02/05/2019			Bond Future	156.9216	156.9216	156.9365	156.9365	0.009	0.0000	0.0000	7,946
2019/03/25	R212	01/08/2019			Bond Future	157.6715	157.6715	157.6864	157.6864	0.009	0.0000	0.0000	0
2019/03/25	R212	07/11/2019			Bond Future	161.0126	161.0126	161.0275	161.0275	0.009	0.0000	0.0000	0
2019/03/25	R213	02/05/2019	9.49	Call	Bond Future	1,246.2700	1.2463	1,297.9800	1.2980	4.149	0	0	0
2019/03/25	R213	02/05/2019	9.48	Put	Bond Future	957.8500	0.9578	846.0800	0.8461	(11.669)	0	0	0
2019/03/25	R213	02/05/2019			Bond Future	9.4389	84.1258	9.4128	84.2877	(0.276)	0.0000	0.0000	29,073
2019/03/25	R213	02/05/2019	9.50	Call	Bond Future	1,281.0500	1.2810	1,334.3400	1.3343	4.160	0	0	0
2019/03/25	R213	02/05/2019	9.50	Put	Bond Future	903.5800	0.9036	794.9700	0.7950	(12.020)	0	0	0
2019/03/25	R213	02/05/2019	9.49	Put	Bond Future	930.4200	0.9304	820.2300	0.8202	(11.843)	0	0	0
2019/03/25	R213	02/05/2019	9.48	Call	Bond Future	1,212.0100	1.2120	1,262.1400	1.2621	4.136	0	0	0
2019/03/25	R213	01/08/2019	9.99	Put	Bond Future	933.6400	0.9336	869.0200	0.8690	(6.921)	0	0	0
2019/03/25	R213	01/08/2019	9.98	Call	Bond Future	3,812.5000	3.8125	3,911.9400	3.9119	2.608	0	0	0
2019/03/25	R213	01/08/2019			Bond Future	9.4992	85.6974	9.4723	85.8622	(0.284)	0.0000	0.0000	0
2019/03/25	R213	01/08/2019	9.99	Call	Bond Future	3,855.9900	3.8560	3,956.1100	3.9561	2.596	0	0	0
2019/03/25	R213	01/08/2019	9.98	Put	Bond Future	948.3000	0.9483	883.0000	0.8830	(6.886)	0	0	0
2019/03/25	R213	01/08/2019	10.00	Call	Bond Future	3,899.8100	3.8998	4,000.6000	4.0006	2.584	0	0	0
2019/03/25	R213	01/08/2019	10.00	Put	Bond Future	919.3700	0.9194	855.4200	0.8554	(6.956)	0	0	0
2019/03/25	R213	07/11/2019	9.59	Put	Bond Future	2,711.7700	2.7118	2,614.7900	2.6148	(3.576)	0	0	0
2019/03/25	R213	07/11/2019	9.58	Call	Bond Future	2,859.3400	2.8593	2,929.7800	2.9298	2.464	0	0	0
2019/03/25	R213	07/11/2019			Bond Future	9.5599	83.9375	9.5319	84.1055	(0.292)	0.0000	0.0000	0
2019/03/25	R213	07/11/2019	9.59	Call	Bond Future	2,892.2300	2.8922	2,963.2300	2.9632	2.455	0	0	0
2019/03/25	R213	07/11/2019	9.58	Put	Bond Future	2,738.7400	2.7387	2,641.2000	2.6412	(3.561)	0	0	0
2019/03/25	R213	07/11/2019	9.60	Call	Bond Future	2,925.0200	2.9250	2,996.5800	2.9966	2.446	0	0	0
2019/03/25	R213	07/11/2019	9.60	Put	Bond Future	2,684.7700	2.6848	2,588.3500	2.5883	(3.591)	0	0	0
2019/03/25	R214	02/05/2019	9.87	Call	Bond Future	1,147.1500	1.1472	1,155.4700	1.1555	0.725	0	0	0
2019/03/25	R214	02/05/2019	9.85	Call	Bond Future	1,080.9000	1.0809	1,087.4500	1.0875	0.606	0	0	0
2019/03/25	R214	02/05/2019			Bond Future	9.8876	71.0946	9.8717	71.2012	(0.161)	0.0000	0.0000	21,021
2019/03/25	R214	02/05/2019	9.85	Put	Bond Future	1,333.9900	1.3340	1,233.9500	1.2339	(7.499)	0	0	0
2019/03/25	R214	02/05/2019	9.87	Put	Bond Future	1,265.5100	1.2655	1,167.2400	1.1672	(7.765)	0	0	0
2019/03/25	R214	02/05/2019	9.86	Call	Bond Future	1,113.8000	1.1138	1,121.2200	1.1212	0.666	0	0	0
2019/03/25	R214	02/05/2019	9.86	Put	Bond Future	1,299.4700	1.2995	1,200.3000	1.2003	(7.632)	0	0	0
2019/03/25	R214	01/08/2019	10.34	Put	Bond Future	1,250.3100	1.2503	1,192.8100	1.1928	(4.599)	0	0	0
2019/03/25	R214	01/08/2019			Bond Future	9.9460	72.4227	9.9296	72.5312	(0.164)	0.0000	0.0000	0
2019/03/25	R214	01/08/2019	10.33	Call	Bond Future	3,745.4500	3.7455	3,795.9700	3.7960	1.349	0	0	0
