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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/04/2019 TO 05/04/2019

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
2019/04/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	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
2019/04/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	2025	02/05/2019			Bond Future	133.6698	133.6698	133.6462	133.6462	(0.018)	0.0000	0.0000	691
2019/04/05	2025	01/08/2019			Bond Future	134.7465	134.7465	134.7225	134.7225	(0.018)	0.0000	0.0000	0
2019/04/05	2025	07/11/2019			Bond Future	137.5862	137.5862	137.5614	137.5614	(0.018)	0.0000	0.0000	0
2019/04/05	2029	02/05/2019			Bond Future	100.0742	100.0742	99.8784	99.8784	(0.196)	0.0000	0.0000	3,020
2019/04/05	2029	01/08/2019			Bond Future	101.9552	101.9552	101.7558	101.7558	(0.196)	0.0000	0.0000	0
2019/04/05	2029	07/11/2019			Bond Future	103.0124	103.0124	102.8085	102.8085	(0.198)	0.0000	0.0000	0
2019/04/05	2030	02/05/2019	9.41	Call	Bond Future	2,223.9100	2.2239	2,399.5900	2.3996	7.900	0	0	0
2019/04/05	2030	02/05/2019	8.90	Put	Bond Future	1,714.8000	1.7148	1,538.2400	1.5382	(10.296)	0	0	0
2019/04/05	2030	02/05/2019			Bond Future	9.1040	94.6358	9.0680	94.8678	(0.396)	0.0000	0.0000	46,283
2019/04/05	2030	02/05/2019	9.39	Call	Bond Future	2,123.9400	2.1239	2,295.9200	2.2959	8.097	0	0	0
2019/04/05	2030	02/05/2019	9.39	Put	Bond Future	311.5900	0.3116	251.5600	0.2516	(19.266)	0	0	0
2019/04/05	2030	02/05/2019	10.20	Call	Bond Future	6,698.0400	6.6980	6,928.6500	6.9287	3.443	0	0	0
2019/04/05	2030	02/05/2019	10.20	Put	Bond Future	3.8400	0.0038	2.4400	0.0024	(36.458)	0	0	3,000
2019/04/05	2030	02/05/2019	9.41	Put	Bond Future	286.5900	0.2866	230.2600	0.2303	(19.655)	0	0	0
2019/04/05	2030	02/05/2019	8.90	Call	Bond Future	392.1300	0.3921	447.5800	0.4476	14.141	0	0	3,000
2019/04/05	2030	02/05/2019	9.40	Call	Bond Future	2,173.6900	2.1737	2,347.5400	2.3475	7.998	0	0	3,000
2019/04/05	2030	02/05/2019	9.40	Put	Bond Future	298.8300	0.2988	240.6700	0.2407	(19.463)	0	0	0
2019/04/05	2030	01/08/2019	9.68	Call	Bond Future	3,952.9900	3.9530	4,124.9400	4.1249	4.350	0	0	0
2019/04/05	2030	01/08/2019	9.15	Put	Bond Future	1,921.1800	1.9212	1,798.0200	1.7980	(6.411)	0	0	0
2019/04/05	2030	01/08/2019	8.67	Put	Bond Future	3,807.4100	3.8074	3,624.8700	3.6249	(4.794)	0	0	0
2019/04/05	2030	01/08/2019	9.91	Put	Bond Future	524.0800	0.5241	477.4600	0.4775	(8.896)	0	0	0
2019/04/05	2030	01/08/2019			Bond Future	9.1647	92.3864	9.1272	92.6227	(0.409)	0.0000	0.0000	0
2019/04/05	2030	01/08/2019	8.35	Put	Bond Future	5,553.2500	5.5533	5,341.2600	5.3413	(3.817)	0	0	0
2019/04/05	2030	01/08/2019	8.35	Call	Bond Future	225.4000	0.2254	249.7500	0.2498	10.803	0	0	2,025
2019/04/05	2030	01/08/2019	9.22	Put	Bond Future	1,715.4100	1.7154	1,601.0400	1.6010	(6.667)	0	0	0
2019/04/05	2030	01/08/2019	9.22	Call	Bond Future	2,063.1300	2.0631	2,185.1000	2.1851	5.912	0	0	5,400
2019/04/05	2030	01/08/2019	9.69	Call	Bond Future	3,999.6700	3.9997	4,172.5000	4.1725	4.321	0	0	0
2019/04/05	2030	01/08/2019	9.69	Put	Bond Future	767.5100	0.7675	704.0000	0.7040	(8.275)	0	0	5,400
2019/04/05	2030	01/08/2019	9.68	Put	Bond Future	780.9300	0.7809	716.5400	0.7165	(8.245)	0	0	4,800
2019/04/05	2030	01/08/2019	9.15	Call	Bond Future	1,828.7000	1.8287	1,941.8800	1.9419	6.189	0	0	2,025
2019/04/05	2030	01/08/2019	9.92	Call	Bond Future	5,114.7100	5.1147	5,305.0900	5.3051	3.722	0	0	0
2019/04/05	2030	01/08/2019	9.90	Put	Bond Future	533.2900	0.5333	485.9900	0.4860	(8.869)	0	0	0
2019/04/05	2030	01/08/2019	8.67	Call	Bond Future	619.6800	0.6197	673.4800	0.6735	8.682	0	0	5,400
2019/04/05	2030	01/08/2019	9.91	Call	Bond Future	5,064.8900	5.0649	5,254.6100	5.2546	3.746	0	0	0
2019/04/05	2030	01/08/2019	9.27	Put	Bond Future	1,579.7500	1.5797	1,471.5400	1.4715	(6.850)	0	0	0
2019/04/05	2030	01/08/2019	9.27	Call	Bond Future	2,240.2000	2.2402	2,368.3300	2.3683	5.720	0	0	4,800
2019/04/05	2030	01/08/2019	8.77	Put	Bond Future	3,343.6500	3.3437	3,172.7500	3.1727	(5.111)	0	0	0
2019/04/05	2030	01/08/2019	8.77	Call	Bond Future	811.9700	0.8120	877.4100	0.8774	8.059	0	0	4,800
2019/04/05	2030	01/08/2019	9.92	Put	Bond Future	515.0300	0.5150	469.0700	0.4691	(8.924)	0	0	0
2019/04/05	2030	01/08/2019	9.90	Call	Bond Future	5,015.1700	5.0152	5,204.2100	5.2042	3.769	0	0	0
