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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/04/2019 TO 02/04/2019

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
2019/04/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	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
2019/04/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	2025	02/05/2019			Bond Future	133.6054	133.6054	133.7141	133.7141	0.081	0.0000	0.0000	691
2019/04/02	2025	01/08/2019			Bond Future	134.6599	134.6599	134.7706	134.7706	0.082	0.0000	0.0000	0
2019/04/02	2025	07/11/2019			Bond Future	137.4990	137.4990	137.6118	137.6118	0.082	0.0000	0.0000	0
2019/04/02	2029	02/05/2019			Bond Future	100.0273	100.0273	100.1442	100.1442	0.117	0.0000	0.0000	3,020
2019/04/02	2029	01/08/2019			Bond Future	101.9076	101.9076	102.0266	102.0266	0.117	0.0000	0.0000	0
2019/04/02	2029	07/11/2019			Bond Future	102.9485	102.9485	103.0699	103.0699	0.118	0.0000	0.0000	0
2019/04/02	2030	02/05/2019	9.41	Call	Bond Future	2,446.6300	2.4466	2,386.1600	2.3862	(2.472)	0	0	0
2019/04/02	2030	02/05/2019	8.90	Put	Bond Future	1,536.1400	1.5361	1,564.2000	1.5642	1.827	0	0	0
2019/04/02	2030	02/05/2019			Bond Future	9.0619	94.9070	9.0713	94.8460	0.104	0.0000	0.0000	46,283
2019/04/02	2030	02/05/2019	9.39	Call	Bond Future	2,343.7800	2.3438	2,283.6800	2.2837	(2.564)	0	0	0
2019/04/02	2030	02/05/2019	9.39	Put	Bond Future	260.2300	0.2602	261.0900	0.2611	0.330	0	0	0
2019/04/02	2030	02/05/2019	10.20	Call	Bond Future	6,969.5600	6.9696	6,908.2800	6.9083	(0.879)	0	0	0
2019/04/02	2030	02/05/2019	10.20	Put	Bond Future	4.1600	0.0042	3.8400	0.0038	(7.692)	0	0	3,000
2019/04/02	2030	02/05/2019	9.41	Put	Bond Future	238.1100	0.2381	238.6000	0.2386	0.206	0	0	0
2019/04/02	2030	02/05/2019	8.90	Call	Bond Future	484.6700	0.4847	451.7700	0.4518	(6.788)	0	0	3,000
2019/04/02	2030	02/05/2019	9.40	Call	Bond Future	2,395.0200	2.3950	2,334.7400	2.3347	(2.517)	0	0	3,000
2019/04/02	2030	02/05/2019	9.40	Put	Bond Future	248.9600	0.2490	249.6400	0.2496	0.273	0	0	0
2019/04/02	2030	01/08/2019	9.68	Call	Bond Future	4,178.7800	4.1788	4,125.0000	4.1250	(1.287)	0	0	0
2019/04/02	2030	01/08/2019	9.15	Put	Bond Future	1,808.2200	1.8082	1,830.0500	1.8300	1.207	0	0	0
2019/04/02	2030	01/08/2019	8.67	Put	Bond Future	3,620.5000	3.6205	3,660.1700	3.6602	1.096	0	0	0
2019/04/02	2030	01/08/2019	9.91	Put	Bond Future	490.1300	0.4901	495.1500	0.4952	1.024	0	0	0
2019/04/02	2030	01/08/2019			Bond Future	9.1209	92.6628	9.1307	92.6007	0.108	0.0000	0.0000	0
2019/04/02	2030	01/08/2019	8.35	Put	Bond Future	5,323.1000	5.3231	5,373.6000	5.3736	0.949	0	0	0
2019/04/02	2030	01/08/2019	8.35	Call	Bond Future	271.6200	0.2716	260.0300	0.2600	(4.267)	0	0	2,025
2019/04/02	2030	01/08/2019	9.22	Put	Bond Future	1,612.6600	1.6127	1,632.2300	1.6322	1.214	0	0	0
2019/04/02	2030	01/08/2019	9.22	Call	Bond Future	2,236.7500	2.2368	2,194.2300	2.1942	(1.901)	0	0	5,400
2019/04/02	2030	01/08/2019	9.69	Call	Bond Future	4,226.1600	4.2262	4,172.2200	4.1722	(1.276)	0	0	0
2019/04/02	2030	01/08/2019	9.69	Put	Bond Future	717.6300	0.7176	725.7800	0.7258	1.136	0	0	5,400
2019/04/02	2030	01/08/2019	9.68	Put	Bond Future	730.3500	0.7303	738.6600	0.7387	1.138	0	0	4,800
2019/04/02	2030	01/08/2019	9.15	Call	Bond Future	1,992.1100	1.9921	1,951.8500	1.9519	(2.021)	0	0	2,025
2019/04/02	2030	01/08/2019	9.92	Call	Bond Future	5,357.7400	5.3577	5,300.5600	5.3006	(1.067)	0	0	0
2019/04/02	2030	01/08/2019	9.90	Put	Bond Future	498.7100	0.4987	503.8400	0.5038	1.029	0	0	0
2019/04/02	2030	01/08/2019	8.67	Call	Bond Future	709.1400	0.7091	686.7200	0.6867	(3.162)	0	0	5,400
2019/04/02	2030	01/08/2019	9.91	Call	Bond Future	5,307.3100	5.3073	5,250.2400	5.2502	(1.075)	0	0	0
2019/04/02	2030	01/08/2019	9.27	Put	Bond Future	1,484.0100	1.4840	1,502.0500	1.5021	1.216	0	0	0
2019/04/02	2030	01/08/2019	9.27	Call	Bond Future	2,420.8300	2.4208	2,376.7800	2.3768	(1.820)	0	0	4,800
2019/04/02	2030	01/08/2019	8.77	Put	Bond Future	3,171.8400	3.1718	3,207.6300	3.2076	1.128	0	0	0
2019/04/02	2030	01/08/2019	8.77	Call	Bond Future	916.5300	0.9165	890.2300	0.8902	(2.870)	0	0	4,800
2019/04/02	2030	01/08/2019	9.92	Put	Bond Future	481.6900	0.4817	486.6000	0.4866	1.019	0	0	0
2019/04/02	2030	01/08/2019	9.90	Call	Bond Future	5,256.9600	5.2570	5,200.0000	5.2000	(1.084)	0	0	0
2019/04/02	2030	07/11/2019	9.49	Put	Bond Future	1,789.2000	1.7892	1,807.0500	1.8071	0.998	0	0	0
2019/04/02	2030	07/11/2019			Bond Future	9.1685	94.5935	9.1788	94.5300	0.112	0.0000	0.0000	0

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2019/04/02	2030	07/11/2019	9.48	Call	Bond Future	3,718.2400	3.7182	3,672.7500	3.6727	(1.223)	0	0	0
2019/04/02	2030	07/11/2019	9.48	Put	Bond Future	1,810.8000	1.8108	1,828.8600	1.8289	0.997	0	0	0
2019/04/02	2030	07/11/2019	9.49	Call	Bond Future	3,757.0200	3.7570	3,711.3200	3.7113	(1.216)	0	0	0
2019/04/02	2030	07/11/2019	9.47	Call	Bond Future	3,679.3700	3.6794	3,634.0800	3.6341	(1.231)	0	0	0
2019/04/02	2030	07/11/2019	9.47	Put	Bond Future	1,832.3500	1.8324	1,850.6100	1.8506	0.997	0	0	0
2019/04/02	2032	02/05/2019	9.62	Put	Bond Future	297.0700	0.2971	297.8900	0.2979	0.276	0	0	0
2019/04/02	2032	02/05/2019	9.61	Call	Bond Future	2,512.4000	2.5124	2,446.9600	2.4470	(2.605)	0	0	0
2019/04/02	2032	02/05/2019			Bond Future	9.2912	93.0860	9.3006	93.0195	0.102	0.0000	0.0000	42,118
2019/04/02	2032	02/05/2019	9.62	Call	Bond Future	2,567.4200	2.5674	2,501.7500	2.5018	(2.558)	0	0	0
2019/04/02	2032	02/05/2019	9.61	Put	Bond Future	309.9400	0.3099	310.9900	0.3110	0.339	0	0	0
2019/04/02	2032	02/05/2019	9.63	Call	Bond Future	2,622.7400	2.6227	2,556.8700	2.5569	(2.511)	0	0	0
2019/04/02	2032	02/05/2019	9.63	Put	Bond Future	284.5800	0.2846	285.2000	0.2852	0.218	0	0	0
2019/04/02	2032	01/08/2019	10.10	Call	Bond Future	5,599.0500	5.5990	5,537.3200	5.5373	(1.103)	0	0	0
2019/04/02	2032	01/08/2019	10.11	Put	Bond Future	589.6600	0.5897	595.5600	0.5956	1.001	0	0	0
2019/04/02	2032	01/08/2019			Bond Future	9.3487	94.8129	9.3585	94.7452	0.105	0.0000	0.0000	0
