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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/03/2019 TO 29/03/2019

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
2019/03/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	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
2019/03/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	2025	02/05/2019			Bond Future	133.4603	133.4603	133.4244	133.4244	(0.027)	0.0000	0.0000	691
2019/03/29	2025	01/08/2019			Bond Future	134.5120	134.5120	134.4756	134.4756	(0.027)	0.0000	0.0000	0
2019/03/29	2025	07/11/2019			Bond Future	137.3484	137.3484	137.3110	137.3110	(0.027)	0.0000	0.0000	0
2019/03/29	2029	02/05/2019			Bond Future	99.9723	99.9723	99.9105	99.9105	(0.062)	0.0000	0.0000	3,020
2019/03/29	2029	01/08/2019			Bond Future	101.8516	101.8516	101.7886	101.7886	(0.062)	0.0000	0.0000	0
2019/03/29	2029	07/11/2019			Bond Future	102.8918	102.8918	102.8272	102.8272	(0.063)	0.0000	0.0000	0
2019/03/29	2030	02/05/2019	9.41	Call	Bond Future	1,479.4400	1.4794	1,922.8300	1.9228	29.970	0	0	0
2019/03/29	2030	02/05/2019	8.90	Put	Bond Future	2,652.5500	2.6525	2,091.0500	2.0910	(21.168)	0	0	0
2019/03/29	2030	02/05/2019			Bond Future	9.2813	93.5067	9.1741	94.1875	(1.155)	0.0000	0.0000	46,283
2019/03/29	2030	02/05/2019	9.39	Call	Bond Future	1,400.6800	1.4007	1,831.8600	1.8319	30.784	0	0	0
2019/03/29	2030	02/05/2019	9.39	Put	Bond Future	717.3600	0.7174	467.8300	0.4678	(34.784)	0	0	0
2019/03/29	2030	02/05/2019	10.20	Call	Bond Future	5,593.3800	5.5934	6,258.8600	6.2589	11.898	0	0	0
2019/03/29	2030	02/05/2019	10.20	Put	Bond Future	28.2100	0.0282	12.9800	0.0130	(53.988)	0	0	3,000
2019/03/29	2030	02/05/2019	9.41	Put	Bond Future	671.1500	0.6711	433.8300	0.4338	(35.360)	0	0	0
2019/03/29	2030	02/05/2019	8.90	Call	Bond Future	200.8500	0.2009	320.0600	0.3201	59.353	0	0	3,000
2019/03/29	2030	02/05/2019	9.40	Call	Bond Future	1,439.7900	1.4398	1,877.1100	1.8771	30.374	0	0	3,000
2019/03/29	2030	02/05/2019	9.40	Put	Bond Future	693.9600	0.6940	450.5700	0.4506	(35.073)	0	0	0
2019/03/29	2030	01/08/2019	9.68	Call	Bond Future	3,128.1900	3.1282	3,657.5400	3.6575	16.922	0	0	0
2019/03/29	2030	01/08/2019	9.15	Put	Bond Future	2,553.4800	2.5535	2,201.3100	2.2013	(13.792)	0	0	0
2019/03/29	2030	01/08/2019	8.67	Put	Bond Future	4,721.2000	4.7212	4,192.3000	4.1923	(11.203)	0	0	0
2019/03/29	2030	01/08/2019	9.91	Put	Bond Future	749.0800	0.7491	645.3500	0.6453	(13.848)	0	0	0
2019/03/29	2030	01/08/2019			Bond Future	9.3487	91.2366	9.2374	91.9299	(1.191)	0.0000	0.0000	0
2019/03/29	2030	01/08/2019	8.35	Put	Bond Future	6,617.9800	6.6180	5,982.3800	5.9824	(9.604)	0	0	0
2019/03/29	2030	01/08/2019	8.35	Call	Bond Future	140.3200	0.1403	198.0700	0.1981	41.156	0	0	2,025
2019/03/29	2030	01/08/2019	9.22	Put	Bond Future	2,309.7800	2.3098	1,979.0200	1.9790	(14.320)	0	0	0
2019/03/29	2030	01/08/2019	9.22	Call	Bond Future	1,507.6900	1.5077	1,870.2800	1.8703	24.049	0	0	5,400
2019/03/29	2030	01/08/2019	9.69	Call	Bond Future	3,169.3300	3.1693	3,702.1500	3.7021	16.812	0	0	0
2019/03/29	2030	01/08/2019	9.69	Put	Bond Future	1,086.9800	1.0870	926.4500	0.9264	(14.768)	0	0	5,400
2019/03/29	2030	01/08/2019	9.68	Put	Bond Future	1,105.9400	1.1059	941.9400	0.9419	(14.829)	0	0	4,800
2019/03/29	2030	01/08/2019	9.15	Call	Bond Future	1,311.1900	1.3112	1,652.3700	1.6524	26.021	0	0	2,025
2019/03/29	2030	01/08/2019	9.92	Call	Bond Future	4,186.3100	4.1863	4,778.0100	4.7780	14.134	0	0	0
2019/03/29	2030	01/08/2019	9.90	Put	Bond Future	761.7600	0.7618	656.0900	0.6561	(13.872)	0	0	0
2019/03/29	2030	01/08/2019	8.67	Call	Bond Future	383.6600	0.3837	548.1100	0.5481	42.863	0	0	5,400
2019/03/29	2030	01/08/2019	9.91	Call	Bond Future	4,140.0800	4.1401	4,729.7000	4.7297	14.242	0	0	0
2019/03/29	2030	01/08/2019	9.27	Put	Bond Future	2,145.5700	2.1456	1,831.5300	1.8315	(14.637)	0	0	0
2019/03/29	2030	01/08/2019	9.27	Call	Bond Future	1,656.2100	1.6562	2,035.5200	2.0355	22.902	0	0	4,800
2019/03/29	2030	01/08/2019	8.77	Put	Bond Future	4,192.5300	4.1925	3,708.9300	3.7089	(11.535)	0	0	0
2019/03/29	2030	01/08/2019	8.77	Call	Bond Future	511.0400	0.5110	720.7900	0.7208	41.044	0	0	4,800
2019/03/29	2030	01/08/2019	9.92	Put	Bond Future	736.4400	0.7364	634.7900	0.6348	(13.803)	0	0	0
2019/03/29	2030	01/08/2019	9.90	Call	Bond Future	4,093.8300	4.0938	4,681.5100	4.6815	14.355	0	0	0
2019/03/29	2030	07/11/2019	9.49	Put	Bond Future	2,476.6100	2.4766	2,099.7800	2.0998	(15.216)	0	0	0
2019/03/29	2030	07/11/2019			Bond Future	9.4054	93.1380	9.2896	93.8456	(1.231)	0.0000	0.0000	0

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2019/03/29	2030	07/11/2019	9.48	Call	Bond Future	2,954.7500	2.9548	3,283.5100	3.2835	11.126	0	0	0
2019/03/29	2030	07/11/2019	9.48	Put	Bond Future	2,502.8000	2.5028	2,123.9800	2.1240	(15.136)	0	0	0
2019/03/29	2030	07/11/2019	9.49	Call	Bond Future	2,988.9400	2.9889	3,319.6900	3.3197	11.066	0	0	0
2019/03/29	2030	07/11/2019	9.47	Call	Bond Future	2,921.0400	2.9210	3,247.2300	3.2472	11.167	0	0	0
2019/03/29	2030	07/11/2019	9.47	Put	Bond Future	2,529.5100	2.5295	2,148.1200	2.1481	(15.078)	0	0	0
2019/03/29	2032	02/05/2019	9.62	Put	Bond Future	798.1700	0.7982	526.4100	0.5264	(34.048)	0	0	0
2019/03/29	2032	02/05/2019	9.61	Call	Bond Future	1,505.4100	1.5054	1,966.0000	1.9660	30.596	0	0	0
2019/03/29	2032	02/05/2019			Bond Future	9.5102	91.5648	9.4032	92.3038	(1.126)	0.0000	0.0000	42,232
2019/03/29	2032	02/05/2019	9.62	Call	Bond Future	1,547.3300	1.5473	2,014.5100	2.0145	30.193	0	0	0
2019/03/29	2032	02/05/2019	9.61	Put	Bond Future	824.1400	0.8241	545.7900	0.5458	(33.775)	0	0	0
2019/03/29	2032	02/05/2019	9.63	Call	Bond Future	1,589.7100	1.5897	2,063.4200	2.0634	29.799	0	0	0
2019/03/29	2032	02/05/2019	9.63	Put	Bond Future	772.7400	0.7727	507.5100	0.5075	(34.323)	0	0	0
2019/03/29	2032	01/08/2019	10.10	Call	Bond Future	4,350.9000	4.3509	4,983.6900	4.9837	14.544	0	0	0
2019/03/29	2032	01/08/2019	10.11	Put	Bond Future	886.3600	0.8864	768.6700	0.7687	(13.278)	0	0	0
2019/03/29	2032	01/08/2019			Bond Future	9.5753	93.2636	9.4645	94.0162	(1.157)	0.0000	0.0000	0