2019/04/05	2030	07/11/2019	9.49	Put	Bond Future	1,981.7500	1.9818	1,883.4900	1.8835	(4.958)	0	0	0
2019/04/05	2030	07/11/2019			Bond Future	9.2142	94.3104	9.1753	94.5515	(0.422)	0.0000	0.0000	0

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2019/04/05	2030	07/11/2019	9.48	Call	Bond Future	3,628.6500	3.6287	3,770.6300	3.7706	3.913	0	0	0
2019/04/05	2030	07/11/2019	9.48	Put	Bond Future	2,004.2700	2.0043	1,905.2100	1.9052	(4.942)	0	0	0
2019/04/05	2030	07/11/2019	9.49	Call	Bond Future	3,666.5100	3.6665	3,809.2900	3.8093	3.894	0	0	0
2019/04/05	2030	07/11/2019	9.47	Call	Bond Future	3,590.9600	3.5910	3,732.1300	3.7321	3.931	0	0	0
2019/04/05	2030	07/11/2019	9.47	Put	Bond Future	2,027.0000	2.0270	1,927.1300	1.9271	(4.927)	0	0	0
2019/04/05	2032	02/05/2019	9.62	Put	Bond Future	354.5700	0.3546	287.8500	0.2879	(18.817)	0	0	0
2019/04/05	2032	02/05/2019	9.61	Call	Bond Future	2,275.6000	2.2756	2,459.1500	2.4591	8.066	0	0	0
2019/04/05	2032	02/05/2019			Bond Future	9.3334	92.7901	9.2974	93.0424	(0.386)	0.0000	0.0000	42,003
2019/04/05	2032	02/05/2019	9.62	Call	Bond Future	2,329.0000	2.3290	2,514.5900	2.5146	7.969	0	0	0
2019/04/05	2032	02/05/2019	9.61	Put	Bond Future	369.0600	0.3691	300.3000	0.3003	(18.631)	0	0	0
2019/04/05	2032	02/05/2019	9.63	Call	Bond Future	2,382.7400	2.3827	2,570.3400	2.5703	7.873	0	0	0
2019/04/05	2032	02/05/2019	9.63	Put	Bond Future	340.5000	0.3405	275.7900	0.2758	(19.004)	0	0	0
2019/04/05	2032	01/08/2019	10.10	Call	Bond Future	5,411.2400	5.4112	5,610.4400	5.6104	3.681	0	0	0
2019/04/05	2032	01/08/2019	10.11	Put	Bond Future	702.0500	0.7020	645.0100	0.6450	(8.125)	0	0	0
2019/04/05	2032	01/08/2019			Bond Future	9.3923	94.5114	9.3551	94.7684	(0.397)	0.0000	0.0000	0
2019/04/05	2032	01/08/2019	10.10	Put	Bond Future	713.2900	0.7133	655.5000	0.6555	(8.102)	0	0	0
2019/04/05	2032	01/08/2019	10.11	Call	Bond Future	5,463.9500	5.4639	5,663.9000	5.6639	3.659	0	0	0
2019/04/05	2032	01/08/2019	10.09	Call	Bond Future	5,358.6300	5.3586	5,557.0800	5.5571	3.703	0	0	0
2019/04/05	2032	01/08/2019	10.09	Put	Bond Future	724.7000	0.7247	666.1600	0.6662	(8.078)	0	0	0
2019/04/05	2032	07/11/2019	9.71	Call	Bond Future	3,990.5000	3.9905	4,144.6100	4.1446	3.862	0	0	0
2019/04/05	2032	07/11/2019	9.70	Put	Bond Future	2,262.5600	2.2626	2,153.6900	2.1537	(4.812)	0	0	0
2019/04/05	2032	07/11/2019			Bond Future	9.4478	92.3166	9.4092	92.5787	(0.409)	0.0000	0.0000	0
2019/04/05	2032	07/11/2019	9.72	Call	Bond Future	4,031.2400	4.0312	4,186.2300	4.1862	3.845	0	0	0
2019/04/05	2032	07/11/2019	9.72	Put	Bond Future	2,212.2300	2.2122	2,105.1000	2.1051	(4.843)	0	0	0
2019/04/05	2032	07/11/2019	9.71	Put	Bond Future	2,237.4200	2.2374	2,129.4100	2.1294	(4.827)	0	0	0
2019/04/05	2032	07/11/2019	9.70	Call	Bond Future	3,949.6500	3.9496	4,102.9000	4.1029	3.880	0	0	0
2019/04/05	2033	02/05/2019			Bond Future	101.8349	101.8349	101.5757	101.5757	(0.255)	0.0000	0.0000	6,090
2019/04/05	2033	01/08/2019			Bond Future	103.7491	103.7491	103.4849	103.4849	(0.255)	0.0000	0.0000	0
2019/04/05	2033	07/11/2019			Bond Future	104.7690	104.7690	104.4991	104.4991	(0.258)	0.0000	0.0000	0
2019/04/05	2037	02/05/2019	9.81	Put	Bond Future	578.3100	0.5783	460.3500	0.4603	(20.397)	0	0	0
2019/04/05	2037	02/05/2019			Bond Future	9.6097	92.8670	9.5636	93.2295	(0.480)	0.0000	0.0000	51,935
2019/04/05	2037	02/05/2019	9.80	Call	Bond Future	2,072.3400	2.0723	2,313.6400	2.3136	11.644	0	0	0
2019/04/05	2037	02/05/2019	9.80	Put	Bond Future	600.0600	0.6001	478.8500	0.4788	(20.200)	0	0	0
2019/04/05	2037	02/05/2019	9.81	Call	Bond Future	2,126.9600	2.1270	2,371.5100	2.3715	11.498	0	0	0
2019/04/05	2037	02/05/2019	9.79	Call	Bond Future	2,018.3800	2.0184	2,256.3700	2,2564	11.791	0	0	0
2019/04/05	2037	02/05/2019	9.79	Put	Bond Future	622.5700	0.6226	498.0500	0.4980	(20.001)	0	0	0
2019/04/05	2037	01/08/2019	10.31	Call	Bond Future	5,577.4500	5.5775	5,861.1700	5.8612	5.087	0	0	0
2019/04/05	2037	01/08/2019			Bond Future	9.6729	90.3345	9.6253	90.7037	(0.492)	0.0000	0.0000	0
2019/04/05	2037	01/08/2019	10.29	Call	Bond Future	5,462.5400	5.4625	5,743.9800	5.7440	5.152	0	0	0
2019/04/05	2037	01/08/2019	10.29	Put	Bond Future	877.5800	0.8776	789.8300	0.7898	(9.999)	0	0	0
2019/04/05	2037	01/08/2019	10.31	Put	Bond Future	849.8900	0.8499	764.4200	0.7644	(10.057)	0	0	0
2019/04/05	2037	01/08/2019	10.30	Call	Bond Future	5,519.9300	5.5199	5,802.5100	5.8025	5.119	0	0	0