2019/04/02	2032	01/08/2019	10.10	Put	Bond Future	599.5700	0.5996	605.6000	0.6056	1.006	0	0	0
2019/04/02	2032	01/08/2019	10.11	Call	Bond Future	5,653.0900	5.6531	5,591.2300	5.5912	(1.094)	0	0	0
2019/04/02	2032	01/08/2019	10.09	Call	Bond Future	5,544.9500	5.5450	5,483.3600	5.4834	(1.111)	0	0	0
2019/04/02	2032	01/08/2019	10.09	Put	Bond Future	609.4900	0.6095	615.6600	0.6157	1.012	0	0	0
2019/04/02	2032	07/11/2019	9.71	Call	Bond Future	4,121.5400	4.1215	4,071.8900	4.0719	(1.205)	0	0	0
2019/04/02	2032	07/11/2019	9.70	Put	Bond Future	2,084.0300	2.0840	2,103.8600	2.1039	0.952	0	0	0
2019/04/02	2032	07/11/2019			Bond Future	9.4023	92.6252	9.4125	92.5559	0.108	0.0000	0.0000	0
2019/04/02	2032	07/11/2019	9.72	Call	Bond Future	4,163.4700	4.1635	4,113.6000	4.1136	(1.198)	0	0	0
2019/04/02	2032	07/11/2019	9.72	Put	Bond Future	2,035.8000	2.0358	2,055.1900	2.0552	0.952	0	0	0
2019/04/02	2032	07/11/2019	9.71	Put	Bond Future	2,059.8000	2.0598	2,079.4100	2.0794	0.952	0	0	0
2019/04/02	2032	07/11/2019	9.70	Call	Bond Future	4,079.7800	4.0798	4,030.3500	4.0304	(1.212)	0	0	0
2019/04/02	2033	02/05/2019			Bond Future	102.1817	102.1817	102.0880	102.0880	(0.092)	0.0000	0.0000	6,090
2019/04/02	2033	01/08/2019			Bond Future	104.1023	104.1023	104.0071	104.0071	(0.091)	0.0000	0.0000	0
2019/04/02	2033	07/11/2019			Bond Future	105.1135	105.1135	105.0160	105.0160	(0.093)	0.0000	0.0000	0
2019/04/02	2037	02/05/2019	9.81	Put	Bond Future	491.9800	0.4920	516.8600	0.5169	5.057	0	0	0
2019/04/02	2037	02/05/2019			Bond Future	9.5678	93.1966	9.5873	93.0430	0.204	0.0000	0.0000	52,038
2019/04/02	2037	02/05/2019	9.80	Call	Bond Future	2,313.4400	2.3134	2,185.7900	2.1858	(5.518)	0	0	0
2019/04/02	2037	02/05/2019	9.80	Put	Bond Future	511.5900	0.5116	537.5200	0.5375	5.069	0	0	0
2019/04/02	2037	02/05/2019	9.81	Call	Bond Future	2,370.2000	2.3702	2,241.5000	2.2415	(5.430)	0	0	0
2019/04/02	2037	02/05/2019	9.79	Call	Bond Future	2,257.3100	2.2573	2,130.7400	2.1307	(5.607)	0	0	0
2019/04/02	2037	02/05/2019	9.79	Put	Bond Future	531.9300	0.5319	558.9400	0.5589	5.078	0	0	0
2019/04/02	2037	01/08/2019	10.31	Call	Bond Future	5,855.2900	5.8553	5,723.6300	5.7236	(2.249)	0	0	0
2019/04/02	2037	01/08/2019			Bond Future	9.6296	90.6703	9.6498	90.5139	0.209	0.0000	0.0000	0
2019/04/02	2037	01/08/2019	10.29	Call	Bond Future	5,738.5200	5.7385	5,607.6700	5.6077	(2.280)	0	0	0
2019/04/02	2037	01/08/2019	10.29	Put	Bond Future	817.8100	0.8178	843.4000	0.8434	3.129	0	0	0
2019/04/02	2037	01/08/2019	10.31	Put	Bond Future	791.9800	0.7920	816.7600	0.8168	3.129	0	0	0
2019/04/02	2037	01/08/2019	10.30	Call	Bond Future	5,796.8400	5.7968	5,665.5800	5.6656	(2.264)	0	0	0
2019/04/02	2037	01/08/2019	10.30	Put	Bond Future	804.7900	0.8048	829.9700	0.8300	3.129	0	0	0
2019/04/02	2037	07/11/2019	9.97	Call	Bond Future	4,592.0500	4.5920	4,486.2700	4.4863	(2.304)	0	0	0
2019/04/02	2037	07/11/2019			Bond Future	9.6829	92.5596	9.7037	92.3997	0.215	0.0000	0.0000	0

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2019/04/02	2037	07/11/2019	9.95	Call	Bond Future	4,499.9000	4.4999	4,395.1500	4.3951	(2.328)	0	0	0
2019/04/02	2037	07/11/2019	9.95	Put	Bond Future	2,482.3500	2.4824	2,537.4900	2.5375	2.221	0	0	0
2019/04/02	2037	07/11/2019	9.97	Put	Bond Future	2,426.2100	2.4262	2,480.3200	2.4803	2.230	0	0	0
2019/04/02	2037	07/11/2019	9.96	Call	Bond Future	4,546.0200	4.5460	4,440.7500	4.4407	(2.316)	0	0	0
2019/04/02	2037	07/11/2019	9.96	Put	Bond Future	2,454.2800	2.4543	2,508.9000	2.5089	2.225	0	0	0
2019/04/02	2038	02/05/2019			Bond Future	120.9026	120.9026	120.9361	120.9361	0.028	0.0000	0.0000	11,059
2019/04/02	2038	01/08/2019			Bond Future	121.5362	121.5362	121.5702	121.5702	0.028	0.0000	0.0000	0
2019/04/02	2038	07/11/2019			Bond Future	124.0986	124.0986	124.1332	124.1332	0.028	0.0000	0.0000	0
2019/04/02	2040	02/05/2019	9.89	Call	Bond Future	2,426.7600	2.4268	2,229.2000	2.2292	(8.141)	0	0	0
2019/04/02	2040	02/05/2019	9.88	Put	Bond Future	555.3300	0.5553	610.1100	0.6101	9.864	0	0	0
2019/04/02	2040	02/05/2019	9.60	Call	Bond Future	962.0700	0.9621	837.9100	0.8379	(12.906)	0	0	1,150
2019/04/02	2040	02/05/2019			Bond Future	9.6629	96.4698	9.6925	96.2194	0.307	0.0000	0.0000	23,755
2019/04/02	2040	02/05/2019	9.90	Call	Bond Future	2,487.5700	2.4876	2,288.1100	2.2881	(8.018)	0	0	0
2019/04/02	2040	02/05/2019	9.90	Put	Bond Future	512.4500	0.5124	563.3700	0.5634	9.937	0	0	0
2019/04/02	2040	02/05/2019	9.60	Put	Bond Future	1,497.0600	1.4971	1,623.2800	1.6233	8.431	0	0	0
2019/04/02	2040	02/05/2019	10.20	Put	Bond Future	135.0900	0.1351	149.0300	0.1490	10.319	0	0	0
2019/04/02	2040	02/05/2019	10.20	Call	Bond Future	4,515.4700	4.5155	4,279.0300	4.2790	(5.236)	0	0	1,150
2019/04/02	2040	02/05/2019	9.89	Put	Bond Future	533.5900	0.5336	586.4100	0.5864	9.899	0	0	0
2019/04/02	2040	02/05/2019	9.88	Call	Bond Future	2,366.4300	2.3664	2,170.8300	2.1708	(8.266)	0	0	0
2019/04/02	2040	02/05/2019	10.15	Call	Bond Future	0.0000	0.0000	3,925.2500	3.9252	100.000	0	0	0
2019/04/02	2040	02/05/2019	10.15	Put	Bond Future	0.0000	0.0000	189.0700	0.1891	100.000	0	0	880
2019/04/02	2040	02/05/2019	9.65	Put	Bond Future	0.0000	0.0000	1,388.2700	1.3883	100.000	0	0	880
2019/04/02	2040	02/05/2019	9.65	Call	Bond Future	0.0000	0.0000	1,028.7700	1.0288	100.000	0	0	0
2019/04/02	2040	01/08/2019	10.36	Call	Bond Future	5,938.8800	5.9389	5,730.9800	5.7310	(3.501)	0	0	0
2019/04/02	2040	01/08/2019	10.37	Put	Bond Future	844.2800	0.8443	890.7800	0.8908	5.508	0	0	0
2019/04/02	2040	01/08/2019			Bond Future	9.7250	93.7541	9.7556	93.4989	0.314	0.0000	0.0000	0
2019/04/02	2040	01/08/2019	10.36	Put	Bond Future	858.7900	0.8588	906.0300	0.9060	5.501	0	0	0
2019/04/02	2040	01/08/2019	10.37	Call	Bond Future	6,000.8200	6.0008	5,792.1800	5.7922	(3.477)	0	0	0
2019/04/02	2040	01/08/2019	10.38	Call	Bond Future	6,063.0400	6.0630	5,853.6700	5.8537	(3.453)	0	0	0
2019/04/02	2040	01/08/2019	10.38	Put	Bond Future	830.1700	0.8302	875.9400	0.8759	5.513	0	0	0
2019/04/02	2040	07/11/2019	10.03	Call	Bond Future	4,785.1600	4.7852	4,620.3700	4.6204	(3.444)	0	0	0
2019/04/02	2040	07/11/2019	10.04	Put	Bond Future	2,714.0700	2.7141	2,808.9700	2.8090	3.497	0	0	0