2019/03/29	2032	01/08/2019	10.10	Put	Bond Future	900.7800	0.9008	780.9600	0.7810	(13.302)	0	0	0
2019/03/29	2032	01/08/2019	10.11	Call	Bond Future	4,400.4300	4.4004	5,035.3500	5.0354	14.429	0	0	0
2019/03/29	2032	01/08/2019	10.09	Call	Bond Future	4,301.7000	4.3017	4,931.9900	4.9320	14.652	0	0	0
2019/03/29	2032	01/08/2019	10.09	Put	Bond Future	915.6000	0.9156	793.2800	0.7933	(13.360)	0	0	0
2019/03/29	2032	07/11/2019	9.71	Call	Bond Future	3,277.1200	3.2771	3,650.5600	3.6506	11.395	0	0	0
2019/03/29	2032	07/11/2019	9.70	Put	Bond Future	2,826.6000	2.8266	2,428.9400	2.4289	(14.068)	0	0	0
2019/03/29	2032	07/11/2019			Bond Future	9.6374	91.0440	9.5225	91.8121	(1.192)	0.0000	0.0000	0
2019/03/29	2032	07/11/2019	9.72	Call	Bond Future	3,313.3000	3.3133	3,689.7400	3.6897	11.361	0	0	0
2019/03/29	2032	07/11/2019	9.72	Put	Bond Future	2,766.8500	2.7669	2,375.1900	2.3752	(14.155)	0	0	0
2019/03/29	2032	07/11/2019	9.71	Put	Bond Future	2,796.6000	2.7966	2,401.9400	2.4019	(14.112)	0	0	0
2019/03/29	2032	07/11/2019	9.70	Call	Bond Future	3,241.1300	3.2411	3,611.5700	3.6116	11.429	0	0	0
2019/03/29	2033	02/05/2019			Bond Future	102.1255	102.1255	101.9714	101.9714	(0.151)	0.0000	0.0000	6,090
2019/03/29	2033	01/08/2019			Bond Future	104.0453	104.0453	103.8881	103.8881	(0.151)	0.0000	0.0000	0
2019/03/29	2033	07/11/2019			Bond Future	105.0555	105.0555	104.8950	104.8950	(0.153)	0.0000	0.0000	0
2019/03/29	2037	02/05/2019	9.81	Put	Bond Future	1,223.6700	1.2237	847.6500	0.8477	(30.729)	0	0	0
2019/03/29	2037	02/05/2019			Bond Future	9.7969	91.4183	9.6899	92.2422	(1.092)	0.0000	0.0000	52,038
2019/03/29	2037	02/05/2019	9.80	Call	Bond Future	1,283.5000	1.2835	1,723.5800	1.7236	34.287	0	0	0
2019/03/29	2037	02/05/2019	9.80	Put	Bond Future	1,259.8800	1.2599	876.0400	0.8760	(30.466)	0	0	0
2019/03/29	2037	02/05/2019	9.81	Call	Bond Future	1,323.6600	1.3237	1,771.5600	1.7716	33.838	0	0	0
2019/03/29	2037	02/05/2019	9.79	Call	Bond Future	1,244.1300	1.2441	1,676.3600	1.6764	34.742	0	0	0
2019/03/29	2037	02/05/2019	9.79	Put	Bond Future	1,296.9800	1.2970	905.2900	0.9053	(30.200)	0	0	0
2019/03/29	2037	01/08/2019	10.31	Call	Bond Future	4,441.8200	4.4418	5,129.4600	5.1295	15.481	0	0	0
2019/03/29	2037	01/08/2019			Bond Future	9.8662	88.8591	9.7557	89.6983	(1.120)	0.0000	0.0000	0
2019/03/29	2037	01/08/2019	10.29	Call	Bond Future	4,336.9100	4.3369	5,018.9600	5.0190	15.727	0	0	0
2019/03/29	2037	01/08/2019	10.29	Put	Bond Future	1,227.4200	1.2274	1,070.2200	1.0702	(12.807)	0	0	0
2019/03/29	2037	01/08/2019	10.31	Put	Bond Future	1,189.7300	1.1897	1,038.1200	1.0381	(12.743)	0	0	0
2019/03/29	2037	01/08/2019	10.30	Call	Bond Future	4,389.2700	4.3893	5,074.1300	5.0741	15.603	0	0	0
2019/03/29	2037	01/08/2019	10.30	Put	Bond Future	1,208.4400	1.2084	1,054.0500	1.0541	(12.776)	0	0	0
2019/03/29	2037	07/11/2019	9.97	Call	Bond Future	3,611.9400	3.6119	4,023.6200	4.0236	11.398	0	0	0
2019/03/29	2037	07/11/2019			Bond Future	9.9273	90.7110	9.8131	91.5676	(1.150)	0.0000	0.0000	0

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2019/03/29	2037	07/11/2019	9.95	Call	Bond Future	3,533.0300	3.5330	3,938.1700	3.9382	11.467	0	0	0
2019/03/29	2037	07/11/2019	9.95	Put	Bond Future	3,364.1100	3.3641	2,912.6500	2.9126	(13.420)	0	0	0
2019/03/29	2037	07/11/2019	9.97	Put	Bond Future	3,294.7300	3.2947	2,849.8100	2.8498	(13.504)	0	0	0
2019/03/29	2037	07/11/2019	9.96	Call	Bond Future	3,572.2400	3.5722	3,980.9300	3.9809	11.441	0	0	0
2019/03/29	2037	07/11/2019	9.96	Put	Bond Future	3,329.1300	3.3291	2,881.2200	2.8812	(13.454)	0	0	0
2019/03/29	2038	02/05/2019			Bond Future	121.0143	121.0143	121.0478	121.0478	0.028	0.0000	0.0000	11,059
2019/03/29	2038	01/08/2019			Bond Future	121.6500	121.6500	121.6843	121.6843	0.028	0.0000	0.0000	0
2019/03/29	2038	07/11/2019			Bond Future	124.2154	124.2154	124.2500	124.2500	0.028	0.0000	0.0000	0
2019/03/29	2040	02/05/2019	9.89	Call	Bond Future	1,343.6500	1.3437	1,741.3400	1.7413	29.598	0	0	0
2019/03/29	2040	02/05/2019	9.88	Put	Bond Future	1,357.9900	1.3580	989.8800	0.9899	(27.107)	0	0	0
2019/03/29	2040	02/05/2019	9.60	Call	Bond Future	421.3000	0.4213	605.4800	0.6055	43.717	0	0	1,150
2019/03/29	2040	02/05/2019			Bond Future	9.8869	94.6021	9.7951	95.3604	(0.929)	0.0000	0.0000	23,899
2019/03/29	2040	02/05/2019	9.90	Call	Bond Future	1,386.5600	1.3866	1,791.6600	1.7917	29.216	0	0	0
2019/03/29	2040	02/05/2019	9.90	Put	Bond Future	1,279.1800	1.2792	925.9100	0.9259	(27.617)	0	0	0
2019/03/29	2040	02/05/2019	10.20	Put	Bond Future	467.0200	0.4670	302.7800	0.3028	(35.168)	0	0	0
2019/03/29	2040	02/05/2019	10.20	Call	Bond Future	2,979.6600	2.9797	3,573.7900	3.5738	19.940	0	0	1,150
2019/03/29	2040	02/05/2019	9.60	Put	Bond Future	2,824.0300	2.8240	2,249.8400	2.2498	(20.332)	0	0	0
2019/03/29	2040	02/05/2019	9.89	Put	Bond Future	1,318.2200	1.3182	957.5400	0.9575	(27.361)	0	0	0
2019/03/29	2040	02/05/2019	9.88	Call	Bond Future	1,301.3500	1.3013	1,691.6100	1.6916	29.989	0	0	0
2019/03/29	2040	01/08/2019	10.36	Call	Bond Future	4,570.0900	4.5701	5,104.5000	5.1045	11.694	0	0	0
2019/03/29	2040	01/08/2019	10.37	Put	Bond Future	1,371.2000	1.3712	1,136.0400	1.1360	(17.150)	0	0	0
2019/03/29	2040	01/08/2019			Bond Future	9.9562	91.8516	9.8614	92.6241	(0.952)	0.0000	0.0000	0
2019/03/29	2040	01/08/2019	10.36	Put	Bond Future	1,392.4800	1.3925	1,154.4100	1.1544	(17.097)	0	0	0
2019/03/29	2040	01/08/2019	10.37	Call	Bond Future	4,625.2600	4.6253	5,162.5800	5.1626	11.617	0	0	0
2019/03/29	2040	01/08/2019	10.38	Call	Bond Future	4,680.8200	4.6808	5,220.9900	5.2210	11.540	0	0	0
2019/03/29	2040	01/08/2019	10.38	Put	Bond Future	1,350.4300	1.3504	1,118.1200	1.1181	(17.203)	0	0	0
2019/03/29	2040	07/11/2019	10.03	Call	Bond Future	3,777.1700	3.7772	4,138.2700	4.1383	9.560	0	0	0
2019/03/29	2040	07/11/2019	10.04	Put	Bond Future	3,640.5100	3.6405	3,216.6000	3.2166	(11.644)	0	0	0
2019/03/29	2040	07/11/2019			Bond Future	10.0176	93.7659	9.9198	94.5542	(0.977)	0.0000	0.0000	0
2019/03/29	2040	07/11/2019	10.03	Put	Bond Future	3,678.3100	3.6783	3,251.0700	3.2511	(11.615)	0	0	0
2019/03/29	2040	07/11/2019	10.04	Call	Bond Future	3,819.1700	3.8192	4,183.6000	4.1836	9.542	0	0	0