2019/04/05	2037	01/08/2019	10.30	Put	Bond Future	863.6300	0.8636	777.0200	0.7770	(10.029)	0	0	0
2019/04/05	2037	07/11/2019	9.97	Call	Bond Future	4,460.7400	4.4607	4,682.6400	4.6826	4.975	0	0	0
2019/04/05	2037	07/11/2019			Bond Future	9.7277	92.2159	9.6786	92.5927	(0.505)	0.0000	0.0000	0

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2019/04/05	2037	07/11/2019	9.95	Call	Bond Future	4,370.9700	4.3710	4,590.4000	4.5904	5.020	0	0	0
2019/04/05	2037	07/11/2019	9.95	Put	Bond Future	2,697.1400	2.6971	2,539.8100	2.5398	(5.833)	0	0	0
2019/04/05	2037	07/11/2019	9.97	Put	Bond Future	2,638.6200	2.6386	2,483.7600	2.4838	(5.869)	0	0	0
2019/04/05	2037	07/11/2019	9.96	Call	Bond Future	4,415.7600	4.4158	4,636.4300	4.6364	4.997	0	0	0
2019/04/05	2037	07/11/2019	9.96	Put	Bond Future	2,667.7400	2.6677	2,511.6500	2.5116	(5.851)	0	0	0
2019/04/05	2038	02/05/2019			Bond Future	120.8157	120.8157	120.7949	120.7949	(0.017)	0.0000	0.0000	11,111
2019/04/05	2038	01/08/2019			Bond Future	121.4714	121.4714	121.4503	121.4503	(0.017)	0.0000	0.0000	0
2019/04/05	2038	07/11/2019			Bond Future	124.0314	124.0314	124.0096	124.0096	(0.018)	0.0000	0.0000	0
2019/04/05	2040	02/05/2019	9.89	Call	Bond Future	2,257.3900	2.2574	2,523.7800	2.5238	11.801	0	0	0
2019/04/05	2040	02/05/2019	9.88	Put	Bond Future	614.3300	0.6143	486.6200	0.4866	(20.789)	0	0	0
2019/04/05	2040	02/05/2019	9.60	Call	Bond Future	871.7900	0.8718	1,018.9200	1.0189	16.877	0	0	1,150
2019/04/05	2040	02/05/2019			Bond Future	9.6897	96.2434	9.6435	96.6339	(0.476)	0.0000	0.0000	25,028
2019/04/05	2040	02/05/2019	9.90	Call	Bond Future	2,316.3900	2.3164	2,586.3500	2.5863	11.654	0	0	0
2019/04/05	2040	02/05/2019	9.90	Put	Bond Future	567.6900	0.5677	447.1700	0.4472	(21.230)	0	0	0
2019/04/05	2040	02/05/2019	9.60	Put	Bond Future	1,633.2000	1.6332	1,389.8500	1.3899	(14.900)	0	0	0
2019/04/05	2040	02/05/2019	10.20	Put	Bond Future	158.5000	0.1585	114.8000	0.1148	(27.571)	0	0	0
2019/04/05	2040	02/05/2019	10.20	Call	Bond Future	4,312.4600	4.3125	4,659.2400	4.6592	8.041	0	0	1,150
2019/04/05	2040	02/05/2019	9.89	Put	Bond Future	590.6400	0.5906	466.5500	0.4666	(21.009)	0	0	0
2019/04/05	2040	02/05/2019	9.88	Call	Bond Future	2,199.0100	2.1990	2,461.7800	2.4618	11.949	0	0	0
2019/04/05	2040	02/05/2019	10.15	Call	Bond Future	3,958.2400	3.9582	4,296.1000	4.2961	8.536	0	0	0
2019/04/05	2040	02/05/2019	10.15	Put	Bond Future	198.1000	0.1981	145.4800	0.1455	(26.562)	0	0	880
2019/04/05	2040	02/05/2019	9.65	Put	Bond Future	1,396.0900	1.3961	1,174.1500	1.1742	(15.897)	0	0	880
2019/04/05	2040	02/05/2019	9.65	Call	Bond Future	1,060.5500	1.0606	1,229.0900	1.2291	15.892	0	0	0
2019/04/05	2040	01/08/2019	10.36	Call	Bond Future	5,839.9800	5.8400	6,140.6100	6.1406	5.148	0	0	0
2019/04/05	2040	01/08/2019	10.37	Put	Bond Future	975.1300	0.9751	879.3300	0.8793	(9.824)	0	0	0
2019/04/05	2040	01/08/2019			Bond Future	9.7527	93.5232	9.7051	93.9209	(0.488)	0.0000	0.0000	0
2019/04/05	2040	01/08/2019	10.36	Put	Bond Future	990.7100	0.9907	893.6700	0.8937	(9.795)	0	0	0
2019/04/05	2040	01/08/2019	10.37	Call	Bond Future	5,900.8500	5.9009	6,202.7200	6.2027	5.116	0	0	0
2019/04/05	2040	01/08/2019	10.38	Call	Bond Future	5,961.9900	5.9620	6,265.0900	6.2651	5.084	0	0	0
2019/04/05	2040	01/08/2019	10.38	Put	Bond Future	959.9400	0.9599	865.3700	0.8654	(9.852)	0	0	0
2019/04/05	2040	07/11/2019	10.03	Call	Bond Future	4,742.5900	4.7426	4,978.9400	4.9789	4.984	0	0	0
2019/04/05	2040	07/11/2019	10.04	Put	Bond Future	2,908.4100	2.9084	2,740.2600	2.7403	(5.782)	0	0	0
2019/04/05	2040	07/11/2019			Bond Future	9.8076	95.4711	9.7585	95.8769	(0.501)	0.0000	0.0000	0
2019/04/05	2040	07/11/2019	10.03	Put	Bond Future	2,938.5800	2.9386	2,769.1300	2.7691	(5.766)	0	0	0
2019/04/05	2040	07/11/2019	10.04	Call	Bond Future	4,792.2200	4.7922	5,029.8700	5.0299	4.959	0	0	0
2019/04/05	2040	07/11/2019	10.05	Call	Bond Future	4,842.0200	4.8420	5,080.9700	5.0810	4.935	0	0	0
2019/04/05	2040	07/11/2019	10.05	Put	Bond Future	2,878.5300	2.8785	2,711.6800	2.7117	(5.796)	0	0	0
2019/04/05	2044	02/05/2019	9.90	Call	Bond Future	2,403.6900	2.4037	2,616.0800	2.6161	8.836	0	0	0
2019/04/05	2044	02/05/2019			Bond Future	9.6836	93.5833	9.6476	93.8955	(0.372)	0.0000	0.0000	37,709
2019/04/05	2044	02/05/2019	9.90	Put	Bond Future	562.6500	0.5627	462.8000	0.4628	(17.746)	0	0	0