2019/04/02	2040	07/11/2019			Bond Future	9.7789	95.7076	9.8105	95.4470	0.323	0.0000	0.0000	0
2019/04/02	2040	07/11/2019	10.03	Put	Bond Future	2,744.6500	2.7446	2,840.4100	2.8404	3.489	0	0	0
2019/04/02	2040	07/11/2019	10.04	Call	Bond Future	4,834.3800	4.8344	4,668.7300	4.6687	(3.426)	0	0	0
2019/04/02	2040	07/11/2019	10.05	Call	Bond Future	4,883.5000	4.8835	4,717.0000	4.7170	(3.409)	0	0	0
2019/04/02	2040	07/11/2019	10.05	Put	Bond Future	2,683.5100	2.6835	2,777.5600	2.7776	3.505	0	0	0
2019/04/02	2044	02/05/2019	9.90	Call	Bond Future	2,749.3200	2.7493	2,539.5100	2.5395	(7.631)	0	0	0
2019/04/02	2044	02/05/2019			Bond Future	9.6364	93.9931	9.6661	93.7351	0.308	0.0000	0.0000	37,689
2019/04/02	2044	02/05/2019	9.90	Put	Bond Future	498.4800	0.4985	546.6500	0.5466	9.663	0	0	0
2019/04/02	2044	02/05/2019	9.91	Call	Bond Future	2,813.3600	2.8134	2,601.8000	2.6018	(7.520)	0	0	0
2019/04/02	2044	02/05/2019	9.92	Put	Bond Future	460.0700	0.4601	504.7800	0.5048	9.718	0	0	0
2019/04/02	2044	02/05/2019	9.91	Put	Bond Future	478.9500	0.4790	525.3700	0.5254	9.692	0	0	0
2019/04/02	2044	02/05/2019	9.92	Call	Bond Future	2,877.9100	2.8779	2,664.6400	2.6646	(7.411)	0	0	0
2019/04/02	2044	01/08/2019	9.86	Put	Bond Future	1,947.8500	1.9478	2,044.6400	2.0446	4.969	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
2019/04/02	2044	01/08/2019	10.53	Call	Bond Future	7,358.6600	7.3587	7,130.6200	7.1306	(3.099)	0	0	0
2019/04/02	2044	01/08/2019	10.40	Put	Bond Future	759.2600	0.7593	802.1900	0.8022	5.654	0	0	0
2019/04/02	2044	01/08/2019			Bond Future	9.6945	91.3565	9.7250	91.0937	0.315	0.0000	0.0000	0
2019/04/02	2044	01/08/2019	10.39	Call	Bond Future	6,452.3000	6.4523	6,233.1300	6.2331	(3.397)	0	0	0
2019/04/02	2044	01/08/2019	10.39	Put	Bond Future	772.4800	0.7725	816.1100	0.8161	5.648	0	0	0
2019/04/02	2044	01/08/2019	9.86	Call	Bond Future	3,355.8500	3.3558	3,189.8400	3.1898	(4.947)	0	0	100
2019/04/02	2044	01/08/2019	10.53	Put	Bond Future	607.5200	0.6075	642.2800	0.6423	5.722	0	0	100
2019/04/02	2044	01/08/2019	10.40	Call	Bond Future	6,516.3600	6.5164	6,296.4900	6.2965	(3.374)	0	0	0
2019/04/02	2044	01/08/2019	9.36	Put	Bond Future	4,176.8500	4.1769	4,348.0000	4.3480	4.098	0	0	0
2019/04/02	2044	01/08/2019	9.36	Call	Bond Future	1,216.8500	1.2169	1,125.2000	1.1252	(7.532)	0	0	100
2019/04/02	2044	01/08/2019	10.38	Call	Bond Future	6,388.3500	6.3884	6,169.8900	6.1699	(3.420)	0	0	0
2019/04/02	2044	01/08/2019	10.38	Put	Bond Future	785.9400	0.7859	830.2800	0.8303	5.642	0	0	0
2019/04/02	2044	07/11/2019	10.07	Put	Bond Future	2,558.6300	2.5586	2,650.4500	2.6505	3.589	0	0	0
2019/04/02	2044	07/11/2019			Bond Future	9.7445	93.2601	9.7761	92.9916	0.324	0.0000	0.0000	0
2019/04/02	2044	07/11/2019	10.06	Call	Bond Future	5,214.9300	5.2149	5,039.1500	5.0392	(3.371)	0	0	0
2019/04/02	2044	07/11/2019	10.06	Put	Bond Future	2,588.2300	2.5882	2,680.9100	2.6809	3.581	0	0	0
2019/04/02	2044	07/11/2019	10.07	Call	Bond Future	5,266.5200	5.2665	5,089.8800	5.0899	(3.354)	0	0	0
2019/04/02	2044	07/11/2019	10.05	Call	Bond Future	5,163.5300	5.1635	4,988.6000	4.9886	(3.388)	0	0	0
2019/04/02	2044	07/11/2019	10.05	Put	Bond Future	2,618.1400	2.6181	2,711.6700	2.7117	3.572	0	0	0
2019/04/02	2046	02/05/2019			Bond Future	112.5249	112.5249	113.1894	113.1894	0.591	0.0000	0.0000	12,523
2019/04/02	2046	01/08/2019			Bond Future	114.6400	114.6400	115.3170	115.3170	0.591	0.0000	0.0000	0
2019/04/02	2046	07/11/2019			Bond Future	115.3166	115.3166	116.0077	116.0077	0.599	0.0000	0.0000	0
2019/04/02	2050	02/05/2019			Bond Future	117.6599	117.6599	117.6926	117.6926	0.028	0.0000	0.0000	10,717
2019/04/02	2050	01/08/2019			Bond Future	118.0538	118.0538	118.0874	118.0874	0.028	0.0000	0.0000	0
2019/04/02	2050	07/11/2019			Bond Future	120.5428	120.5428	120.5768	120.5768	0.028	0.0000	0.0000	0
2019/04/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	AL37	02/05/2019			Index Future	633.7990	633.7990	633.4200	633.4200	(0.060)	0.0000	0.0000	0
2019/04/02	AL37	01/08/2019			Index Future	645.5560	645.5560	645.1710	645.1710	(0.060)	0.0000	0.0000	0
2019/04/02	AL37	07/11/2019			Index Future	658.9980	658.9980	658.6030	658.6030	(0.060)	0.0000	0.0000	0
2019/04/02	AL7T	02/05/2019			Index Future	735.9830	735.9830	735.5590	735.5590	(0.058)	0.0000	0.0000	0
2019/04/02	AL7T	01/08/2019			Index Future	749.6360	749.6360	749.2040	749.2040	(0.058)	0.0000	0.0000	0
2019/04/02	AL7T	07/11/2019			Index Future	765.2450	765.2450	764.8030	764.8030	(0.058)	0.0000	0.0000	0
2019/04/02	ALBI	02/05/2019			Index Future	667.2560	667.2560	666.4290	666.4290	(0.124)	0.0000	0.0000	898
2019/04/02	ALBI	01/08/2019			Index Future	679.6340	679.6340	678.7920	678.7920	(0.124)	0.0000	0.0000	38
2019/04/02	ALBI	07/11/2019			Index Future	693.7850	693.7850	692.9240	692.9240	(0.124)	0.0000	0.0000	0
2019/04/02	C002	31/03/2032			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
2019/04/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C223	25/01/2023			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/02	ES33	02/05/2019			Bond Future	10.7462	77.5746	10.7552	77.5209	0.084	0.0000	0.0000	350
2019/04/02	ES33	01/08/2019			Bond Future	10.8469	79.0138	10.8563	78.9590	0.086	0.0000	0.0000	0
2019/04/02	ES33	07/11/2019			Bond Future	10.9513	76.8637	10.9610	76.8076	0.089	0.0000	0.0000	0
2019/04/02	ES42	02/05/2019			Bond Future	11.0172	79.3698	11.0413	79.2052	0.219	0.0000	0.0000	4,919
2019/04/02	ES42	01/08/2019			Bond Future	11.1164	80.8423	11.1414	80.6746	0.225	0.0000	0.0000	0
2019/04/02	ES42	07/11/2019			Bond Future	11.2193	78.2601	11.2453	78.0887	0.231	0.0000	0.0000	0
2019/04/02	GOVI	02/05/2019	647.87	Call	GOVI	131,310.0000	13.1310	122,680.0000	12.2680	(6.572)	0	0	0
2019/04/02	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/02	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/02	GOVI	02/05/2019			GOVI	661.0010	661.0010	660.1380	660.1380	(0.131)	0.0000	0.0000	448
2019/04/02	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/02	GOVI	02/05/2019	647.88	Call	GOVI	131,210.0000	13.1210	122,580.0000	12.2580	(6.577)	0	0	0