2019/03/29	2040	07/11/2019	10.05	Call	Bond Future	3,861.3800	3.8614	4,228.8400	4.2288	9.516	0	0	0
2019/03/29	2040	07/11/2019	10.05	Put	Bond Future	3,603.0400	3.6030	3,182.1600	3.1822	(11.681)	0	0	0
2019/03/29	2044	02/05/2019	9.90	Call	Bond Future	1,506.5300	1.5065	2,039.8200	2.0398	35.399	0	0	0
2019/03/29	2044	02/05/2019			Bond Future	9.8653	92.0330	9.7635	92.8964	(1.033)	0.0000	0.0000	38,276
2019/03/29	2044	02/05/2019	9.90	Put	Bond Future	1,215.7900	1.2158	885.6600	0.8857	(27.154)	0	0	0
2019/03/29	2044	02/05/2019	9.91	Call	Bond Future	1,552.8700	1.5529	2,094.1600	2.0942	34.857	0	0	0
2019/03/29	2044	02/05/2019	9.92	Put	Bond Future	1,142.2000	1.1422	827.9800	0.8280	(27.510)	0	0	0
2019/03/29	2044	02/05/2019	9.91	Put	Bond Future	1,178.5600	1.1786	856.4300	0.8564	(27.333)	0	0	0
2019/03/29	2044	02/05/2019	9.92	Call	Bond Future	1,599.9400	1.5999	2,149.1400	2.1491	34.326	0	0	0
2019/03/29	2044	01/08/2019	9.86	Put	Bond Future	2,919.6400	2.9196	2,463.8200	2.4638	(15.612)	0	0	0
2019/03/29	2044	01/08/2019	10.53	Call	Bond Future	5,790.4400	5.7904	6,461.5100	6.4615	11.589	0	0	0
2019/03/29	2044	01/08/2019	10.40	Put	Bond Future	1,267.1300	1.2671	1,021.6100	1.0216	(19.376)	0	0	0
2019/03/29	2044	01/08/2019			Bond Future	9.9305	89.3600	9.8254	90.2395	(1.058)	0.0000	0.0000	0
2019/03/29	2044	01/08/2019	10.39	Call	Bond Future	4,970.3900	4.9704	5,601.2800	5.6013	12.693	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
2019/03/29	2044	01/08/2019	10.39	Put	Bond Future	1,287.0400	1.2870	1,038.4000	1.0384	(19.319)	0	0	0
2019/03/29	2044	01/08/2019	9.86	Call	Bond Future	2,331.1700	2.3312	2,754.8800	2.7549	18.176	0	0	100
2019/03/29	2044	01/08/2019	10.53	Put	Bond Future	1,035.7700	1.0358	827.3100	0.8273	(20.126)	0	0	100
2019/03/29	2044	01/08/2019	10.40	Call	Bond Future	5,027.7600	5.0278	5,661.7700	5.6618	12.610	0	0	0
2019/03/29	2044	01/08/2019	9.36	Put	Bond Future	5,676.0300	5.6760	4,991.9000	4.9919	(12.053)	0	0	0
2019/03/29	2044	01/08/2019	9.36	Call	Bond Future	719.5600	0.7196	914.9600	0.9150	27.155	0	0	100
2019/03/29	2044	01/08/2019	10.38	Call	Bond Future	4,913.0300	4.9130	5,540.9300	5.5409	12.780	0	0	0
2019/03/29	2044	01/08/2019	10.38	Put	Bond Future	1,307.0900	1.3071	1,055.4600	1.0555	(19.251)	0	0	0
2019/03/29	2044	07/11/2019	10.07	Put	Bond Future	3,479.0200	3.4790	3,028.5700	3.0286	(12.948)	0	0	0
2019/03/29	2044	07/11/2019			Bond Future	9.9879	91.2224	9.8796	92.1200	(1.085)	0.0000	0.0000	0
2019/03/29	2044	07/11/2019	10.06	Call	Bond Future	4,105.1300	4.1051	4,548.6100	4.5486	10.803	0	0	0
2019/03/29	2044	07/11/2019	10.06	Put	Bond Future	3,516.0700	3.5161	3,061.9400	3.0619	(12.916)	0	0	0
2019/03/29	2044	07/11/2019	10.07	Call	Bond Future	4,149.2700	4.1493	4,596.4300	4.5964	10.777	0	0	0
2019/03/29	2044	07/11/2019	10.05	Call	Bond Future	4,060.9100	4.0609	4,501.0000	4.5010	10.837	0	0	0
2019/03/29	2044	07/11/2019	10.05	Put	Bond Future	3,553.1600	3.5532	3,095.6400	3.0956	(12.876)	0	0	0
2019/03/29	2046	02/05/2019			Bond Future	113.3073	113.3073	112.4935	112.4935	(0.718)	0.0000	0.0000	12,523
2019/03/29	2046	01/08/2019			Bond Future	115.4374	115.4374	114.6081	114.6081	(0.718)	0.0000	0.0000	0
2019/03/29	2046	07/11/2019			Bond Future	116.1311	116.1311	115.2844	115.2844	(0.729)	0.0000	0.0000	0
2019/03/29	2050	02/05/2019			Bond Future	118.5612	118.5612	117.6269	117.6269	(0.788)	0.0000	0.0000	10,684
2019/03/29	2050	01/08/2019			Bond Future	118.9725	118.9725	118.0205	118.0205	(0.800)	0.0000	0.0000	0
2019/03/29	2050	07/11/2019			Bond Future	121.4811	121.4811	120.5090	120.5090	(0.800)	0.0000	0.0000	0
2019/03/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	AL37	02/05/2019			Index Future	629.9250	629.9250	631.6380	631.6380	0.272	0.0000	0.0000	0
2019/03/29	AL37	01/08/2019			Index Future	641.6110	641.6110	643.3560	643.3560	0.272	0.0000	0.0000	0
2019/03/29	AL37	07/11/2019			Index Future	654.9760	654.9760	656.7560	656.7560	0.272	0.0000	0.0000	0
2019/03/29	AL7T	02/05/2019			Index Future	726.6400	726.6400	730.9920	730.9920	0.599	0.0000	0.0000	0
2019/03/29	AL7T	01/08/2019			Index Future	740.1210	740.1210	744.5530	744.5530	0.599	0.0000	0.0000	0
2019/03/29	AL7T	07/11/2019			Index Future	755.5380	755.5380	760.0600	760.0600	0.599	0.0000	0.0000	0
2019/03/29	ALBI	02/05/2019			Index Future	656.6510	656.6510	661.4310	661.4310	0.728	0.0000	0.0000	898
2019/03/29	ALBI	01/08/2019			Index Future	668.8340	668.8340	673.7020	673.7020	0.728	0.0000	0.0000	26
2019/03/29	ALBI	07/11/2019			Index Future	682.7650	682.7650	687.7340	687.7340	0.728	0.0000	0.0000	0
2019/03/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	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
2019/03/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	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
2019/03/29	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/29	ES33	02/05/2019			Bond Future	10.9763		76.2188	10.8637	76.8777	(1.026)	0.0000	0.0000	350
2019/03/29	ES33	01/08/2019			Bond Future	11.0853		77.6328	10.9687	78.3039	(1.052)	0.0000	0.0000	0
2019/03/29	ES33	07/11/2019			Bond Future	11.1988		75.4543	11.0777	76.1392	(1.082)	0.0000	0.0000	0
2019/03/29	ES42	02/05/2019			Bond Future	11.2425		77.8557	11.1450	78.5049	(0.867)	0.0000	0.0000	4,919
2019/03/29	ES42	01/08/2019			Bond Future	11.3496		79.3001	11.2487	79.9613	(0.889)	0.0000	0.0000	0
2019/03/29	ES42	07/11/2019			Bond Future	11.4614		76.6861	11.3566	77.3609	(0.914)	0.0000	0.0000	0
2019/03/29	GOVI	02/05/2019	647.87	Call	GOVI	21,880.0000		2.1880	71,220.0000	7.1220	225.503	0	0	0
2019/03/29	GOVI	02/05/2019	647.88	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/29	GOVI	02/05/2019	647.86	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/29	GOVI	02/05/2019			GOVI	650.0580		650.0580	654.9920	654.9920	0.759	0.0000	0.0000	448
2019/03/29	GOVI	02/05/2019	647.87	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/29	GOVI	02/05/2019	647.88	Call	GOVI	21,780.0000		2.1780	71,120.0000	7.1120	226.538	0	0	0
2019/03/29	GOVI	02/05/2019	647.86	Call	GOVI	21,980.0000		2.1980	71,320.0000	7.1320	224.477	0	0	0