2019/04/05	2044	02/05/2019	9.91	Call	Bond Future	2,465.0500	2.4650	2,680.3100	2.6803	8.732	0	0	0
2019/04/05	2044	02/05/2019	9.92	Put	Bond Future	518.9700	0.5190	424.8000	0.4248	(18.146)	0	0	0
2019/04/05	2044	02/05/2019	9.91	Put	Bond Future	540.4400	0.5404	443.4600	0.4435	(17.945)	0	0	0
2019/04/05	2044	02/05/2019	9.92	Call	Bond Future	2,527.0100	2.5270	2,745.0800	2.7451	8.630	0	0	0
2019/04/05	2044	01/08/2019	9.86	Put	Bond Future	2,200.5300	2.2005	2,056.7800	2.0568	(6.533)	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
2019/04/05	2044	01/08/2019	10.53	Call	Bond Future	7,090.5900	7.0906	7,345.3700	7.3454	3.593	0	0	0
2019/04/05	2044	01/08/2019	10.40	Put	Bond Future	929.0200	0.9290	854.1700	0.8542	(8.057)	0	0	0
2019/04/05	2044	01/08/2019			Bond Future	9.7431	90.9389	9.7060	91.2569	(0.381)	0.0000	0.0000	0
2019/04/05	2044	01/08/2019	10.39	Call	Bond Future	6,206.0300	6.2060	6,448.2500	6.4483	3.903	0	0	0
2019/04/05	2044	01/08/2019	10.39	Put	Bond Future	943.7700	0.9438	867.9500	0.8680	(8.034)	0	0	0
2019/04/05	2044	01/08/2019	9.86	Call	Bond Future	3,190.9700	3.1910	3,365.2600	3.3653	5.462	0	0	100
2019/04/05	2044	01/08/2019	10.53	Put	Bond Future	757.0100	0.7570	693.7500	0.6938	(8.357)	0	0	100
2019/04/05	2044	01/08/2019	10.40	Call	Bond Future	6,268.5600	6.2686	6,511.7500	6.5117	3.880	0	0	0
2019/04/05	2044	01/08/2019	9.36	Put	Bond Future	4,578.6300	4.5786	4,352.5200	4.3525	(4.938)	0	0	0
2019/04/05	2044	01/08/2019	9.36	Call	Bond Future	1,201.0700	1.2011	1,293.0000	1.2930	7.654	0	0	100
2019/04/05	2044	01/08/2019	10.38	Call	Bond Future	6,143.6000	6.1436	6,384.8500	6.3849	3.927	0	0	0
2019/04/05	2044	01/08/2019	10.38	Put	Bond Future	958.7500	0.9588	881.9600	0.8820	(8.009)	0	0	0
2019/04/05	2044	07/11/2019	10.07	Put	Bond Future	2,839.1100	2.8391	2,707.0400	2.7070	(4.652)	0	0	0
2019/04/05	2044	07/11/2019			Bond Future	9.7948	92.8329	9.7566	93.1574	(0.390)	0.0000	0.0000	0
2019/04/05	2044	07/11/2019	10.06	Call	Bond Future	5,068.5700	5.0686	5,259.9200	5.2599	3.775	0	0	0
2019/04/05	2044	07/11/2019	10.06	Put	Bond Future	2,869.0400	2.8690	2,735.9400	2.7359	(4.639)	0	0	0
2019/04/05	2044	07/11/2019	10.07	Call	Bond Future	5,119.8300	5.1198	5,312.2100	5.3122	3.758	0	0	0
2019/04/05	2044	07/11/2019	10.05	Call	Bond Future	5,017.4800	5.0175	5,207.8100	5.2078	3.793	0	0	0
2019/04/05	2044	07/11/2019	10.05	Put	Bond Future	2,899.2600	2.8993	2,765.1400	2.7651	(4.626)	0	0	0
2019/04/05	2046	02/05/2019			Bond Future	112.2783	112.2783	112.0499	112.0499	(0.203)	0.0000	0.0000	12,523
2019/04/05	2046	01/08/2019			Bond Future	114.3888	114.3888	114.1559	114.1559	(0.204)	0.0000	0.0000	0
2019/04/05	2046	07/11/2019			Bond Future	115.0845	115.0845	114.8466	114.8466	(0.207)	0.0000	0.0000	0
2019/04/05	2050	02/05/2019			Bond Future	117.8840	117.8840	117.1438	117.1438	(0.628)	0.0000	0.0000	10,717
2019/04/05	2050	01/08/2019			Bond Future	118.3084	118.3084	117.5544	117.5544	(0.637)	0.0000	0.0000	0
2019/04/05	2050	07/11/2019			Bond Future	120.8018	120.8018	120.0315	120.0315	(0.638)	0.0000	0.0000	0
2019/04/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	AL37	02/05/2019			Index Future	633.0840	633.0840	633.9030	633.9030	0.129	0.0000	0.0000	0
2019/04/05	AL37	01/08/2019			Index Future	644.8280	644.8280	645.6620	645.6620	0.129	0.0000	0.0000	0
2019/04/05	AL37	07/11/2019			Index Future	658.2510	658.2510	659.1010	659.1010	0.129	0.0000	0.0000	0
2019/04/05	AL7T	02/05/2019			Index Future	734.1430	734.1430	735.7450	735.7450	0.218	0.0000	0.0000	0
2019/04/05	AL7T	01/08/2019			Index Future	747.7620	747.7620	749.3930	749.3930	0.218	0.0000	0.0000	0
2019/04/05	AL7T	07/11/2019			Index Future	763.3280	763.3280	764.9910	764.9910	0.218	0.0000	0.0000	0
2019/04/05	ALBI	02/05/2019			Index Future	665.2330	665.2330	667.1530	667.1530	0.289	0.0000	0.0000	898
2019/04/05	ALBI	01/08/2019			Index Future	677.5730	677.5730	679.5290	679.5290	0.289	0.0000	0.0000	38
2019/04/05	ALBI	07/11/2019			Index Future	691.6780	691.6780	693.6730	693.6730	0.288	0.0000	0.0000	0
2019/04/05	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
2019/04/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/05	ES33	02/05/2019			Bond Future	10.7861	77.3368	10.7395	77.6141	(0.432)	0.0000	0.0000	350
2019/04/05	ES33	01/08/2019			Bond Future	10.8883	78.7714	10.8401	79.0539	(0.443)	0.0000	0.0000	0
2019/04/05	ES33	07/11/2019			Bond Future	10.9944	76.6155	10.9443	76.9037	(0.455)	0.0000	0.0000	0