2019/04/02	GOVI	02/05/2019	647.86	Call	GOVI	131,410.0000	13.1410	122,780.0000	12.2780	(6.567)	0	0	0
2019/04/02	GOVI	01/08/2019	638.68	Call	GOVI	345,830.0000	34.5830	337,050.0000	33.7050	(2.539)	0	0	0
2019/04/02	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/02	GOVI	01/08/2019			GOVI	673.2630	673.2630	672.3850	672.3850	(0.130)	0.0000	0.0000	2
2019/04/02	GOVI	01/08/2019	638.69	Call	GOVI	345,730.0000	34.5730	336,950.0000	33.6950	(2.540)	0	0	0
2019/04/02	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/02	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/02	GOVI	01/08/2019	638.67	Call	GOVI	345,930.0000	34.5930	337,150.0000	33.7150	(2.538)	0	0	0
2019/04/02	GOVI	07/11/2019	672.90	Call	GOVI	143,820.0000	14.3820	134,840.0000	13.4840	(6.244)	0	0	0
2019/04/02	GOVI	07/11/2019			GOVI	687.2820	687.2820	686.3840	686.3840	(0.131)	0.0000	0.0000	0
2019/04/02	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/02	GOVI	07/11/2019	672.91	Call	GOVI	143,720.0000	14.3720	134,740.0000	13.4740	(6.248)	0	0	0
2019/04/02	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/02	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/02	GOVI	07/11/2019	672.92	Call	GOVI	143,620.0000	14.3620	134,640.0000	13.4640	(6.253)	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
2019/04/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/02	IGOV	02/05/2019			Index Future	254.7500	254.7500	254.9750	254.9750	0.088	0.0000	0.0000	723
2019/04/02	IGOV	01/08/2019			Index Future	259.5390	259.5390	259.7680	259.7680	0.088	0.0000	0.0000	5
2019/04/02	IGOV	07/11/2019			Index Future	265.0090	265.0090	265.2430	265.2430	0.088	0.0000	0.0000	0
2019/04/02	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/02	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/04/02	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/02	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/04/02	IS02	20/12/2019			Interest Rate Swap	102.7700	102.7700	102.7800	102.7800	0.010	0.0000	0.0000	0
2019/04/02	IS02	23/03/2020			Interest Rate Swap	98.7200	98.7200	98.7300	98.7300	0.010	0.0000	0.0000	0
2019/04/02	IS02	22/06/2020			Interest Rate Swap	102.2500	102.2500	102.2500	102.2500	0.000	0.0000	0.0000	0
2019/04/02	IS02	21/09/2020			Interest Rate Swap	99.1700	99.1700	99.1800	99.1800	0.010	0.0000	0.0000	0
2019/04/02	IS05	17/12/2020			Interest Rate Swap	95.9000	95.9000	95.9000	95.9000	0.000	0.0000	0.0000	0
2019/04/02	IS05	16/03/2021			Interest Rate Swap	95.0200	95.0200	95.0300	95.0300	0.011	0.0000	0.0000	0
2019/04/02	IS05	15/06/2021			Interest Rate Swap	94.0900	94.0900	94.1000	94.1000	0.011	0.0000	0.0000	0
2019/04/02	IS05	21/09/2021			Interest Rate Swap	94.1200	94.1200	94.1300	94.1300	0.011	0.0000	0.0000	0
2019/04/02	IS05	21/12/2021			Interest Rate Swap	96.1900	96.1900	96.2100	96.2100	0.021	0.0000	0.0000	51
2019/04/02	IS05	15/03/2022			Interest Rate Swap	96.2100	96.2100	96.2300	96.2300	0.021	0.0000	0.0000	0
2019/04/02	IS05	21/06/2022			Interest Rate Swap	97.2900	97.2900	97.3100	97.3100	0.021	0.0000	0.0000	0
2019/04/02	IS05	20/09/2022			Interest Rate Swap	101.1300	101.1300	101.1500	101.1500	0.020	0.0000	0.0000	0
2019/04/02	IS05	20/12/2022			Interest Rate Swap	102.3000	102.3000	102.3100	102.3100	0.010	0.0000	0.0000	0
2019/04/02	IS05	22/03/2023			Interest Rate Swap	95.5500	95.5500	95.5600	95.5600	0.010	0.0000	0.0000	0
2019/04/02	IS05	20/06/2023			Interest Rate Swap	101.5300	101.5300	101.5400	101.5400	0.010	0.0000	0.0000	0
2019/04/02	IS05	19/09/2023			Interest Rate Swap	96.9200	96.9200	96.9300	96.9300	0.010	0.0000	0.0000	0
2019/04/02	IS10	17/12/2025			Interest Rate Swap	92.9500	92.9500	92.9700	92.9700	0.022	0.0000	0.0000	0
2019/04/02	IS10	16/03/2026			Interest Rate Swap	89.8500	89.8500	89.8900	89.8900	0.045	0.0000	0.0000	0
2019/04/02	IS10	15/06/2026			Interest Rate Swap	88.5200	88.5200	88.5600	88.5600	0.045	0.0000	0.0000	0
2019/04/02	IS10	21/09/2026			Interest Rate Swap	90.6500	90.6500	90.7000	90.7000	0.055	0.0000	0.0000	0
2019/04/02	IS10	21/12/2026			Interest Rate Swap	94.4400	94.4400	94.4900	94.4900	0.053	0.0000	0.0000	0
2019/04/02	IS10	15/03/2027			Interest Rate Swap	92.9600	92.9600	93.0100	93.0100	0.054	0.0000	0.0000	0
2019/04/02	IS10	21/06/2027			Interest Rate Swap	95.0200	95.0200	95.0700	95.0700	0.053	0.0000	0.0000	0
2019/04/02	IS10	20/09/2027			Interest Rate Swap	100.4900	100.4900	100.5500	100.5500	0.060	0.0000	0.0000	0
2019/04/02	IS10	20/12/2027			Interest Rate Swap	100.8200	100.8200	100.8800	100.8800	0.060	0.0000	0.0000	0
2019/04/02	IS10	22/03/2028			Interest Rate Swap	94.2300	94.2300	94.2900	94.2900	0.064	0.0000	0.0000	0
2019/04/02	IS10	20/06/2028			Interest Rate Swap	101.4800	101.4800	101.5400	101.5400	0.059	0.0000	0.0000	0
2019/04/02	IS10	19/09/2028			Interest Rate Swap	94.9300	94.9300	95.0200	95.0200	0.095	0.0000	0.0000	0
2019/04/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/02	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	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
2019/04/02	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/02	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/02	R023	02/05/2019	8.45	Call	Bond Future	2,607.7900	2.6078	2,541.4600	2.5415	(2.544)	0	0	0
2019/04/02	R023	02/05/2019	8.44	Put	Bond Future	3.5000	0.0035	3.6700	0.0037	4.857	0	0	0
2019/04/02	R023	02/05/2019			Bond Future	7.6395	101.7749	7.6599	101.7084	0.267	0.0000	0.0000	66,073
2019/04/02	R023	02/05/2019	8.46	Call	Bond Future	2,639.2400	2.6392	2,572.9000	2.5729	(2.514)	0	0	0
2019/04/02	R023	02/05/2019	8.46	Put	Bond Future	3.1500	0.0032	3.3000	0.0033	4.762	0	0	0
2019/04/02	R023	02/05/2019	8.45	Put	Bond Future	3.3200	0.0033	3.4800	0.0035	4.819	0	0	0
2019/04/02	R023	02/05/2019	8.44	Call	Bond Future	2,576.3500	2.5763	2,510.0300	2.5100	(2.574)	0	0	0
2019/04/02	R023	01/08/2019	8.95	Call	Bond Future	3,962.1700	3.9622	3,896.4700	3.8965	(1.658)	0	0	0
2019/04/02	R023	01/08/2019			Bond Future	7.6449	103.6630	7.6669	103.5952	0.288	0.0000	0.0000	0
2019/04/02	R023	01/08/2019	8.93	Call	Bond Future	3,906.1700	3.9062	3,840.6100	3.8406	(1.678)	0	0	0