2019/03/29	GOVI	01/08/2019	638.68	Call	GOVI	234,370.0000		23.4370	284,630.0000	28.4630	21.445	0	0	0
2019/03/29	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/29	GOVI	01/08/2019			GOVI	662.1170		662.1170	667.1430	667.1430	0.759	0.0000	0.0000	0
2019/03/29	GOVI	01/08/2019	638.69	Call	GOVI	234,270.0000		23.4270	284,530.0000	28.4530	21.454	0	0	0
2019/03/29	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/29	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/29	GOVI	01/08/2019	638.67	Call	GOVI	234,470.0000		23.4470	284,730.0000	28.4730	21.436	0	0	0
2019/03/29	GOVI	07/11/2019	672.90	Call	GOVI	30,090.0000		3.0090	81,380.0000	8.1380	170.455	0	0	0
2019/03/29	GOVI	07/11/2019			GOVI	675.9090		675.9090	681.0380	681.0380	0.759	0.0000	0.0000	0
2019/03/29	GOVI	07/11/2019	672.90	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/29	GOVI	07/11/2019	672.91	Call	GOVI	29,990.0000		2.9990	81,280.0000	8.1280	171.024	0	0	0
2019/03/29	GOVI	07/11/2019	672.92	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/29	GOVI	07/11/2019	672.91	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/29	GOVI	07/11/2019	672.92	Call	GOVI	29,890.0000		2.9890	81,180.0000	8.1180	171.596	0	0	0
2019/03/29	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/29	IGOV	02/05/2019			Index Future	255.4050		255.4050	254.7660	254.7660	(0.250)	0.0000	0.0000	723
2019/03/29	IGOV	01/08/2019			Index Future	260.2060		260.2060	259.5550	259.5550	(0.250)	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
2019/03/29	IGOV	07/11/2019			Index Future	265.6920	265.6920	265.0280	265.0280	(0.250)	0.0000	0.0000	0
2019/03/29	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/03/29	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/03/29	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/29	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/03/29	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.7900	102.7900	(0.010)	0.0000	0.0000	0
2019/03/29	IS02	23/03/2020			Interest Rate Swap	98.7800	98.7800	98.7600	98.7600	(0.020)	0.0000	0.0000	0
2019/03/29	IS02	22/06/2020			Interest Rate Swap	102.3300	102.3300	102.3000	102.3000	(0.029)	0.0000	0.0000	0
2019/03/29	IS02	21/09/2020			Interest Rate Swap	99.3000	99.3000	99.2600	99.2600	(0.040)	0.0000	0.0000	0
2019/03/29	IS05	17/12/2020			Interest Rate Swap	96.0600	96.0600	96.0100	96.0100	(0.052)	0.0000	0.0000	0
2019/03/29	IS05	16/03/2021			Interest Rate Swap	95.2300	95.2300	95.1800	95.1800	(0.053)	0.0000	0.0000	0
2019/03/29	IS05	15/06/2021			Interest Rate Swap	94.3300	94.3300	94.2900	94.2900	(0.042)	0.0000	0.0000	0
2019/03/29	IS05	21/09/2021			Interest Rate Swap	94.4000	94.4000	94.3400	94.3400	(0.064)	0.0000	0.0000	0
2019/03/29	IS05	21/12/2021			Interest Rate Swap	96.5000	96.5000	96.4100	96.4100	(0.093)	0.0000	0.0000	51
2019/03/29	IS05	15/03/2022			Interest Rate Swap	96.5500	96.5500	96.4400	96.4400	(0.114)	0.0000	0.0000	0
2019/03/29	IS05	21/06/2022			Interest Rate Swap	97.6600	97.6600	97.5400	97.5400	(0.123)	0.0000	0.0000	0
2019/03/29	IS05	20/09/2022			Interest Rate Swap	101.5300	101.5300	101.3900	101.3900	(0.138)	0.0000	0.0000	0
2019/03/29	IS05	20/12/2022			Interest Rate Swap	102.7300	102.7300	102.5700	102.5700	(0.156)	0.0000	0.0000	0
2019/03/29	IS05	22/03/2023			Interest Rate Swap	96.0100	96.0100	95.8400	95.8400	(0.177)	0.0000	0.0000	0
2019/03/29	IS05	20/06/2023			Interest Rate Swap	102.0200	102.0200	101.8300	101.8300	(0.186)	0.0000	0.0000	0
2019/03/29	IS05	19/09/2023			Interest Rate Swap	97.4400	97.4400	97.2400	97.2400	(0.205)	0.0000	0.0000	0
2019/03/29	IS10	17/12/2025			Interest Rate Swap	93.7600	93.7600	93.4200	93.4200	(0.363)	0.0000	0.0000	0
2019/03/29	IS10	16/03/2026			Interest Rate Swap	90.7100	90.7100	90.3500	90.3500	(0.397)	0.0000	0.0000	0
2019/03/29	IS10	15/06/2026			Interest Rate Swap	89.4100	89.4100	89.0400	89.0400	(0.414)	0.0000	0.0000	0
2019/03/29	IS10	21/09/2026			Interest Rate Swap	91.5600	91.5600	91.1800	91.1800	(0.415)	0.0000	0.0000	0
2019/03/29	IS10	21/12/2026			Interest Rate Swap	95.3600	95.3600	94.9800	94.9800	(0.398)	0.0000	0.0000	0
2019/03/29	IS10	15/03/2027			Interest Rate Swap	93.9000	93.9000	93.5200	93.5200	(0.405)	0.0000	0.0000	0
2019/03/29	IS10	21/06/2027			Interest Rate Swap	95.9700	95.9700	95.5800	95.5800	(0.406)	0.0000	0.0000	0
2019/03/29	IS10	20/09/2027			Interest Rate Swap	101.4500	101.4500	101.0600	101.0600	(0.384)	0.0000	0.0000	0
2019/03/29	IS10	20/12/2027			Interest Rate Swap	101.8000	101.8000	101.4000	101.4000	(0.393)	0.0000	0.0000	0
2019/03/29	IS10	22/03/2028			Interest Rate Swap	95.2600	95.2600	94.8400	94.8400	(0.441)	0.0000	0.0000	0
2019/03/29	IS10	20/06/2028			Interest Rate Swap	102.5000	102.5000	102.0900	102.0900	(0.400)	0.0000	0.0000	0
2019/03/29	IS10	19/09/2028			Interest Rate Swap	96.0100	96.0100	95.5900	95.5900	(0.437)	0.0000	0.0000	0
2019/03/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/29	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/29	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/29	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/29	R023	02/05/2019	8.45	Call	Bond Future	2,012.8500	2.0128	2,279.5800	2.2796	13.251	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/29	R023	02/05/2019	8.44	Put	Bond Future	12.4600		0.0125	11.0600	0.0111	(11.236)	0	0	0
2019/03/29	R023	02/05/2019			Bond Future	7.8250		101.1714	7.7425	101.4394	(1.055)	0.0000	0.0000	66,073
2019/03/29	R023	02/05/2019	8.46	Call	Bond Future	2,043.8600		2.0439	2,310.7100	2.3107	13.056	0	0	0
2019/03/29	R023	02/05/2019	8.46	Put	Bond Future	11.2100		0.0112	10.0600	0.0101	(10.259)	0	0	0
2019/03/29	R023	02/05/2019	8.45	Put	Bond Future	11.8200		0.0118	10.5500	0.0105	(10.745)	0	0	0
2019/03/29	R023	02/05/2019	8.44	Call	Bond Future	1,981.8700		1.9819	2,248.4700	2.2485	13.452	0	0	0
2019/03/29	R023	01/08/2019	8.95	Call	Bond Future	3,386.7200		3.3867	3,640.6800	3.6407	7.499	0	0	0
2019/03/29	R023	01/08/2019			Bond Future	7.8452		103.0484	7.7560	103.3213	(1.136)	0.0000	0.0000	0
2019/03/29	R023	01/08/2019	8.93	Call	Bond Future	3,330.7300		3.3307	3,585.7500	3.5857	7.657	0	0	0