2019/04/05	ES42	02/05/2019			Bond Future	11.0518	79.1340	11.0102	79.4175	(0.376)	0.0000	0.0000	4,919
2019/04/05	ES42	01/08/2019			Bond Future	11.1523	80.6020	11.1092	80.8907	(0.386)	0.0000	0.0000	0
2019/04/05	ES42	07/11/2019			Bond Future	11.2566	78.0139	11.2120	78.3085	(0.396)	0.0000	0.0000	0
2019/04/05	GOVI	02/05/2019	647.87	Call	GOVI	110,300.0000	11.0300	130,160.0000	13.0160	18.005	0	0	0
2019/04/05	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/05	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/05	GOVI	02/05/2019			GOVI	658.9000	658.9000	660.8860	660.8860	0.301	0.0000	0.0000	448
2019/04/05	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/05	GOVI	02/05/2019	647.88	Call	GOVI	110,200.0000	11.0200	130,060.0000	13.0060	18.022	0	0	0
2019/04/05	GOVI	02/05/2019	647.86	Call	GOVI	110,400.0000	11.0400	130,260.0000	13.0260	17.989	0	0	0
2019/04/05	GOVI	01/08/2019	638.68	Call	GOVI	324,430.0000	32.4430	344,660.0000	34.4660	6.236	0	0	0
2019/04/05	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/05	GOVI	01/08/2019			GOVI	671.1230	671.1230	673.1460	673.1460	0.301	0.0000	0.0000	2
2019/04/05	GOVI	01/08/2019	638.69	Call	GOVI	324,330.0000	32.4330	344,560.0000	34.4560	6.237	0	0	0
2019/04/05	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/05	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/05	GOVI	01/08/2019	638.67	Call	GOVI	324,530.0000	32.4530	344,760.0000	34.4760	6.234	0	0	0
2019/04/05	GOVI	07/11/2019	672.90	Call	GOVI	121,930.0000	12.1930	142,570.0000	14.2570	16.928	0	0	0
2019/04/05	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/05	GOVI	07/11/2019			GOVI	685.0930	685.0930	687.1570	687.1570	0.301	0.0000	0.0000	0
2019/04/05	GOVI	07/11/2019	672.91	Call	GOVI	121,830.0000	12.1830	142,470.0000	14.2470	16.942	0	0	0
2019/04/05	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/05	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/05	GOVI	07/11/2019	672.92	Call	GOVI	121,730.0000	12.1730	142,370.0000	14.2370	16.956	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
2019/04/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/05	IGOV	02/05/2019			Index Future	255.3530	255.3530	255.0520	255.0520	(0.118)	0.0000	0.0000	723
2019/04/05	IGOV	01/08/2019			Index Future	260.1530	260.1530	259.8460	259.8460	(0.118)	0.0000	0.0000	201
2019/04/05	IGOV	07/11/2019			Index Future	265.6340	265.6340	265.3210	265.3210	(0.118)	0.0000	0.0000	0
2019/04/05	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/05	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/04/05	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/05	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/04/05	IS02	20/12/2019			Interest Rate Swap	102.7800	102.7800	102.7800	102.7800	0.000	0.0000	0.0000	0
2019/04/05	IS02	23/03/2020			Interest Rate Swap	98.7400	98.7400	98.7400	98.7400	0.000	0.0000	0.0000	0
2019/04/05	IS02	22/06/2020			Interest Rate Swap	102.2700	102.2700	102.2700	102.2700	0.000	0.0000	0.0000	0
2019/04/05	IS02	21/09/2020			Interest Rate Swap	99.2000	99.2000	99.2000	99.2000	0.000	0.0000	0.0000	0
2019/04/05	IS05	17/12/2020			Interest Rate Swap	95.9400	95.9400	95.9400	95.9400	0.000	0.0000	0.0000	0
2019/04/05	IS05	16/03/2021			Interest Rate Swap	95.0500	95.0500	95.0500	95.0500	0.000	0.0000	0.0000	0
2019/04/05	IS05	15/06/2021			Interest Rate Swap	94.1200	94.1200	94.1200	94.1200	0.000	0.0000	0.0000	0
2019/04/05	IS05	21/09/2021			Interest Rate Swap	94.1600	94.1600	94.1600	94.1600	0.000	0.0000	0.0000	0
2019/04/05	IS05	21/12/2021			Interest Rate Swap	96.2400	96.2400	96.2400	96.2400	0.000	0.0000	0.0000	51
2019/04/05	IS05	15/03/2022			Interest Rate Swap	96.2800	96.2800	96.2700	96.2700	(0.010)	0.0000	0.0000	0
2019/04/05	IS05	21/06/2022			Interest Rate Swap	97.3600	97.3600	97.3400	97.3400	(0.021)	0.0000	0.0000	0
2019/04/05	IS05	20/09/2022			Interest Rate Swap	101.1900	101.1900	101.1700	101.1700	(0.020)	0.0000	0.0000	0
2019/04/05	IS05	20/12/2022			Interest Rate Swap	102.3500	102.3500	102.3200	102.3200	(0.029)	0.0000	0.0000	0
2019/04/05	IS05	22/03/2023			Interest Rate Swap	95.5900	95.5900	95.5600	95.5600	(0.031)	0.0000	0.0000	0
2019/04/05	IS05	20/06/2023			Interest Rate Swap	101.5800	101.5800	101.5500	101.5500	(0.030)	0.0000	0.0000	0
2019/04/05	IS05	19/09/2023			Interest Rate Swap	96.9700	96.9700	96.9400	96.9400	(0.031)	0.0000	0.0000	0