2019/04/02	R023	01/08/2019	8.93	Put	Bond Future	42.9900	0.0430	45.1700	0.0452	5.071	0	0	0
2019/04/02	R023	01/08/2019	8.95	Put	Bond Future	40.3300	0.0403	42.3700	0.0424	5.058	0	0	0
2019/04/02	R023	01/08/2019	8.94	Call	Bond Future	3,934.1500	3.9342	3,868.5200	3.8685	(1.668)	0	0	0
2019/04/02	R023	01/08/2019	8.94	Put	Bond Future	41.6400	0.0416	43.7500	0.0438	5.067	0	0	0
2019/04/02	R023	07/11/2019	7.98	Call	Bond Future	1,618.3900	1.6184	1,571.2100	1.5712	(2.915)	0	0	0
2019/04/02	R023	07/11/2019			Bond Future	7.6308	101.8874	7.6549	101.8181	0.316	0.0000	0.0000	0
2019/04/02	R023	07/11/2019	7.98	Put	Bond Future	619.9400	0.6199	642.0800	0.6421	3.571	0	0	0
2019/04/02	R023	07/11/2019	7.99	Call	Bond Future	1,639.0600	1.6391	1,591.6200	1.5916	(2.894)	0	0	0
2019/04/02	R023	07/11/2019	8.00	Call	Bond Future	1,659.5300	1.6595	1,611.8400	1.6118	(2.874)	0	0	0
2019/04/02	R023	07/11/2019	8.00	Put	Bond Future	604.2800	0.6043	625.9100	0.6259	3.579	0	0	0
2019/04/02	R023	07/11/2019	7.99	Put	Bond Future	612.2100	0.6122	634.0900	0.6341	3.574	0	0	0
2019/04/02	R035	02/05/2019	9.74	Put	Bond Future	458.9700	0.4590	472.5200	0.4725	2.952	0	0	0
2019/04/02	R035	02/05/2019			Bond Future	9.4913	96.6207	9.5058	96.5075	0.153	0.0000	0.0000	80,653
2019/04/02	R035	02/05/2019	9.74	Call	Bond Future	2,371.6100	2.3716	2,271.9800	2.2720	(4.201)	0	0	0
2019/04/02	R035	02/05/2019	9.75	Call	Bond Future	2,429.0400	2.4290	2,328.7400	2.3287	(4.129)	0	0	0
2019/04/02	R035	02/05/2019	9.75	Put	Bond Future	440.6800	0.4407	453.5600	0.4536	2.923	0	0	0
2019/04/02	R035	02/05/2019	9.73	Call	Bond Future	2,314.7100	2.3147	2,215.7800	2.2158	(4.274)	0	0	0
2019/04/02	R035	02/05/2019	9.73	Put	Bond Future	477.8800	0.4779	492.1300	0.4921	2.982	0	0	0
2019/04/02	R035	01/08/2019	10.23	Call	Bond Future	5,781.1200	5.7811	5,681.7800	5.6818	(1.718)	0	0	0
2019/04/02	R035	01/08/2019	10.22	Put	Bond Future	759.2600	0.7593	775.5600	0.7756	2.147	0	0	0
2019/04/02	R035	01/08/2019			Bond Future	9.5494	98.4132	9.5644	98.2978	0.157	0.0000	0.0000	0
2019/04/02	R035	01/08/2019	10.24	Call	Bond Future	5,839.4500	5.8395	5,739.8200	5.7398	(1.706)	0	0	0
2019/04/02	R035	01/08/2019	10.24	Put	Bond Future	733.7500	0.7338	749.4600	0.7495	2.141	0	0	0
2019/04/02	R035	01/08/2019	10.23	Put	Bond Future	746.4000	0.7464	762.4000	0.7624	2.144	0	0	0
2019/04/02	R035	01/08/2019	10.22	Call	Bond Future	5,722.9100	5.7229	5,623.8700	5.6239	(1.731)	0	0	0
2019/04/02	R035	07/11/2019	9.88	Call	Bond Future	4,517.3500	4.5174	4,437.9900	4.4380	(1.757)	0	0	0
2019/04/02	R035	07/11/2019	9.89	Call	Bond Future	4,563.3000	4.5633	4,483.5700	4.4836	(1.747)	0	0	0
2019/04/02	R035	07/11/2019	9.87	Put	Bond Future	2,506.3000	2.5063	2,545.2300	2.5452	1.553	0	0	0
2019/04/02	R035	07/11/2019			Bond Future	9.6072	95.9572	9.6227	95.8393	0.162	0.0000	0.0000	0
2019/04/02	R035	07/11/2019	9.89	Put	Bond Future	2,450.9300	2.4509	2,489.1100	2.4891	1.558	0	0	0
2019/04/02	R035	07/11/2019	9.87	Call	Bond Future	4,471.5900	4.4716	4,392.6100	4.3926	(1.766)	0	0	0
2019/04/02	R035	07/11/2019	9.88	Put	Bond Future	2,478.4800	2.4785	2,517.0300	2.5170	1.555	0	0	0
2019/04/02	R186	02/05/2019	9.02	Call	Bond Future	3,076.6700	3.0767	3,019.2700	3.0193	(1.866)	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
2019/04/02	R186	02/05/2019	9.01	Put	Bond Future	79.2100	0.0792	78.5700	0.0786	(0.808)	0	0	0
2019/04/02	R186	02/05/2019	10.07	Call	Bond Future	8,786.6700	8.7867	8,729.9300	8.7299	(0.646)	0	0	0
2019/04/02	R186	02/05/2019	9.96	Put	Bond Future	0.1400	0.0001	0.1200	0.0001	(14.286)	0	0	90
2019/04/02	R186	02/05/2019	9.75	Call	Bond Future	7,068.2600	7.0683	7,011.4400	7.0114	(0.804)	0	0	0
2019/04/02	R186	02/05/2019	9.25	Put	Bond Future	20.7200	0.0207	20.0300	0.0200	(3.330)	0	0	0
2019/04/02	R186	02/05/2019	8.65	Put	Bond Future	455.8100	0.4558	462.7700	0.4628	1.527	0	0	4,100
2019/04/02	R186	02/05/2019			Bond Future	8.5037	114.9655	8.5132	114.9088	0.113	0.0000	0.0000	100,371
2019/04/02	R186	02/05/2019	9.03	Call	Bond Future	3,129.8800	3.1299	3,072.4400	3.0724	(1.835)	0	0	0
2019/04/02	R186	02/05/2019	9.03	Put	Bond Future	71.2500	0.0713	70.5400	0.0705	(0.996)	0	0	0
2019/04/02	R186	02/05/2019	8.65	Call	Bond Future	1,317.4200	1.3174	1,267.6500	1.2677	(3.778)	0	0	3,250
2019/04/02	R186	02/05/2019	9.02	Put	Bond Future	75.1300	0.0751	74.4600	0.0745	(0.892)	0	0	0
2019/04/02	R186	02/05/2019	9.01	Call	Bond Future	3,023.6300	3.0236	2,966.2600	2.9663	(1.897)	0	0	0
2019/04/02	R186	02/05/2019	9.30	Call	Bond Future	4,600.6300	4.6006	4,543.2800	4.5433	(1.247)	0	0	200
2019/04/02	R186	02/05/2019	10.07	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	200
2019/04/02	R186	02/05/2019	9.96	Call	Bond Future	8,199.9900	8.2000	8,143.2400	8.1432	(0.692)	0	0	0
2019/04/02	R186	02/05/2019	9.20	Put	Bond Future	27.7000	0.0277	26.9300	0.0269	(2.780)	0	0	0
2019/04/02	R186	02/05/2019	9.75	Put	Bond Future	0.9000	0.0009	0.8100	0.0008	(10.000)	0	0	7,000
2019/04/02	R186	02/05/2019	10.02	Put	Bond Future	0.0800	0.0001	0.0700	0.0001	(12.500)	0	0	3,250
2019/04/02	R186	02/05/2019	9.25	Call	Bond Future	4,325.3000	4.3253	4,267.8800	4.2679	(1.328)	0	0	3,250
2019/04/02	R186	02/05/2019	8.90	Call	Bond Future	2,455.5400	2.4555	2,398.9700	2.3990	(2.304)	0	0	0
2019/04/02	R186	02/05/2019	8.70	Put	Bond Future	367.8300	0.3678	372.6900	0.3727	1.321	0	0	4,150
2019/04/02	R186	02/05/2019	8.70	Call	Bond Future	1,521.8200	1.5218	1,469.9500	1.4700	(3.408)	0	0	200
2019/04/02	R186	02/05/2019	9.30	Put	Bond Future	15.4900	0.0155	14.8700	0.0149	(4.003)	0	0	0
2019/04/02	R186	02/05/2019	9.20	Call	Bond Future	4,050.7600	4.0508	3,993.2600	3.9933	(1.419)	0	0	90
2019/04/02	R186	02/05/2019	8.62	Put	Bond Future	515.9000	0.5159	524.3100	0.5243	1.630	0	0	0
2019/04/02	R186	02/05/2019	8.62	Call	Bond Future	1,201.6000	1.2016	1,153.2800	1.1533	(4.021)	0	0	90
2019/04/02	R186	02/05/2019	8.50	Put	Bond Future	815.5700	0.8156	831.2200	0.8312	1.919	0	0	0
2019/04/02	R186	02/05/2019	8.50	Call	Bond Future	793.9700	0.7940	752.8900	0.7529	(5.174)	0	0	7,000