2019/03/29	R023	01/08/2019	8.93	Put	Bond Future	82.1400		0.0821	64.2200	0.0642	(21.816)	0	0	0
2019/03/29	R023	01/08/2019	8.95	Put	Bond Future	79.4700		0.0795	60.4900	0.0605	(23.883)	0	0	0
2019/03/29	R023	01/08/2019	8.94	Call	Bond Future	3,358.7600		3.3588	3,613.1900	3.6132	7.575	0	0	0
2019/03/29	R023	01/08/2019	8.94	Put	Bond Future	80.8400		0.0808	62.3300	0.0623	(22.897)	0	0	0
2019/03/29	R023	07/11/2019	7.98	Call	Bond Future	1,240.5000		1.2405	1,406.1900	1.4062	13.357	0	0	0
2019/03/29	R023	07/11/2019			Bond Future	7.8496		101.2604	7.7522	101.5389	(1.241)	0.0000	0.0000	0
2019/03/29	R023	07/11/2019	7.98	Put	Bond Future	869.0600		0.8691	756.3100	0.7563	(12.974)	0	0	0
2019/03/29	R023	07/11/2019	7.99	Call	Bond Future	1,258.4000		1.2584	1,425.5200	1.4255	13.280	0	0	0
2019/03/29	R023	07/11/2019	8.00	Call	Bond Future	1,276.4200		1.2764	1,444.6500	1.4447	13.180	0	0	0
2019/03/29	R023	07/11/2019	8.00	Put	Bond Future	848.1800		0.8482	737.9700	0.7380	(12.994)	0	0	0
2019/03/29	R023	07/11/2019	7.99	Put	Bond Future	858.5600		0.8586	747.2400	0.7472	(12.966)	0	0	0
2019/03/29	R035	02/05/2019	9.74	Put	Bond Future	1,169.9100		1.1699	788.1900	0.7882	(32.628)	0	0	0
2019/03/29	R035	02/05/2019			Bond Future	9.7204		94.8568	9.6083	95.7135	(1.153)	0.0000	0.0000	81,891
2019/03/29	R035	02/05/2019	9.74	Call	Bond Future	1,318.6600		1.3187	1,793.6500	1.7937	36.021	0	0	0
2019/03/29	R035	02/05/2019	9.75	Call	Bond Future	1,359.5900		1.3596	1,842.7500	1.8428	35.537	0	0	0
2019/03/29	R035	02/05/2019	9.75	Put	Bond Future	1,135.1200		1.1351	761.5700	0.7616	(32.908)	0	0	0
2019/03/29	R035	02/05/2019	9.73	Call	Bond Future	1,278.4300		1.2784	1,745.1900	1.7452	36.510	0	0	0
2019/03/29	R035	02/05/2019	9.73	Put	Bond Future	1,205.4900		1.2055	815.5400	0.8155	(32.348)	0	0	0
2019/03/29	R035	01/08/2019	10.23	Call	Bond Future	4,467.3600		4.4674	5,087.0700	5.0871	13.872	0	0	0
2019/03/29	R035	01/08/2019	10.22	Put	Bond Future	1,248.0800		1.2481	992.2800	0.9923	(20.495)	0	0	0
2019/03/29	R035	01/08/2019			Bond Future	9.7860		96.6166	9.6702	97.4892	(1.183)	0.0000	0.0000	0
2019/03/29	R035	01/08/2019	10.24	Call	Bond Future	4,519.7300		4.5197	5,142.3700	5.1424	13.776	0	0	0
2019/03/29	R035	01/08/2019	10.24	Put	Bond Future	1,210.5800		1.2106	960.6900	0.9607	(20.642)	0	0	0
2019/03/29	R035	01/08/2019	10.23	Put	Bond Future	1,229.1900		1.2292	976.3700	0.9764	(20.568)	0	0	0
2019/03/29	R035	01/08/2019	10.22	Call	Bond Future	4,415.1800		4.4152	5,031.9100	5.0319	13.968	0	0	0
2019/03/29	R035	07/11/2019	9.88	Call	Bond Future	3,478.7500		3.4788	3,983.2400	3.9832	14.502	0	0	0
2019/03/29	R035	07/11/2019	9.89	Call	Bond Future	3,517.9500		3.5180	4,026.0400	4.0260	14.443	0	0	0
2019/03/29	R035	07/11/2019	9.87	Put	Bond Future	3,308.0400		3.3080	2,918.3500	2.9183	(11.780)	0	0	0
2019/03/29	R035	07/11/2019			Bond Future	9.8521		94.1236	9.7323	95.0142	(1.216)	0.0000	0.0000	0
2019/03/29	R035	07/11/2019	9.89	Put	Bond Future	3,239.1500		3.2392	2,856.6800	2.8567	(11.808)	0	0	0
2019/03/29	R035	07/11/2019	9.87	Call	Bond Future	3,439.7600		3.4398	3,940.6300	3.9406	14.561	0	0	0
2019/03/29	R035	07/11/2019	9.88	Put	Bond Future	3,273.4500		3.2735	2,887.3800	2.8874	(11.794)	0	0	0
2019/03/29	R186	02/05/2019	9.02	Call	Bond Future	2,071.4600		2.0715	2,503.8400	2.5038	20.873	0	0	0
2019/03/29	R186	02/05/2019	9.01	Put	Bond Future	284.7000		0.2847	173.2700	0.1733	(39.139)	0	0	0
2019/03/29	R186	02/05/2019	10.07	Call	Bond Future	7,583.9800		7.5840	8,123.5700	8.1236	7.115	0	0	0
2019/03/29	R186	02/05/2019	9.96	Put	Bond Future	1.9500		0.0020	0.7100	0.0007	(63.590)	0	0	90
2019/03/29	R186	02/05/2019	9.75	Call	Bond Future	5,872.3600		5.8724	6,407.6100	6.4076	9.115	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
2019/03/29	R186	02/05/2019	9.25	Put	Bond Future	100.6600	0.1007	54.8200	0.0548	(45.539)	0	0	0
2019/03/29	R186	02/05/2019	8.65	Put	Bond Future	1,050.3100	1.0503	755.8000	0.7558	(28.040)	0	0	0
2019/03/29	R186	02/05/2019			Bond Future	8.7085	113.7620	8.6162	114.3022	(1.060)	0.0000	0.0000	89,899
2019/03/29	R186	02/05/2019	9.03	Call	Bond Future	2,117.6300	2.1176	2,553.5900	2.5536	20.587	0	0	0
2019/03/29	R186	02/05/2019	9.03	Put	Bond Future	262.4800	0.2625	158.2900	0.1583	(39.694)	0	0	0
2019/03/29	R186	02/05/2019	8.65	Call	Bond Future	708.4400	0.7084	954.0800	0.9541	34.673	0	0	3,250
2019/03/29	R186	02/05/2019	9.02	Put	Bond Future	273.4000	0.2734	165.6300	0.1656	(39.418)	0	0	0
2019/03/29	R186	02/05/2019	9.01	Call	Bond Future	2,025.6400	2.0256	2,454.3600	2.4544	21.165	0	0	0
2019/03/29	R186	02/05/2019	9.30	Call	Bond Future	3,461.7700	3.4618	3,964.4200	3.9644	14.520	0	0	200
2019/03/29	R186	02/05/2019	10.07	Put	Bond Future	0.8400	0.0008	0.2800	0.0003	(66.667)	0	0	200
2019/03/29	R186	02/05/2019	9.96	Call	Bond Future	6,998.3200	6.9983	7,537.2300	7.5372	7.701	0	0	0
2019/03/29	R186	02/05/2019	9.20	Put	Bond Future	126.3300	0.1263	70.4100	0.0704	(44.265)	0	0	0
2019/03/29	R186	02/05/2019	9.75	Put	Bond Future	8.4800	0.0085	3.5800	0.0036	(57.783)	0	0	7,000
2019/03/29	R186	02/05/2019	10.02	Put	Bond Future	1.2400	0.0012	0.4300	0.0004	(65.323)	0	0	3,250
2019/03/29	R186	02/05/2019	9.25	Call	Bond Future	3,201.7600	3.2018	3,696.0700	3.6961	15.439	0	0	3,250
2019/03/29	R186	02/05/2019	8.90	Call	Bond Future	1,552.4600	1.5525	1,934.2700	1.9343	24.594	0	0	0
2019/03/29	R186	02/05/2019	8.70	Put	Bond Future	897.3300	0.8973	631.8800	0.6319	(29.582)	0	0	0
2019/03/29	R186	02/05/2019	8.70	Call	Bond Future	847.8400	0.8478	1,122.5400	1.1225	32.400	0	0	200
2019/03/29	R186	02/05/2019	9.30	Put	Bond Future	80.1100	0.0801	42.6100	0.0426	(46.811)	0	0	0
2019/03/29	R186	02/05/2019	9.20	Call	Bond Future	2,945.9100	2.9459	3,430.1400	3.4301	16.437	0	0	90
2019/03/29	R186	02/05/2019	8.62	Put	Bond Future	1,149.9400	1.1499	838.0100	0.8380	(27.126)	0	0	0
2019/03/29	R186	02/05/2019	8.62	Call	Bond Future	632.1600	0.6322	860.3800	0.8604	36.102	0	0	90
2019/03/29	R186	02/05/2019	8.50	Put	Bond Future	1,605.7900	1.6058	1,226.8300	1.2268	(23.600)	0	0	0
2019/03/29	R186	02/05/2019	8.50	Call	Bond Future	380.7100	0.3807	541.9000	0.5419	42.339	0	0	7,000