2019/04/05	IS10	17/12/2025			Interest Rate Swap	92.9900	92.9900	92.9800	92.9800	(0.011)	0.0000	0.0000	0
2019/04/05	IS10	16/03/2026			Interest Rate Swap	89.9100	89.9100	89.8900	89.8900	(0.022)	0.0000	0.0000	0
2019/04/05	IS10	15/06/2026			Interest Rate Swap	88.5800	88.5800	88.5600	88.5600	(0.023)	0.0000	0.0000	0
2019/04/05	IS10	21/09/2026			Interest Rate Swap	90.7200	90.7200	90.6900	90.6900	(0.033)	0.0000	0.0000	0
2019/04/05	IS10	21/12/2026			Interest Rate Swap	94.5300	94.5300	94.4800	94.4800	(0.053)	0.0000	0.0000	0
2019/04/05	IS10	15/03/2027			Interest Rate Swap	93.0500	93.0500	93.0000	93.0000	(0.054)	0.0000	0.0000	0
2019/04/05	IS10	21/06/2027			Interest Rate Swap	95.1100	95.1100	95.0700	95.0700	(0.042)	0.0000	0.0000	0
2019/04/05	IS10	20/09/2027			Interest Rate Swap	100.5900	100.5900	100.5600	100.5600	(0.030)	0.0000	0.0000	0
2019/04/05	IS10	20/12/2027			Interest Rate Swap	100.9200	100.9200	100.9100	100.9100	(0.010)	0.0000	0.0000	0
2019/04/05	IS10	22/03/2028			Interest Rate Swap	94.3400	94.3400	94.3300	94.3300	(0.011)	0.0000	0.0000	0
2019/04/05	IS10	20/06/2028			Interest Rate Swap	101.5900	101.5900	101.5900	101.5900	0.000	0.0000	0.0000	0
2019/04/05	IS10	19/09/2028			Interest Rate Swap	95.0700	95.0700	95.0500	95.0500	(0.021)	0.0000	0.0000	0
2019/04/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/05	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
2019/04/05	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/05	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/05	R023	02/05/2019	8.45	Call	Bond Future	2,510.0100	2.5100	2,626.1300	2.6261	4.626	0	0	0
2019/04/05	R023	02/05/2019	8.44	Put	Bond Future	3.3300	0.0033	2.0400	0.0020	(38.739)	0	0	0
2019/04/05	R023	02/05/2019			Bond Future	7.6695	101.6773	7.6335	101.7946	(0.469)	0.0000	0.0000	66,073
2019/04/05	R023	02/05/2019	8.46	Call	Bond Future	2,541.4700	2.5415	2,657.6400	2.6576	4.571	0	0	0
2019/04/05	R023	02/05/2019	8.46	Put	Bond Future	2.9900	0.0030	1.8200	0.0018	(39.130)	0	0	0
2019/04/05	R023	02/05/2019	8.45	Put	Bond Future	3.1500	0.0032	1.9300	0.0019	(38.730)	0	0	0
2019/04/05	R023	02/05/2019	8.44	Call	Bond Future	2,478.5700	2.4786	2,594.6200	2.5946	4.682	0	0	0
2019/04/05	R023	01/08/2019	8.95	Call	Bond Future	3,864.3000	3.8643	3,977.9600	3.9780	2.941	0	0	0
2019/04/05	R023	01/08/2019			Bond Future	7.6772	103.5634	7.6384	103.6829	(0.506)	0.0000	0.0000	0
2019/04/05	R023	01/08/2019	8.93	Call	Bond Future	3,808.4300	3.8084	3,921.7700	3.9218	2.976	0	0	0
2019/04/05	R023	01/08/2019	8.93	Put	Bond Future	44.7700	0.0448	38.6300	0.0386	(13.715)	0	0	0
2019/04/05	R023	01/08/2019	8.95	Put	Bond Future	41.9800	0.0420	36.1600	0.0362	(13.864)	0	0	0
2019/04/05	R023	01/08/2019	8.94	Call	Bond Future	3,836.3500	3.8363	3,949.8500	3.9499	2.959	0	0	0
2019/04/05	R023	01/08/2019	8.94	Put	Bond Future	43.3600	0.0434	37.3800	0.0374	(13.792)	0	0	0
2019/04/05	R023	07/11/2019	7.98	Call	Bond Future	1,530.7000	1.5307	1,607.7100	1.6077	5.031	0	0	0
2019/04/05	R023	07/11/2019			Bond Future	7.6664	101.7848	7.6241	101.9066	(0.552)	0.0000	0.0000	0
2019/04/05	R023	07/11/2019	7.98	Put	Bond Future	634.8500	0.6348	590.1000	0.5901	(7.049)	0	0	0
2019/04/05	R023	07/11/2019	7.99	Call	Bond Future	1,551.0400	1.5510	1,628.5200	1.6285	4.995	0	0	0
2019/04/05	R023	07/11/2019	8.00	Call	Bond Future	1,571.2000	1.5712	1,649.1500	1.6491	4.961	0	0	0
2019/04/05	R023	07/11/2019	8.00	Put	Bond Future	618.5500	0.6185	574.7400	0.5747	(7.083)	0	0	0
2019/04/05	R023	07/11/2019	7.99	Put	Bond Future	626.7900	0.6268	582.5100	0.5825	(7.065)	0	0	0
2019/04/05	R035	02/05/2019	9.74	Put	Bond Future	526.6800	0.5267	415.4700	0.4155	(21.115)	0	0	0
2019/04/05	R035	02/05/2019			Bond Future	9.5285	96.3315	9.4824	96.6907	(0.484)	0.0000	0.0000	80,557
2019/04/05	R035	02/05/2019	9.74	Call	Bond Future	2,150.0900	2.1501	2,398.1100	2.3981	11.535	0	0	0
2019/04/05	R035	02/05/2019	9.75	Call	Bond Future	2,205.2200	2.2052	2,456.4800	2.4565	11.394	0	0	0
2019/04/05	R035	02/05/2019	9.75	Put	Bond Future	506.0900	0.5061	398.1200	0.3981	(21.334)	0	0	0
2019/04/05	R035	02/05/2019	9.73	Call	Bond Future	2,095.4400	2.0954	2,340.2000	2.3402	11.681	0	0	0
2019/04/05	R035	02/05/2019	9.73	Put	Bond Future	547.8400	0.5478	433.3700	0.4334	(20.895)	0	0	0
2019/04/05	R035	01/08/2019	10.23	Call	Bond Future	5,617.8100	5.6178	5,897.3700	5.8974	4.976	0	0	0