2019/04/02	R186	02/05/2019	9.00	Put	Bond Future	83.5300	0.0835	82.9400	0.0829	(0.706)	0	0	7,500
2019/04/02	R186	02/05/2019	9.00	Call	Bond Future	2,970.7900	2.9708	2,913.4700	2.9135	(1.929)	0	0	7,000
2019/04/02	R186	02/05/2019	10.02	Call	Bond Future	8,520.5300	8.5205	8,463.7900	8.4638	(0.666)	0	0	0
2019/04/02	R186	02/05/2019	8.80	Put	Bond Future	232.8000	0.2328	234.6600	0.2347	0.799	0	0	0
2019/04/02	R186	02/05/2019	8.80	Call	Bond Future	1,968.5300	1.9685	1,913.6600	1.9137	(2.787)	0	0	7,500
2019/04/02	R186	02/05/2019	9.05	Call	Bond Future	3,236.6500	3.2367	3,179.1600	3.1792	(1.776)	0	0	0
2019/04/02	R186	02/05/2019	9.05	Put	Bond Future	63.9800	0.0640	63.2200	0.0632	(1.188)	0	0	3,250
2019/04/02	R186	02/05/2019	8.90	Put	Bond Future	142.0600	0.1421	142.2200	0.1422	0.113	0	0	4,000
2019/04/02	R186	01/08/2019	10.08	Put	Bond Future	65.0900	0.0651	65.5700	0.0656	0.737	0	0	6,000
2019/04/02	R186	01/08/2019	8.38	Call	Bond Future	1,150.3300	1.1503	1,120.5000	1.1205	(2.593)	0	0	19,142
2019/04/02	R186	01/08/2019	9.54	Call	Bond Future	5,746.5200	5.7465	5,691.4500	5.6914	(0.958)	0	0	0
2019/04/02	R186	01/08/2019			Bond Future	8.5511	111.7990	8.5611	111.7412	0.118	0.0000	0.0000	110
2019/04/02	R186	01/08/2019	8.30	Put	Bond Future	2,417.6600	2.4177	2,448.5600	2.4486	1.278	0	0	0
2019/04/02	R186	01/08/2019	8.30	Call	Bond Future	962.0500	0.9620	935.1400	0.9351	(2.797)	0	0	6,000
2019/04/02	R186	01/08/2019	9.05	Put	Bond Future	637.7100	0.6377	646.4800	0.6465	1.375	0	0	0
2019/04/02	R186	01/08/2019	9.05	Call	Bond Future	3,458.3100	3.4583	3,409.2700	3.4093	(1.418)	0	0	6,000
2019/04/02	R186	01/08/2019	9.52	Call	Bond Future	5,648.5100	5.6485	5,593.5900	5.5936	(0.972)	0	0	0
2019/04/02	R186	01/08/2019	9.52	Put	Bond Future	255.5900	0.2556	258.4800	0.2585	1.131	0	0	0
2019/04/02	R186	01/08/2019	10.08	Call	Bond Future	8,419.5600	8.4196	8,362.2300	8.3622	(0.681)	0	0	0
2019/04/02	R186	01/08/2019	8.38	Put	Bond Future	2,139.4700	2.1395	2,167.4500	2.1675	1.308	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
2019/04/02	R186	01/08/2019	8.70	Put	Bond Future	1,243.4500	1.2434	1,260.7500	1.2608	1.391	0	0	0
2019/04/02	R186	01/08/2019	9.54	Put	Bond Future	245.9200	0.2459	248.6600	0.2487	1.114	0	0	0
2019/04/02	R186	01/08/2019	8.70	Call	Bond Future	2,095.2600	2.0953	2,054.7500	2.0547	(1.933)	0	0	19,142
2019/04/02	R186	01/08/2019	9.22	Call	Bond Future	4,218.2000	4.2182	4,166.4000	4.1664	(1.228)	0	0	0
2019/04/02	R186	01/08/2019	9.22	Put	Bond Future	457.8500	0.4578	463.8600	0.4639	1.313	0	0	19,142
2019/04/02	R186	01/08/2019	9.53	Call	Bond Future	5,697.4300	5.6974	5,642.4300	5.6424	(0.965)	0	0	0
2019/04/02	R186	01/08/2019	9.53	Put	Bond Future	250.6500	0.2507	253.4600	0.2535	1.121	0	0	0
2019/04/02	R186	07/11/2019	8.94	Call	Bond Future	3,390.4700	3.3905	3,347.6500	3.3476	(1.263)	0	0	0
2019/04/02	R186	07/11/2019			Bond Future	8.5880	114.1282	8.5986	114.0690	0.124	0.0000	0.0000	0
2019/04/02	R186	07/11/2019	8.94	Put	Bond Future	1,451.2400	1.4512	1,467.6300	1.4676	1.129	0	0	0
2019/04/02	R186	07/11/2019	8.95	Call	Bond Future	3,427.4200	3.4274	3,384.4100	3.3844	(1.255)	0	0	0
2019/04/02	R186	07/11/2019	8.96	Put	Bond Future	1,416.1400	1.4161	1,432.1500	1.4322	1.131	0	0	0
2019/04/02	R186	07/11/2019	8.95	Put	Bond Future	1,433.7600	1.4338	1,449.9600	1.4500	1.130	0	0	0
2019/04/02	R186	07/11/2019	8.96	Call	Bond Future	3,464.2100	3.4642	3,421.0100	3.4210	(1.247)	0	0	0
2019/04/02	R197	02/05/2019			Bond Future	299.9687	299.9687	300.6630	300.6630	0.231	0.0000	0.0000	2,350
2019/04/02	R197	01/08/2019			Bond Future	298.0526	298.0526	298.7599	298.7599	0.237	0.0000	0.0000	40
2019/04/02	R197	07/11/2019			Bond Future	304.3368	304.3368	305.0585	305.0585	0.237	0.0000	0.0000	0
2019/04/02	R202	02/05/2019			Bond Future	232.6929	232.6929	232.7570	232.7570	0.028	0.0000	0.0000	8,706
2019/04/02	R202	01/08/2019			Bond Future	233.0542	233.0542	233.1195	233.1195	0.028	0.0000	0.0000	0
2019/04/02	R202	07/11/2019			Bond Future	237.9676	237.9676	238.0340	238.0340	0.028	0.0000	0.0000	0
2019/04/02	R207	02/05/2019	7.63	Call	Bond Future	687.6400	0.6876	655.6300	0.6556	(4.655)	0	0	0
2019/04/02	R207	02/05/2019			Bond Future	6.5961	102.6637	6.6439	102.6317	0.725	0.0000	0.0000	6,013
2019/04/02	R207	02/05/2019	7.61	Call	Bond Future	674.4100	0.6744	642.4000	0.6424	(4.746)	0	0	0
2019/04/02	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/02	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/02	R207	02/05/2019	7.62	Call	Bond Future	681.0300	0.6810	649.0200	0.6490	(4.700)	0	0	0
2019/04/02	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/02	R207	01/08/2019	7.34	Put	Bond Future	0.2700	0.0003	0.4100	0.0004	51.852	0	0	0
2019/04/02	R207	01/08/2019	7.33	Call	Bond Future	567.3100	0.5673	534.8500	0.5348	(5.722)	0	0	0
2019/04/02	R207	01/08/2019			Bond Future	6.0230	100.9270	6.0978	100.8944	1.242	0.0000	0.0000	50
2019/04/02	R207	01/08/2019	7.34	Call	Bond Future	571.6200	0.5716	539.1400	0.5391	(5.682)	0	0	0
2019/04/02	R207	01/08/2019	7.33	Put	Bond Future	0.2800	0.0003	0.4400	0.0004	57.143	0	0	0
2019/04/02	R207	01/08/2019	7.35	Call	Bond Future	575.9100	0.5759	543.4300	0.5434	(5.640)	0	0	0
2019/04/02	R207	01/08/2019	7.35	Put	Bond Future	0.2500	0.0003	0.3900	0.0004	56.000	0	0	0
2019/04/02	R207	07/11/2019	2.08	Put	Bond Future	218.8500	0.2189	252.2800	0.2523	15.275	0	0	0
2019/04/02	R207	07/11/2019			Bond Future	3.2954	103.0297	3.4819	102.9962	5.660	0.0000	0.0000	0
2019/04/02	R207	07/11/2019	2.07	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2019/04/02	R207	07/11/2019	2.07	Put	Bond Future	220.6400	0.2206	254.0800	0.2541	15.156	0	0	0
2019/04/02	R207	07/11/2019	2.08	Call	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	0
2019/04/02	R207	07/11/2019	2.06	Call	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	0
2019/04/02	R207	07/11/2019	2.06	Put	Bond Future	222.4500	0.2225	255.8800	0.2559	15.028	0	0	0
2019/04/02	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/02	R208	02/05/2019	8.02	Call	Bond Future	2,054.6400	2.0546	2,025.6500	2.0256	(1.411)	0	0	0