2019/03/29	R186	02/05/2019	9.00	Put	Bond Future	296.5100	0.2965	181.3000	0.1813	(38.855)	0	0	7,500
2019/03/29	R186	02/05/2019	9.00	Call	Bond Future	1,980.2900	1.9803	2,405.2300	2.4052	21.458	0	0	7,000
2019/03/29	R186	02/05/2019	10.02	Call	Bond Future	7,318.2100	7.3182	7,857.5500	7.8575	7.370	0	0	0
2019/03/29	R186	02/05/2019	8.80	Put	Bond Future	639.8500	0.6398	430.7000	0.4307	(32.687)	0	0	0
2019/03/29	R186	02/05/2019	8.80	Call	Bond Future	1,172.1000	1.1721	1,503.1000	1.5031	28.240	0	0	7,500
2019/03/29	R186	02/05/2019	9.05	Call	Bond Future	2,210.8500	2.2109	2,653.7300	2.6537	20.032	0	0	0
2019/03/29	R186	02/05/2019	9.05	Put	Bond Future	241.6600	0.2417	144.3900	0.1444	(40.251)	0	0	3,250
2019/03/29	R186	02/05/2019	8.90	Put	Bond Future	442.4600	0.4425	284.1200	0.2841	(35.786)	0	0	8,250
2019/03/29	R186	01/08/2019	10.08	Put	Bond Future	134.2500	0.1343	97.5700	0.0976	(27.322)	0	0	6,000
2019/03/29	R186	01/08/2019	8.38	Call	Bond Future	754.2700	0.7543	913.6400	0.9136	21.129	0	0	19,142
2019/03/29	R186	01/08/2019	9.54	Call	Bond Future	4,715.6000	4.7156	5,166.2800	5.1663	9.557	0	0	0
2019/03/29	R186	01/08/2019			Bond Future	8.7658	110.5733	8.6691	111.1235	(1.104)	0.0000	0.0000	10
2019/03/29	R186	01/08/2019	8.30	Put	Bond Future	3,298.9400	3.2989	2,885.5600	2.8856	(12.531)	0	0	0
2019/03/29	R186	01/08/2019	8.30	Call	Bond Future	617.6200	0.6176	754.4100	0.7544	22.148	0	0	6,000
2019/03/29	R186	01/08/2019	9.05	Put	Bond Future	1,038.1700	1.0382	839.5000	0.8395	(19.137)	0	0	0
2019/03/29	R186	01/08/2019	9.05	Call	Bond Future	2,633.0600	2.6331	2,984.5600	2.9846	13.349	0	0	6,000
2019/03/29	R186	01/08/2019	9.52	Call	Bond Future	4,623.7000	4.6237	5,071.3700	5.0714	9.682	0	0	0
2019/03/29	R186	01/08/2019	9.52	Put	Bond Future	456.4900	0.4565	353.9900	0.3540	(22.454)	0	0	0
2019/03/29	R186	01/08/2019	10.08	Call	Bond Future	7,263.0100	7.2630	7,776.5000	7.7765	7.070	0	0	0
2019/03/29	R186	01/08/2019	8.38	Put	Bond Future	2,969.1200	2.9691	2,578.3200	2.5783	(13.162)	0	0	0
2019/03/29	R186	01/08/2019	8.70	Put	Bond Future	1,860.2600	1.8603	1,562.4700	1.5625	(16.008)	0	0	0
2019/03/29	R186	01/08/2019	9.54	Put	Bond Future	440.7100	0.4407	341.2200	0.3412	(22.575)	0	0	0
2019/03/29	R186	01/08/2019	8.70	Call	Bond Future	1,486.3600	1.4864	1,738.7400	1.7387	16.980	0	0	19,142
2019/03/29	R186	01/08/2019	9.22	Call	Bond Future	3,307.6300	3.3076	3,699.6900	3.6997	11.853	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
2019/03/29	R186	01/08/2019	9.22	Put	Bond Future	772.9900	0.7730	614.8800	0.6149	(20.454)	0	0	19,142
2019/03/29	R186	01/08/2019	9.53	Call	Bond Future	4,669.5200	4.6695	5,118.7100	5.1187	9.620	0	0	0
2019/03/29	R186	01/08/2019	9.53	Put	Bond Future	448.4500	0.4484	347.4700	0.3475	(22.518)	0	0	0
2019/03/29	R186	07/11/2019	8.94	Call	Bond Future	2,668.1400	2.6681	2,978.7900	2.9788	11.643	0	0	0
2019/03/29	R186	07/11/2019			Bond Future	8.8141	112.8774	8.7122	113.4388	(1.156)	0.0000	0.0000	0
2019/03/29	R186	07/11/2019	8.94	Put	Bond Future	1,979.6500	1.9797	1,728.9700	1.7290	(12.663)	0	0	0
2019/03/29	R186	07/11/2019	8.95	Call	Bond Future	2,700.9700	2.7010	3,013.3200	3.0133	11.564	0	0	0
2019/03/29	R186	07/11/2019	8.96	Put	Bond Future	1,936.6500	1.9366	1,689.0200	1.6890	(12.787)	0	0	0
2019/03/29	R186	07/11/2019	8.95	Put	Bond Future	1,958.0500	1.9581	1,709.0700	1.7091	(12.716)	0	0	0
2019/03/29	R186	07/11/2019	8.96	Call	Bond Future	2,733.9800	2.7340	3,047.6800	3.0477	11.474	0	0	0
2019/03/29	R197	02/05/2019			Bond Future	299.3163	299.3163	299.5201	299.5201	0.068	0.0000	0.0000	2,350
2019/03/29	R197	01/08/2019			Bond Future	297.3881	297.3881	297.5956	297.5956	0.070	0.0000	0.0000	40
2019/03/29	R197	07/11/2019			Bond Future	303.6593	303.6593	303.8707	303.8707	0.070	0.0000	0.0000	0
2019/03/29	R202	02/05/2019			Bond Future	233.6237	233.6237	232.6288	232.6288	(0.426)	0.0000	0.0000	8,706
2019/03/29	R202	01/08/2019			Bond Future	234.0027	234.0027	232.9889	232.9889	(0.433)	0.0000	0.0000	0
2019/03/29	R202	07/11/2019			Bond Future	238.9369	238.9369	237.9015	237.9015	(0.433)	0.0000	0.0000	0
2019/03/29	R207	02/05/2019	7.63	Call	Bond Future	626.1100	0.6261	658.9000	0.6589	5.237	0	0	0
2019/03/29	R207	02/05/2019			Bond Future	6.6881	102.6022	6.6391	102.6350	(0.733)	0.0000	0.0000	6,013
2019/03/29	R207	02/05/2019	7.61	Call	Bond Future	612.8800	0.6129	645.6700	0.6457	5.350	0	0	0
2019/03/29	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/29	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/29	R207	02/05/2019	7.62	Call	Bond Future	619.5000	0.6195	652.2900	0.6523	5.293	0	0	0
2019/03/29	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/29	R207	01/08/2019	7.34	Put	Bond Future	0.6000	0.0006	0.4500	0.0005	(25.000)	0	0	0
2019/03/29	R207	01/08/2019	7.33	Call	Bond Future	505.0400	0.5050	538.2700	0.5383	6.580	0	0	0
2019/03/29	R207	01/08/2019			Bond Future	6.1666	100.8644	6.0900	100.8978	(1.242)	0.0000	0.0000	50
2019/03/29	R207	01/08/2019	7.34	Call	Bond Future	509.3300	0.5093	542.5600	0.5426	6.524	0	0	0
2019/03/29	R207	01/08/2019	7.33	Put	Bond Future	0.6300	0.0006	0.4800	0.0005	(23.810)	0	0	0
2019/03/29	R207	01/08/2019	7.35	Call	Bond Future	513.6000	0.5136	546.8500	0.5469	6.474	0	0	0
2019/03/29	R207	01/08/2019	7.35	Put	Bond Future	0.5600	0.0006	0.4300	0.0004	(23.214)	0	0	0
2019/03/29	R207	07/11/2019	2.08	Put	Bond Future	282.2900	0.2823	248.4400	0.2484	(11.991)	0	0	0
2019/03/29	R207	07/11/2019			Bond Future	3.6493	102.9661	3.4605	103.0000	(5.172)	0.0000	0.0000	0
2019/03/29	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2019/03/29	R207	07/11/2019	2.07	Put	Bond Future	284.0900	0.2841	250.2400	0.2502	(11.915)	0	0	0
2019/03/29	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2019/03/29	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2019/03/29	R207	07/11/2019	2.06	Put	Bond Future	285.9000	0.2859	252.0500	0.2520	(11.840)	0	0	0
2019/03/29	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/29	R208	02/05/2019	8.02	Call	Bond Future	1,891.5800	1.8916	1,927.1800	1.9272	1.882	0	0	0
2019/03/29	R208	02/05/2019			Bond Future	6.9249	100.3668	6.9046	100.4025	(0.294)	0.0000	0.0000	15,592