2019/04/05	R035	01/08/2019	10.22	Put	Bond Future	891.6000	0.8916	804.1800	0.8042	(9.805)	0	0	0
2019/04/05	R035	01/08/2019			Bond Future	9.5877	98.1185	9.5401	98.4844	(0.496)	0.0000	0.0000	0
2019/04/05	R035	01/08/2019	10.24	Call	Bond Future	5,675.1500	5.6751	5,955.8300	5.9558	4.946	0	0	0
2019/04/05	R035	01/08/2019	10.24	Put	Bond Future	864.1200	0.8641	778.9300	0.7789	(9.859)	0	0	0
2019/04/05	R035	01/08/2019	10.23	Put	Bond Future	877.7600	0.8778	791.4500	0.7914	(9.833)	0	0	0
2019/04/05	R035	01/08/2019	10.22	Call	Bond Future	5,560.5800	5.5606	5,839.0300	5.8390	5.008	0	0	0
2019/04/05	R035	07/11/2019	9.88	Call	Bond Future	4,423.9000	4.4239	4,641.9000	4.6419	4.928	0	0	0
2019/04/05	R035	07/11/2019	9.89	Call	Bond Future	4,469.7800	4.4698	4,688.9800	4.6890	4.904	0	0	0
2019/04/05	R035	07/11/2019	9.87	Put	Bond Future	2,714.9600	2.7150	2,558.4100	2.5584	(5.766)	0	0	0
2019/04/05	R035	07/11/2019			Bond Future	9.6470	95.6554	9.5978	96.0288	(0.511)	0.0000	0.0000	0
2019/04/05	R035	07/11/2019	9.89	Put	Bond Future	2,659.1800	2.6592	2,505.0300	2.5050	(5.797)	0	0	0
2019/04/05	R035	07/11/2019	9.87	Call	Bond Future	4,378.4800	4.3785	4,595.2800	4.5953	4.951	0	0	0
2019/04/05	R035	07/11/2019	9.88	Put	Bond Future	2,686.8000	2.6868	2,531.4500	2.5315	(5.782)	0	0	0
2019/04/05	R186	02/05/2019	9.02	Call	Bond Future	2,870.9700	2.8710	3,060.8200	3.0608	6.613	0	0	0

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2019/04/05	R186	02/05/2019	9.01	Put	Bond Future	97.2100		0.0972	72.7600	0.0728	(25.152)	0	0	0
2019/04/05	R186	02/05/2019	10.07	Call	Bond Future	8,563.8000		8.5638	8,777.0400	8.7770	2.490	0	0	0
2019/04/05	R186	02/05/2019	9.96	Put	Bond Future	0.0900		0.0001	0.0500	0.0001	(44.444)	0	0	90
2019/04/05	R186	02/05/2019	9.75	Call	Bond Future	6,845.2000		6.8452	7,058.1600	7.0582	3.111	0	0	0
2019/04/05	R186	02/05/2019	9.25	Put	Bond Future	26.0000		0.0260	18.0600	0.0181	(30.538)	0	0	0
2019/04/05	R186	02/05/2019	8.65	Put	Bond Future	519.4700		0.5195	431.3400	0.4313	(16.965)	0	0	4,100
2019/04/05	R186	02/05/2019			Bond Future	8.5414		114.7426	8.5053	114.9559	(0.423)	0.0000	0.0000	99,788
2019/04/05	R186	02/05/2019	9.03	Call	Bond Future	2,923.3700		2.9234	3,114.2000	3.1142	6.528	0	0	0
2019/04/05	R186	02/05/2019	9.03	Put	Bond Future	87.5900		0.0876	65.1600	0.0652	(25.608)	0	0	0
2019/04/05	R186	02/05/2019	8.65	Call	Bond Future	1,158.2300		1.1582	1,283.3600	1.2834	10.804	0	0	3,250
2019/04/05	R186	02/05/2019	9.02	Put	Bond Future	92.2800		0.0923	68.8700	0.0689	(25.368)	0	0	0
2019/04/05	R186	02/05/2019	9.01	Call	Bond Future	2,818.7800		2.8188	3,007.5900	3.0076	6.698	0	0	0
2019/04/05	R186	02/05/2019	9.30	Call	Bond Future	4,381.6100		4.3816	4,588.7500	4.5888	4.727	0	0	200
2019/04/05	R186	02/05/2019	10.07	Put	Bond Future	0.0300		0.0000	0.0100	0.0000	(66.667)	0	0	200
2019/04/05	R186	02/05/2019	9.96	Call	Bond Future	7,977.0900		7.9771	8,190.3100	8.1903	2.673	0	0	0
2019/04/05	R186	02/05/2019	9.20	Put	Bond Future	34.6200		0.0346	24.4300	0.0244	(29.434)	0	0	0
2019/04/05	R186	02/05/2019	9.75	Put	Bond Future	0.6900		0.0007	0.3900	0.0004	(43.478)	0	0	7,000
2019/04/05	R186	02/05/2019	10.02	Put	Bond Future	0.0500		0.0001	0.0200	0.0000	(60.000)	0	0	3,250
2019/04/05	R186	02/05/2019	9.25	Call	Bond Future	4,107.7300		4.1077	4,313.0500	4.3131	4.998	0	0	3,250
2019/04/05	R186	02/05/2019	8.90	Call	Bond Future	2,259.8700		2.2599	2,434.8200	2.4348	7.742	0	0	0
2019/04/05	R186	02/05/2019	8.70	Put	Bond Future	421.6800		0.4217	345.3900	0.3454	(18.092)	0	0	4,150
2019/04/05	R186	02/05/2019	8.70	Call	Bond Future	1,352.8200		1.3528	1,489.7900	1.4898	10.125	0	0	200
2019/04/05	R186	02/05/2019	9.30	Put	Bond Future	19.3200		0.0193	13.2000	0.0132	(31.677)	0	0	0
2019/04/05	R186	02/05/2019	9.20	Call	Bond Future	3,834.8300		3.8348	4,037.9000	4.0379	5.295	0	0	90
2019/04/05	R186	02/05/2019	8.62	Put	Bond Future	585.8800		0.5859	490.3500	0.4903	(16.305)	0	0	0
2019/04/05	R186	02/05/2019	8.62	Call	Bond Future	1,048.7300		1.0487	1,166.4600	1.1665	11.226	0	0	90
2019/04/05	R186	02/05/2019	8.50	Put	Bond Future	913.8900		0.9139	787.8800	0.7879	(13.788)	0	0	0
2019/04/05	R186	02/05/2019	8.50	Call	Bond Future	669.4400		0.6694	756.6900	0.7567	13.033	0	0	7,000
2019/04/05	R186	02/05/2019	9.00	Put	Bond Future	102.3700		0.1024	76.8600	0.0769	(24.919)	0	0	7,500
2019/04/05	R186	02/05/2019	9.00	Call	Bond Future	2,766.7800		2.7668	2,954.5300	2.9545	6.786	0	0	7,000