2019/04/02	R208	02/05/2019			Bond Future	6.8318	100.5299	6.8483	100.5009	0.242	0.0000	0.0000	15,592

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
2019/04/02	R208	02/05/2019	8.03	Call	Bond Future	2,071.7000	2.0717	2,042.7100	2.0427	(1.399)	0	0	0
2019/04/02	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/02	R208	02/05/2019	8.04	Call	Bond Future	2,088.7500	2.0888	2,059.7600	2.0598	(1.388)	0	0	0
2019/04/02	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/02	R208	01/08/2019	8.16	Call	Bond Future	2,188.3200	2.1883	2,158.9700	2.1590	(1.341)	0	0	0
2019/04/02	R208	01/08/2019	8.17	Put	Bond Future	3.1300	0.0031	3.3200	0.0033	6.070	0	0	0
2019/04/02	R208	01/08/2019			Bond Future	6.7201	102.3949	6.7393	102.3653	0.286	0.0000	0.0000	0
2019/04/02	R208	01/08/2019	8.16	Put	Bond Future	3.2800	0.0033	3.4800	0.0035	6.098	0	0	0
2019/04/02	R208	01/08/2019	8.17	Call	Bond Future	2,203.1200	2.2031	2,173.7600	2.1738	(1.333)	0	0	0
2019/04/02	R208	01/08/2019	8.15	Call	Bond Future	2,173.5300	2.1735	2,144.1900	2.1442	(1.350)	0	0	0
2019/04/02	R208	01/08/2019	8.15	Put	Bond Future	3.4400	0.0034	3.6500	0.0037	6.105	0	0	0
2019/04/02	R208	07/11/2019	6.83	Call	Bond Future	600.9300	0.6009	579.1000	0.5791	(3.633)	0	0	0
2019/04/02	R208	07/11/2019	6.82	Put	Bond Future	160.8500	0.1609	169.5300	0.1695	5.396	0	0	0
2019/04/02	R208	07/11/2019			Bond Future	6.4900	101.1219	6.5133	101.0916	0.358	0.0000	0.0000	0
2019/04/02	R208	07/11/2019	6.84	Call	Bond Future	611.4000	0.6114	589.4300	0.5894	(3.593)	0	0	0
2019/04/02	R208	07/11/2019	6.84	Put	Bond Future	155.5100	0.1555	163.9000	0.1639	5.395	0	0	0
2019/04/02	R208	07/11/2019	6.83	Put	Bond Future	158.0200	0.1580	166.5500	0.1666	5.398	0	0	0
2019/04/02	R208	07/11/2019	6.82	Call	Bond Future	590.7700	0.5908	569.0900	0.5691	(3.670)	0	0	0
2019/04/02	R209	02/05/2019	9.70	Put	Bond Future	359.2100	0.3592	361.4700	0.3615	0.629	0	0	0
2019/04/02	R209	02/05/2019			Bond Future	9.4290	74.0115	9.4385	73.9478	0.101	0.0000	0.0000	101,914
2019/04/02	R209	02/05/2019	9.69	Call	Bond Future	2,092.3300	2.0923	2,031.1600	2.0312	(2.924)	0	0	0
2019/04/02	R209	02/05/2019	9.69	Put	Bond Future	374.3100	0.3743	376.8500	0.3769	0.679	0	0	0
2019/04/02	R209	02/05/2019	10.50	Call	Bond Future	6,696.2200	6.6962	6,631.9900	6.6320	(0.959)	0	0	0
2019/04/02	R209	02/05/2019	10.71	Call	Bond Future	7,896.0700	7.8961	7,832.1300	7.8321	(0.810)	0	0	0
2019/04/02	R209	02/05/2019	9.70	Call	Bond Future	2,141.8700	2.1419	2,080.4200	2.0804	(2.869)	0	0	0
2019/04/02	R209	02/05/2019	10.50	Put	Bond Future	7.7500	0.0078	7.2300	0.0072	(6.710)	0	0	11,560
2019/04/02	R209	02/05/2019	10.71	Put	Bond Future	2.4500	0.0025	2.2200	0.0022	(9.388)	0	0	760
2019/04/02	R209	02/05/2019	9.95	Put	Bond Future	117.7300	0.1177	116.4800	0.1165	(1.062)	0	0	0
2019/04/02	R209	02/05/2019	9.95	Call	Bond Future	3,489.1000	3.4891	3,424.1400	3.4241	(1.862)	0	0	760
2019/04/02	R209	02/05/2019	9.68	Call	Bond Future	2,043.2800	2.0433	1,982.4100	1.9824	(2.979)	0	0	0
2019/04/02	R209	02/05/2019	9.68	Put	Bond Future	389.9900	0.3900	392.8300	0.3928	0.728	0	0	0
2019/04/02	R209	02/05/2019	9.35	Put	Bond Future	1,260.4900	1.2605	1,282.4500	1.2825	1.742	0	0	0
2019/04/02	R209	02/05/2019	9.35	Call	Bond Future	728.9100	0.7289	687.1600	0.6872	(5.728)	0	0	760
2019/04/02	R209	01/08/2019	10.15	Put	Bond Future	647.8700	0.6479	654.7100	0.6547	1.056	0	0	0
2019/04/02	R209	01/08/2019	9.30	Call	Bond Future	1,420.8200	1.4208	1,386.2300	1.3862	(2.435)	0	0	7,560
2019/04/02	R209	01/08/2019	10.17	Call	Bond Future	4,995.9600	4.9960	4,937.6700	4.9377	(1.167)	0	0	0
2019/04/02	R209	01/08/2019			Bond Future	9.4804	75.3845	9.4902	75.3197	0.103	0.0000	0.0000	0
2019/04/02	R209	01/08/2019	10.15	Call	Bond Future	4,896.3600	4.8964	4,838.3600	4.8384	(1.185)	0	0	0
2019/04/02	R209	01/08/2019	10.17	Put	Bond Future	626.1800	0.6262	632.7300	0.6327	1.046	0	0	0
2019/04/02	R209	01/08/2019	9.30	Put	Bond Future	2,630.6200	2.6306	2,660.8700	2.6609	1.150	0	0	0
2019/04/02	R209	01/08/2019	9.80	Put	Bond Future	1,186.5700	1.1866	1,200.3600	1.2004	1.162	0	0	0
2019/04/02	R209	01/08/2019	10.16	Put	Bond Future	636.9400	0.6369	643.6300	0.6436	1.050	0	0	0
2019/04/02	R209	01/08/2019	10.46	Call	Bond Future	6,479.3800	6.4794	6,417.9000	6.4179	(0.949)	0	0	0
2019/04/02	R209	01/08/2019	10.46	Put	Bond Future	385.6700	0.3857	389.0300	0.3890	0.871	0	0	7,560
2019/04/02	R209	01/08/2019	9.80	Call	Bond Future	3,260.6600	3.2607	3,209.6100	3.2096	(1.566)	0	0	7,560
2019/04/02	R209	01/08/2019	10.16	Call	Bond Future	4,946.1100	4.9461	4,887.9600	4.8880	(1.176)	0	0	0
2019/04/02	R209	07/11/2019	9.82	Call	Bond Future	3,959.5000	3.9595	3,912.0300	3.9120	(1.199)	0	0	0

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2019/04/02	R209	07/11/2019			Bond Future	9.5286	73.8013	9.5387	73.7349	0.106	0.0000	0.0000	0
2019/04/02	R209	07/11/2019	9.80	Call	Bond Future	3,880.5000	3.8805	3,833.4500	3.8335	(1.212)	0	0	0
2019/04/02	R209	07/11/2019	9.80	Put	Bond Future	2,131.6600	2.1317	2,150.9300	2.1509	0.904	0	0	0
2019/04/02	R209	07/11/2019	9.82	Put	Bond Future	2,084.2000	2.0842	2,103.0500	2.1031	0.904	0	0	0
2019/04/02	R209	07/11/2019	9.81	Call	Bond Future	3,920.0300	3.9200	3,872.7700	3.8728	(1.206)	0	0	0
2019/04/02	R209	07/11/2019	9.81	Put	Bond Future	2,107.9200	2.1079	2,126.9800	2.1270	0.904	0	0	0
2019/04/02	R210	02/05/2019			Bond Future	185.0023	185.0023	185.0529	185.0529	0.027	0.0000	0.0000	1,628
2019/04/02	R210	01/08/2019			Bond Future	188.4797	188.4797	188.5315	188.5315	0.027	0.0000	0.0000	0
2019/04/02	R210	07/11/2019			Bond Future	189.8153	189.8153	189.8677	189.8677	0.028	0.0000	0.0000	0
2019/04/02	R212	02/05/2019			Bond Future	156.9589	156.9589	157.3383	157.3383	0.242	0.0000	0.0000	7,946
2019/04/02	R212	01/08/2019			Bond Future	157.6893	157.6893	158.0758	158.0758	0.245	0.0000	0.0000	0
2019/04/02	R212	07/11/2019			Bond Future	161.0140	161.0140	161.4084	161.4084	0.245	0.0000	0.0000	0
2019/04/02	R213	02/05/2019	9.49	Call	Bond Future	2,217.5000	2.2175	2,158.3300	2.1583	(2.668)	0	0	0
2019/04/02	R213	02/05/2019	9.48	Put	Bond Future	286.2900	0.2863	287.8100	0.2878	0.531	0	0	0