2019/03/29	R208	02/05/2019	8.03	Call	Bond Future	1,908.6400	1.9086	1,944.2400	1.9442	1.865	0	0	0
2019/03/29	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/29	R208	02/05/2019	8.04	Call	Bond Future	1,925.6900	1.9257	1,961.2900	1.9613	1.849	0	0	0
2019/03/29	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/29	R208	01/08/2019	8.16	Call	Bond Future	2,026.7200	2.0267	2,060.5400	2.0605	1.669	0	0	0
2019/03/29	R208	01/08/2019	8.17	Put	Bond Future	7.4000	0.0074	5.0700	0.0051	(31.486)	0	0	0
2019/03/29	R208	01/08/2019			Bond Future	6.8280	102.2289	6.8045	102.2651	(0.345)	0.0000	0.0000	0
2019/03/29	R208	01/08/2019	8.16	Put	Bond Future	7.7200	0.0077	5.3000	0.0053	(31.347)	0	0	0
2019/03/29	R208	01/08/2019	8.17	Call	Bond Future	2,041.3500	2.0413	2,075.2600	2.0753	1.661	0	0	0
2019/03/29	R208	01/08/2019	8.15	Call	Bond Future	2,012.0900	2.0121	2,045.8300	2.0458	1.677	0	0	0
2019/03/29	R208	01/08/2019	8.15	Put	Bond Future	8.0400	0.0080	5.5400	0.0055	(31.095)	0	0	0
2019/03/29	R208	07/11/2019	6.83	Call	Bond Future	499.3600	0.4994	513.7200	0.5137	2.876	0	0	0
2019/03/29	R208	07/11/2019	6.82	Put	Bond Future	229.2900	0.2293	206.6200	0.2066	(9.887)	0	0	0
2019/03/29	R208	07/11/2019			Bond Future	6.6196	100.9528	6.5914	100.9896	(0.426)	0.0000	0.0000	0
2019/03/29	R208	07/11/2019	6.84	Call	Bond Future	508.3700	0.5084	523.5500	0.5235	2.986	0	0	0
2019/03/29	R208	07/11/2019	6.84	Put	Bond Future	221.5900	0.2216	199.9700	0.2000	(9.757)	0	0	0
2019/03/29	R208	07/11/2019	6.83	Put	Bond Future	225.5600	0.2256	203.1200	0.2031	(9.949)	0	0	0
2019/03/29	R208	07/11/2019	6.82	Call	Bond Future	490.1000	0.4901	504.2300	0.5042	2.883	0	0	0
2019/03/29	R209	02/05/2019	9.70	Put	Bond Future	935.1700	0.9352	624.6500	0.6247	(33.205)	0	0	0
2019/03/29	R209	02/05/2019			Bond Future	9.6576	72.5034	9.5458	73.2353	(1.158)	0.0000	0.0000	101,914
2019/03/29	R209	02/05/2019	9.69	Call	Bond Future	1,174.2000	1.1742	1,588.5700	1.5886	35.290	0	0	0
2019/03/29	R209	02/05/2019	9.69	Put	Bond Future	964.3000	0.9643	646.7700	0.6468	(32.929)	0	0	0
2019/03/29	R209	02/05/2019	10.50	Call	Bond Future	5,227.4700	5.2275	5,934.9800	5.9350	13.534	0	0	0
2019/03/29	R209	02/05/2019	10.71	Call	Bond Future	6,404.3000	6.4043	7,125.6600	7.1257	11.264	0	0	0
2019/03/29	R209	02/05/2019	9.70	Call	Bond Future	1,209.7100	1.2097	1,631.0900	1.6311	34.833	0	0	0
2019/03/29	R209	02/05/2019	10.50	Put	Bond Future	47.1200	0.0471	22.7300	0.0227	(51.761)	0	0	11,560
2019/03/29	R209	02/05/2019	10.71	Put	Bond Future	18.8000	0.0188	8.2600	0.0083	(56.064)	0	0	760
2019/03/29	R209	02/05/2019	9.95	Put	Bond Future	403.6900	0.4037	241.9500	0.2420	(40.065)	0	0	0
2019/03/29	R209	02/05/2019	9.95	Call	Bond Future	2,266.9400	2.2669	2,837.1000	2.8371	25.151	0	0	760
2019/03/29	R209	02/05/2019	9.68	Call	Bond Future	1,139.1700	1.1392	1,546.6500	1.5466	35.770	0	0	0
2019/03/29	R209	02/05/2019	9.68	Put	Bond Future	994.0000	0.9940	669.5800	0.6696	(32.638)	0	0	0
2019/03/29	R209	02/05/2019	9.35	Put	Bond Future	2,354.0000	2.3540	1,797.7000	1.7977	(23.632)	0	0	0
2019/03/29	R209	02/05/2019	9.35	Call	Bond Future	314.3000	0.3143	489.9000	0.4899	55.870	0	0	760
2019/03/29	R209	01/08/2019	10.15	Put	Bond Future	1,064.1500	1.0642	845.9900	0.8460	(20.501)	0	0	0
2019/03/29	R209	01/08/2019	9.30	Call	Bond Future	910.3000	0.9103	1,138.8700	1.1389	25.109	0	0	7,560
2019/03/29	R209	01/08/2019	10.17	Call	Bond Future	3,865.6700	3.8657	4,398.3800	4.3984	13.781	0	0	0
2019/03/29	R209	01/08/2019			Bond Future	9.7158	73.8485	9.6007	74.5940	(1.185)	0.0000	0.0000	0
2019/03/29	R209	01/08/2019	10.15	Call	Bond Future	3,776.6100	3.7766	4,303.9400	4.3039	13.963	0	0	0
2019/03/29	R209	01/08/2019	10.17	Put	Bond Future	1,031.9200	1.0319	819.1400	0.8191	(20.620)	0	0	0
2019/03/29	R209	01/08/2019	9.30	Put	Bond Future	3,656.1300	3.6561	3,139.2100	3.1392	(14.138)	0	0	0
2019/03/29	R209	01/08/2019	9.80	Put	Bond Future	1,823.9400	1.8239	1,494.8800	1.4949	(18.041)	0	0	0
2019/03/29	R209	01/08/2019	10.16	Put	Bond Future	1,047.9200	1.0479	832.4600	0.8325	(20.561)	0	0	0
2019/03/29	R209	01/08/2019	10.46	Call	Bond Future	5,220.8800	5.2209	5,819.5500	5.8196	11.467	0	0	0
2019/03/29	R209	01/08/2019	10.46	Put	Bond Future	663.2000	0.6632	516.3800	0.5164	(22.138)	0	0	7,560
2019/03/29	R209	01/08/2019	9.80	Call	Bond Future	2,362.0000	2.3620	2,778.4300	2.7784	17.630	0	0	7,560
2019/03/29	R209	01/08/2019	10.16	Call	Bond Future	3,821.0600	3.8211	4,351.0900	4.3511	13.871	0	0	0
2019/03/29	R209	07/11/2019	9.82	Call	Bond Future	3,133.7100	3.1337	3,495.5700	3.4956	11.547	0	0	0
2019/03/29	R209	07/11/2019			Bond Future	9.7714	72.2335	9.6526	72.9944	(1.216)	0.0000	0.0000	0
2019/03/29	R209	07/11/2019	9.80	Call	Bond Future	3,065.3700	3.0654	3,421.9600	3.4220	11.633	0	0	0
2019/03/29	R209	07/11/2019	9.80	Put	Bond Future	2,884.2600	2.8843	2,479.9900	2.4800	(14.016)	0	0	0
2019/03/29	R209	07/11/2019	9.82	Put	Bond Future	2,826.1400	2.8261	2,427.1400	2.4271	(14.118)	0	0	0

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2019/03/29	R209	07/11/2019	9.81	Call	Bond Future	3,099.3400		3.0993	3,458.7900	3.4588	11.598	0	0	0
2019/03/29	R209	07/11/2019	9.81	Put	Bond Future	2,854.9600		2.8550	2,453.5500	2.4535	(14.060)	0	0	0
2019/03/29	R210	02/05/2019			Bond Future	184.7544		184.7544	184.8783	184.8783	0.067	0.0000	0.0000	1,628
2019/03/29	R210	01/08/2019			Bond Future	188.2275		188.2275	188.3536	188.3536	0.067	0.0000	0.0000	0
2019/03/29	R210	07/11/2019			Bond Future	189.5585		189.5585	189.6869	189.6869	0.068	0.0000	0.0000	0
2019/03/29	R212	02/05/2019			Bond Future	156.7480		156.7480	156.7692	156.7692	0.014	0.0000	0.0000	7,946
2019/03/29	R212	01/08/2019			Bond Future	157.4745		157.4745	157.4961	157.4961	0.014	0.0000	0.0000	0
2019/03/29	R212	07/11/2019			Bond Future	160.7953		160.7953	160.8170	160.8170	0.013	0.0000	0.0000	0
2019/03/29	R213	02/05/2019	9.49	Call	Bond Future	1,308.6000		1.3086	1,723.0200	1.7230	31.669	0	0	0
2019/03/29	R213	02/05/2019	9.48	Put	Bond Future	767.5600		0.7676	506.3400	0.5063	(34.033)	0	0	0
2019/03/29	R213	02/05/2019			Bond Future	9.3986		84.3759	9.2916	85.0453	(1.138)	0.0000	0.0000	28,756