2019/03/25	R214	01/08/2019	10.33	Put	Bond Future	1,268.4300	1.2684	1,210.4600	1.2105	(4.570)	0	0	0
2019/03/25	R214	01/08/2019	10.34	Call	Bond Future	3,789.9300	3.7899	3,840.9200	3.8409	1.345	0	0	0
2019/03/25	R214	01/08/2019	10.32	Call	Bond Future	3,701.3000	3.7013	3,751.3300	3.7513	1.352	0	0	0
2019/03/25	R214	01/08/2019	10.32	Put	Bond Future	1,286.9700	1.2870	1,228.5100	1.2285	(4.542)	0	0	0
2019/03/25	R214	07/11/2019	10.02	Put	Bond Future	3,115.9200	3.1159	3,043.2800	3.0433	(2.331)	0	0	0
2019/03/25	R214	07/11/2019			Bond Future	10.0050	70.6388	9.9882	70.7493	(0.168)	0.0000	0.0000	0
2019/03/25	R214	07/11/2019	10.01	Call	Bond Future	3,179.8700	3.1799	3,217.4100	3.2174	1.181	0	0	0
2019/03/25	R214	07/11/2019	10.01	Put	Bond Future	3,147.0900	3.1471	3,074.0800	3.0741	(2.320)	0	0	0
2019/03/25	R214	07/11/2019	10.02	Call	Bond Future	3,214.3200	3.2143	3,252.2300	3.2522	1.179	0	0	0
2019/03/25	R214	07/11/2019	10.00	Call	Bond Future	3,145.8000	3.1458	3,182.9900	3.1830	1.182	0	0	0
2019/03/25	R214	07/11/2019	10.00	Put	Bond Future	3,178.7300	3.1787	3,105.3700	3.1054	(2.308)	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
2019/03/25	R248	02/05/2019	9.90	Put	Bond Future	1,443.5400	1.4435	1,263.1500	1.2631	(12.496)	0	0	0
2019/03/25	R248	02/05/2019			Bond Future	9.8875	90.8007	9.8565	91.0684	(0.314)	0.0000	0.0000	103,755
2019/03/25	R248	02/05/2019	9.90	Call	Bond Future	1,550.5900	1.5506	1,637.9100	1.6379	5.631	0	0	0
2019/03/25	R248	02/05/2019	9.91	Call	Bond Future	1,596.2600	1.5963	1,686.1000	1.6861	5.628	0	0	0
2019/03/25	R248	02/05/2019	9.89	Put	Bond Future	1,484.3900	1.4844	1,301.5100	1.3015	(12.320)	0	0	0
2019/03/25	R248	02/05/2019	9.91	Put	Bond Future	1,403.5300	1.4035	1,225.6600	1.2257	(12.673)	0	0	0
2019/03/25	R248	02/05/2019	9.89	Call	Bond Future	1,505.6100	1.5056	1,590.4400	1.5904	5.634	0	0	0
2019/03/25	R248	01/08/2019	10.35	Call	Bond Future	4,817.7300	4.8177	4,979.5700	4.9796	3.359	0	0	0
2019/03/25	R248	01/08/2019	10.34	Put	Bond Future	1,517.2800	1.5173	1,405.4700	1.4055	(7.369)	0	0	0
2019/03/25	R248	01/08/2019			Bond Future	9.9457	92.4969	9.9137	92.7694	(0.322)	0.0000	0.0000	100
2019/03/25	R248	01/08/2019	10.36	Call	Bond Future	4,874.9500	4.8750	5,037.9000	5.0379	3.343	0	0	0
2019/03/25	R248	01/08/2019	10.36	Put	Bond Future	1,472.5700	1.4726	1,363.0000	1.3630	(7.441)	0	0	0
2019/03/25	R248	01/08/2019	10.35	Put	Bond Future	1,494.7600	1.4948	1,384.0800	1.3841	(7.405)	0	0	0
2019/03/25	R248	01/08/2019	10.34	Call	Bond Future	4,760.7200	4.7607	4,921.4300	4.9214	3.376	0	0	0
2019/03/25	R248	07/11/2019	10.02	Call	Bond Future	4,000.1800	4.0002	4,122.5300	4.1225	3.059	0	0	0
2019/03/25	R248	07/11/2019	10.01	Put	Bond Future	3,910.3100	3.9103	3,753.7300	3.7537	(4.004)	0	0	0
2019/03/25	R248	07/11/2019			Bond Future	10.0045	89.9909	9.9715	90.2689	(0.330)	0.0000	0.0000	0
2019/03/25	R248	07/11/2019	10.03	Call	Bond Future	4,044.2300	4.0442	4,167.5100	4.1675	3.048	0	0	0
2019/03/25	R248	07/11/2019	10.03	Put	Bond Future	3,830.5000	3.8305	3,675.7900	3.6758	(4.039)	0	0	0
2019/03/25	R248	07/11/2019	10.02	Put	Bond Future	3,870.2200	3.8702	3,714.5800	3.7146	(4.021)	0	0	0
2019/03/25	R248	07/11/2019	10.01	Call	Bond Future	3,956.3500	3.9563	4,077.7600	4.0778	3.069	0	0	0

Total

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