2019/04/02	R213	02/05/2019			Bond Future	9.1797	85.7536	9.1892	85.6931	0.104	0.0000	0.0000	28,756
2019/04/02	R213	02/05/2019	9.50	Call	Bond Future	2,267.2500	2.2672	2,207.8800	2.2079	(2.619)	0	0	0
2019/04/02	R213	02/05/2019	9.50	Put	Bond Future	262.0400	0.2620	263.1300	0.2631	0.416	0	0	0
2019/04/02	R213	02/05/2019	9.49	Put	Bond Future	273.9100	0.2739	275.2000	0.2752	0.471	0	0	0
2019/04/02	R213	02/05/2019	9.48	Call	Bond Future	2,168.1900	2.1682	2,109.2500	2.1093	(2.718)	0	0	0
2019/04/02	R213	01/08/2019	9.99	Put	Bond Future	496.3200	0.4963	501.6400	0.5016	1.072	0	0	0
2019/04/02	R213	01/08/2019	9.98	Call	Bond Future	5,016.5700	5.0166	4,960.4100	4.9604	(1.119)	0	0	0
2019/04/02	R213	01/08/2019			Bond Future	9.2328	87.3444	9.2426	87.2828	0.107	0.0000	0.0000	0
2019/04/02	R213	01/08/2019	9.99	Call	Bond Future	5,065.7000	5.0657	5,009.4100	5.0094	(1.111)	0	0	0
2019/04/02	R213	01/08/2019	9.98	Put	Bond Future	505.3400	0.5053	510.7900	0.5108	1.078	0	0	0
2019/04/02	R213	01/08/2019	10.00	Call	Bond Future	5,115.0500	5.1150	5,058.6400	5.0586	(1.103)	0	0	0
2019/04/02	R213	01/08/2019	10.00	Put	Bond Future	487.5800	0.4876	492.7800	0.4928	1.066	0	0	0
2019/04/02	R213	07/11/2019	9.59	Put	Bond Future	1,870.7800	1.8708	1,888.7400	1.8887	0.960	0	0	0
2019/04/02	R213	07/11/2019	9.58	Call	Bond Future	3,685.4500	3.6855	3,640.5300	3.6405	(1.219)	0	0	0
2019/04/02	R213	07/11/2019			Bond Future	9.2849	85.6099	9.2951	85.5468	0.110	0.0000	0.0000	0
2019/04/02	R213	07/11/2019	9.59	Call	Bond Future	3,723.6000	3.7236	3,678.4800	3.6785	(1.212)	0	0	0
2019/04/02	R213	07/11/2019	9.58	Put	Bond Future	1,892.4900	1.8925	1,910.6500	1.9106	0.960	0	0	0
2019/04/02	R213	07/11/2019	9.60	Call	Bond Future	3,762.1600	3.7622	3,716.8400	3.7168	(1.205)	0	0	0
2019/04/02	R213	07/11/2019	9.60	Put	Bond Future	1,849.5500	1.8496	1,867.3100	1.8673	0.960	0	0	0
2019/04/02	R214	02/05/2019	9.87	Call	Bond Future	2,112.7200	2.1127	1,973.3300	1.9733	(6.598)	0	0	0
2019/04/02	R214	02/05/2019	9.85	Call	Bond Future	2,014.1800	2.0142	1,877.2400	1.8772	(6.799)	0	0	0
2019/04/02	R214	02/05/2019			Bond Future	9.6292	72.8628	9.6539	72.6910	0.256	0.0000	0.0000	21,077
2019/04/02	R214	02/05/2019	9.85	Put	Bond Future	499.0800	0.4991	533.9500	0.5340	6.987	0	0	0
2019/04/02	R214	02/05/2019	9.87	Put	Bond Future	462.8900	0.4629	495.3100	0.4953	7.004	0	0	0
2019/04/02	R214	02/05/2019	9.86	Call	Bond Future	2,063.2300	2.0632	1,925.0400	1.9250	(6.698)	0	0	0
2019/04/02	R214	02/05/2019	9.86	Put	Bond Future	480.7100	0.4807	514.3300	0.5143	6.994	0	0	0
2019/04/02	R214	01/08/2019	10.34	Put	Bond Future	704.4200	0.7044	734.6900	0.7347	4.297	0	0	0
2019/04/02	R214	01/08/2019			Bond Future	9.6815	74.2145	9.7068	74.0395	0.262	0.0000	0.0000	0
2019/04/02	R214	01/08/2019	10.33	Call	Bond Future	4,984.9700	4.9850	4,840.7500	4.8407	(2.893)	0	0	0
2019/04/02	R214	01/08/2019	10.33	Put	Bond Future	716.1600	0.7162	746.9100	0.7469	4.294	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
2019/04/02	R214	01/08/2019	10.34	Call	Bond Future	5,035.8300	5.0358	4,891.1300	4.8911	(2.873)	0	0	0
2019/04/02	R214	01/08/2019	10.32	Call	Bond Future	4,934.3200	4.9343	4,790.6000	4.7906	(2.913)	0	0	0
2019/04/02	R214	01/08/2019	10.32	Put	Bond Future	728.2000	0.7282	759.4500	0.7594	4.291	0	0	0
2019/04/02	R214	07/11/2019	10.02	Put	Bond Future	2,226.0000	2.2260	2,288.1100	2.2881	2.790	0	0	0
2019/04/02	R214	07/11/2019			Bond Future	9.7335	72.4603	9.7597	72.2815	0.269	0.0000	0.0000	0
2019/04/02	R214	07/11/2019	10.01	Call	Bond Future	4,105.1900	4.1052	3,989.0900	3.9891	(2.828)	0	0	0
2019/04/02	R214	07/11/2019	10.01	Put	Bond Future	2,250.8800	2.2509	2,313.5600	2.3136	2.785	0	0	0
2019/04/02	R214	07/11/2019	10.02	Call	Bond Future	4,145.9300	4.1459	4,029.2600	4.0293	(2.814)	0	0	0
2019/04/02	R214	07/11/2019	10.00	Call	Bond Future	4,064.6000	4.0646	3,949.0700	3.9491	(2.842)	0	0	0
2019/04/02	R214	07/11/2019	10.00	Put	Bond Future	2,276.0000	2.2760	2,339.2500	2.3393	2.779	0	0	0
2019/04/02	R248	02/05/2019	9.90	Put	Bond Future	419.2900	0.4193	440.9300	0.4409	5.161	0	0	0
2019/04/02	R248	02/05/2019			Bond Future	9.5937	93.3893	9.6134	93.2123	0.205	0.0000	0.0000	103,381
2019/04/02	R248	02/05/2019	9.90	Call	Bond Future	3,114.9100	3.1149	2,959.6200	2.9596	(4.985)	0	0	0
2019/04/02	R248	02/05/2019	9.91	Call	Bond Future	3,183.4700	3.1835	3,027.2200	3.0272	(4.908)	0	0	0
2019/04/02	R248	02/05/2019	9.89	Put	Bond Future	437.1200	0.4371	459.7500	0.4598	5.177	0	0	0
2019/04/02	R248	02/05/2019	9.91	Put	Bond Future	402.1700	0.4022	422.8500	0.4228	5.142	0	0	0
2019/04/02	R248	02/05/2019	9.89	Call	Bond Future	3,046.9100	3.0469	2,892.6100	2.8926	(5.064)	0	0	0
2019/04/02	R248	01/08/2019	10.35	Call	Bond Future	6,705.2200	6.7052	6,551.0100	6.5510	(2.300)	0	0	0
2019/04/02	R248	01/08/2019	10.34	Put	Bond Future	770.6500	0.7706	797.2000	0.7972	3.445	0	0	0
2019/04/02	R248	01/08/2019			Bond Future	9.6446	95.1218	9.6648	94.9415	0.209	0.0000	0.0000	100
2019/04/02	R248	01/08/2019	10.36	Call	Bond Future	6,771.5500	6.7715	6,616.8900	6.6169	(2.284)	0	0	0
2019/04/02	R248	01/08/2019	10.36	Put	Bond Future	744.2600	0.7443	769.9000	0.7699	3.445	0	0	0
2019/04/02	R248	01/08/2019	10.35	Put	Bond Future	757.3400	0.7573	783.4300	0.7834	3.445	0	0	0
2019/04/02	R248	01/08/2019	10.34	Call	Bond Future	6,639.0000	6.6390	6,485.2500	6.4852	(2.316)	0	0	0
2019/04/02	R248	07/11/2019	10.02	Call	Bond Future	5,407.7900	5.4078	5,283.1600	5.2832	(2.305)	0	0	0
2019/04/02	R248	07/11/2019	10.01	Put	Bond Future	2,638.6600	2.6387	2,698.8800	2.6989	2.282	0	0	0
2019/04/02	R248	07/11/2019			Bond Future	9.6950	92.6608	9.7159	92.4765	0.215	0.0000	0.0000	0
2019/04/02	R248	07/11/2019	10.03	Call	Bond Future	5,461.4600	5.4615	5,336.2400	5.3362	(2.293)	0	0	0
2019/04/02	R248	07/11/2019	10.03	Put	Bond Future	2,577.8600	2.5779	2,636.9000	2.6369	2.290	0	0	0
2019/04/02	R248	07/11/2019	10.02	Put	Bond Future	2,607.9600	2.6080	2,667.5900	2.6676	2.286	0	0	0
2019/04/02	R248	07/11/2019	10.01	Call	Bond Future	5,354.5700	5.3546	5,230.5300	5.2305	(2.317)	0	0	0

Total

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