2019/03/29	R213	02/05/2019	9.50	Call	Bond Future	1,345.9600		1.3460	1,766.6700	1.7667	31.257	0	0	0
2019/03/29	R213	02/05/2019	9.50	Put	Bond Future	718.4300		0.7184	469.7600	0.4698	(34.613)	0	0	0
2019/03/29	R213	02/05/2019	9.49	Put	Bond Future	742.6900		0.7427	487.7300	0.4877	(34.329)	0	0	0
2019/03/29	R213	02/05/2019	9.48	Call	Bond Future	1,271.7800		1.2718	1,679.9400	1.6799	32.094	0	0	0
2019/03/29	R213	01/08/2019	9.99	Put	Bond Future	828.4700		0.8285	653.5900	0.6536	(21.109)	0	0	0
2019/03/29	R213	01/08/2019	9.98	Call	Bond Future	3,950.0800		3.9501	4,454.6700	4.4547	12.774	0	0	0
2019/03/29	R213	01/08/2019			Bond Future	9.4593		85.9412	9.3486	86.6231	(1.170)	0.0000	0.0000	0
2019/03/29	R213	01/08/2019	9.99	Call	Bond Future	3,994.6300		3.9946	4,501.5700	4.5016	12.691	0	0	0
2019/03/29	R213	01/08/2019	9.98	Put	Bond Future	842.0700		0.8421	664.8400	0.6648	(21.047)	0	0	0
2019/03/29	R213	01/08/2019	10.00	Call	Bond Future	4,039.4900		4.0395	4,548.7300	4.5487	12.607	0	0	0
2019/03/29	R213	01/08/2019	10.00	Put	Bond Future	815.2400		0.8152	642.6600	0.6427	(21.169)	0	0	0
2019/03/29	R213	07/11/2019	9.59	Put	Bond Future	2,562.9900		2.5630	2,181.4500	2.1815	(14.887)	0	0	0
2019/03/29	R213	07/11/2019	9.58	Call	Bond Future	2,950.0400		2.9500	3,262.3100	3.2623	10.585	0	0	0
2019/03/29	R213	07/11/2019			Bond Future	9.5199		84.1778	9.4050	84.8735	(1.207)	0.0000	0.0000	0
2019/03/29	R213	07/11/2019	9.59	Call	Bond Future	2,983.7300		2.9837	3,297.9600	3.2980	10.531	0	0	0
2019/03/29	R213	07/11/2019	9.58	Put	Bond Future	2,589.1600		2.5892	2,205.6600	2.2057	(14.812)	0	0	0
2019/03/29	R213	07/11/2019	9.60	Call	Bond Future	3,017.3200		3.0173	3,334.0300	3.3340	10.496	0	0	0
2019/03/29	R213	07/11/2019	9.60	Put	Bond Future	2,536.7900		2.5368	2,157.7300	2.1577	(14.943)	0	0	0
2019/03/29	R214	02/05/2019	9.87	Call	Bond Future	1,174.4800		1.1745	1,568.4600	1.5685	33.545	0	0	0
2019/03/29	R214	02/05/2019	9.85	Call	Bond Future	1,104.1500		1.1042	1,485.7800	1.4858	34.563	0	0	0
2019/03/29	R214	02/05/2019			Bond Future	9.8528		71.3289	9.7561	71.9856	(0.981)	0.0000	0.0000	21,077
2019/03/29	R214	02/05/2019	9.85	Put	Bond Future	1,122.9700		1.1230	847.8600	0.8479	(24.498)	0	0	0
2019/03/29	R214	02/05/2019	9.87	Put	Bond Future	1,058.5700		1.0586	795.8100	0.7958	(24.822)	0	0	0
2019/03/29	R214	02/05/2019	9.86	Call	Bond Future	1,139.0600		1.1391	1,526.8500	1.5269	34.045	0	0	0
2019/03/29	R214	02/05/2019	9.86	Put	Bond Future	1,090.4600		1.0905	821.5100	0.8215	(24.664)	0	0	0
2019/03/29	R214	01/08/2019	10.34	Put	Bond Future	1,132.4600		1.1325	933.6700	0.9337	(17.554)	0	0	0
2019/03/29	R214	01/08/2019			Bond Future	9.9115		72.6522	9.8120	73.3211	(1.004)	0.0000	0.0000	0
2019/03/29	R214	01/08/2019	10.33	Call	Bond Future	3,856.0500		3.8561	4,323.7800	4.3238	12.130	0	0	0
2019/03/29	R214	01/08/2019	10.33	Put	Bond Future	1,149.5700		1.1496	948.3600	0.9484	(17.503)	0	0	0
2019/03/29	R214	01/08/2019	10.34	Call	Bond Future	3,901.5400		3.9015	4,371.6900	4.3717	12.050	0	0	0
2019/03/29	R214	01/08/2019	10.32	Call	Bond Future	3,810.8800		3.8109	4,276.1400	4.2761	12.209	0	0	0
2019/03/29	R214	01/08/2019	10.32	Put	Bond Future	1,167.0900		1.1671	963.4100	0.9634	(17.452)	0	0	0
2019/03/29	R214	07/11/2019	10.02	Put	Bond Future	2,968.4100		2.9684	2,614.9100	2.6149	(11.909)	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
2019/03/29	R214	07/11/2019			Bond Future	9.9706	70.8657	9.8680	71.5485	(1.029)	0.0000	0.0000	0
2019/03/29	R214	07/11/2019	10.01	Call	Bond Future	3,258.5300	3.2585	3,585.2300	3.5852	10.026	0	0	0
2019/03/29	R214	07/11/2019	10.01	Put	Bond Future	2,998.8300	2.9988	2,642.7900	2.6428	(11.873)	0	0	0
2019/03/29	R214	07/11/2019	10.02	Call	Bond Future	3,293.7300	3.2937	3,622.9700	3.6230	9.996	0	0	0
2019/03/29	R214	07/11/2019	10.00	Call	Bond Future	3,223.7300	3.2237	3,547.6500	3.5476	10.048	0	0	0
2019/03/29	R214	07/11/2019	10.00	Put	Bond Future	3,029.7400	3.0297	2,670.9200	2.6709	(11.843)	0	0	0
2019/03/29	R248	02/05/2019	9.90	Put	Bond Future	1,095.9100	1.0959	787.8100	0.7878	(28.114)	0	0	0
2019/03/29	R248	02/05/2019			Bond Future	9.8274	91.3199	9.7257	92.2106	(1.035)	0.0000	0.0000	103,281
2019/03/29	R248	02/05/2019	9.90	Call	Bond Future	1,722.1500	1.7222	2,304.7600	2.3048	33.830	0	0	0
2019/03/29	R248	02/05/2019	9.91	Call	Bond Future	1,772.8700	1.7729	2,363.4200	2.3634	33.310	0	0	0
2019/03/29	R248	02/05/2019	9.89	Put	Bond Future	1,131.7500	1.1317	815.7000	0.8157	(27.926)	0	0	0
2019/03/29	R248	02/05/2019	9.91	Put	Bond Future	1,060.9500	1.0609	760.7900	0.7608	(28.292)	0	0	0
2019/03/29	R248	02/05/2019	9.89	Call	Bond Future	1,672.1600	1.6722	2,246.8200	2.2468	34.366	0	0	0
2019/03/29	R248	01/08/2019	10.35	Call	Bond Future	5,125.5700	5.1256	5,782.8900	5.7829	12.824	0	0	0
2019/03/29	R248	01/08/2019	10.34	Put	Bond Future	1,305.8400	1.3058	1,052.7100	1.0527	(19.384)	0	0	0
2019/03/29	R248	01/08/2019			Bond Future	9.8852	93.0141	9.7804	93.9213	(1.060)	0.0000	0.0000	100
2019/03/29	R248	01/08/2019	10.36	Call	Bond Future	5,184.9200	5.1849	5,845.4300	5.8454	12.739	0	0	0
2019/03/29	R248	01/08/2019	10.36	Put	Bond Future	1,265.4000	1.2654	1,018.7000	1.0187	(19.496)	0	0	0
2019/03/29	R248	01/08/2019	10.35	Put	Bond Future	1,285.4600	1.2855	1,035.5700	1.0356	(19.440)	0	0	0
2019/03/29	R248	01/08/2019	10.34	Call	Bond Future	5,066.4200	5.0664	5,720.5000	5.7205	12.910	0	0	0
2019/03/29	R248	07/11/2019	10.02	Call	Bond Future	4,227.2500	4.2273	4,685.5800	4.6856	10.842	0	0	0
2019/03/29	R248	07/11/2019	10.01	Put	Bond Future	3,617.0900	3.6171	3,145.8700	3.1459	(13.028)	0	0	0
2019/03/29	R248	07/11/2019			Bond Future	9.9432	90.5094	9.8351	91.4355	(1.087)	0.0000	0.0000	0
2019/03/29	R248	07/11/2019	10.03	Call	Bond Future	4,273.0600	4.2731	4,735.1700	4.7352	10.814	0	0	0
2019/03/29	R248	07/11/2019	10.03	Put	Bond Future	3,540.8000	3.5408	3,076.8900	3.0769	(13.102)	0	0	0
2019/03/29	R248	07/11/2019	10.02	Put	Bond Future	3,578.7600	3.5788	3,111.0700	3.1111	(13.068)	0	0	0
2019/03/29	R248	07/11/2019	10.01	Call	Bond Future	4,181.6600	4.1817	4,636.4600	4.6365	10.876	0	0	0

Total

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