2019/04/05	R186	02/05/2019	10.02	Call	Bond Future	8,297.6500		8.2976	8,510.8800	8.5109	2.570	0	0	0
2019/04/05	R186	02/05/2019	8.80	Put	Bond Future	271.1100		0.2711	215.9000	0.2159	(20.364)	0	0	0
2019/04/05	R186	02/05/2019	8.80	Call	Bond Future	1,783.9900		1.7840	1,942.0400	1.9420	8.859	0	0	7,500
2019/04/05	R186	02/05/2019	9.05	Call	Bond Future	3,028.6500		3.0287	3,221.3700	3.2214	6.363	0	0	0
2019/04/05	R186	02/05/2019	9.05	Put	Bond Future	78.8300		0.0788	58.2900	0.0583	(26.056)	0	0	3,250
2019/04/05	R186	02/05/2019	8.90	Put	Bond Future	169.2400		0.1692	130.9300	0.1309	(22.636)	0	0	4,000
2019/04/05	R186	01/08/2019	10.08	Put	Bond Future	68.4300		0.0684	59.5900	0.0596	(12.918)	0	0	6,000
2019/04/05	R186	01/08/2019	8.38	Call	Bond Future	1,079.8600		1.0799	1,159.9600	1.1600	7.418	0	0	0
2019/04/05	R186	01/08/2019	9.54	Call	Bond Future	5,566.7800		5.5668	5,754.4300	5.7544	3.371	0	0	0
2019/04/05	R186	01/08/2019			Bond Future	8.5906		111.5720	8.5528	111.7891	(0.440)	0.0000	0.0000	110
2019/04/05	R186	01/08/2019	8.30	Put	Bond Future	2,586.9800		2.5870	2,440.5100	2.4405	(5.662)	0	0	0
2019/04/05	R186	01/08/2019	8.30	Call	Bond Future	904.3100		0.9043	975.0100	0.9750	7.818	0	0	6,000
2019/04/05	R186	01/08/2019	9.05	Put	Bond Future	734.2000		0.7342	671.7500	0.6717	(8.506)	0	0	0
2019/04/05	R186	01/08/2019	9.05	Call	Bond Future	3,327.7400		3.3277	3,482.4600	3.4825	4.649	0	0	6,000
2019/04/05	R186	01/08/2019	9.52	Call	Bond Future	5,473.5500		5.4736	5,660.0500	5.6600	3.407	0	0	0
2019/04/05	R186	01/08/2019	9.52	Put	Bond Future	307.6900		0.3077	277.0200	0.2770	(9.968)	0	0	0
2019/04/05	R186	01/08/2019	10.08	Call	Bond Future	8,195.8400		8.1958	8,404.1700	8.4042	2.542	0	0	0
2019/04/05	R186	01/08/2019	8.38	Put	Bond Future	2,296.0600		2.2961	2,158.9900	2.1590	(5.970)	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
2019/04/05	R186	01/08/2019	8.70	Put	Bond Future	1,362.2200	1.3622	1,263.6000	1.2636	(7.240)	0	0	0
2019/04/05	R186	01/08/2019	9.54	Put	Bond Future	293.2400	0.2932	263.7200	0.2637	(10.067)	0	0	0
2019/04/05	R186	01/08/2019	8.70	Call	Bond Future	1,986.9700	1.9870	2,105.5200	2.1055	5.966	0	0	0
2019/04/05	R186	01/08/2019	9.22	Call	Bond Future	4,073.0400	4.0730	4,241.3600	4.2414	4.133	0	0	0
2019/04/05	R186	01/08/2019	9.22	Put	Bond Future	539.7500	0.5398	490.9000	0.4909	(9.050)	0	0	0
2019/04/05	R186	01/08/2019	9.53	Call	Bond Future	5,520.1100	5.5201	5,707.1900	5.7072	3.389	0	0	0
2019/04/05	R186	01/08/2019	9.53	Put	Bond Future	300.3900	0.3004	270.3000	0.2703	(10.017)	0	0	0
2019/04/05	R186	07/11/2019	8.94	Call	Bond Future	3,369.0900	3.3691	3,502.8400	3.5028	3.970	0	0	0
2019/04/05	R186	07/11/2019			Bond Future	8.6298	113.8952	8.5900	114.1167	(0.461)	0.0000	0.0000	0
2019/04/05	R186	07/11/2019	8.94	Put	Bond Future	1,662.7800	1.6628	1,575.0300	1.5750	(5.277)	0	0	0
2019/04/05	R186	07/11/2019	8.95	Call	Bond Future	3,405.5300	3.4055	3,540.0100	3.5400	3.949	0	0	0
2019/04/05	R186	07/11/2019	8.96	Put	Bond Future	1,626.9800	1.6270	1,540.6800	1.5407	(5.304)	0	0	0
2019/04/05	R186	07/11/2019	8.95	Put	Bond Future	1,644.7900	1.6448	1,557.7700	1.5578	(5.291)	0	0	0
2019/04/05	R186	07/11/2019	8.96	Call	Bond Future	3,442.1300	3.4421	3,577.3300	3.5773	3.928	0	0	0
2019/04/05	R197	02/05/2019			Bond Future	301.3811	301.3811	301.3264	301.3264	(0.018)	0.0000	0.0000	2,500
2019/04/05	R197	01/08/2019			Bond Future	299.5956	299.5956	299.5398	299.5398	(0.019)	0.0000	0.0000	40
2019/04/05	R197	07/11/2019			Bond Future	305.9096	305.9096	305.8520	305.8520	(0.019)	0.0000	0.0000	0
2019/04/05	R202	02/05/2019			Bond Future	232.1811	232.1811	232.1411	232.1411	(0.017)	0.0000	0.0000	8,706
2019/04/05	R202	01/08/2019			Bond Future	232.5880	232.5880	232.5471	232.5471	(0.018)	0.0000	0.0000	0
2019/04/05	R202	07/11/2019			Bond Future	237.4894	237.4894	237.4474	237.4474	(0.018)	0.0000	0.0000	0
2019/04/05	R207	02/05/2019	7.63	Call	Bond Future	649.0900	0.6491	647.4500	0.6475	(0.253)	0	0	0
2019/04/05	R207	02/05/2019			Bond Future	6.6537	102.6251	6.6562	102.6235	0.037	0.0000	0.0000	6,013
2019/04/05	R207	02/05/2019	7.61	Call	Bond Future	635.8600	0.6359	634.2200	0.6342	(0.258)	0	0	0
2019/04/05	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/05	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/05	R207	02/05/2019	7.62	Call	Bond Future	642.4800	0.6425	640.8400	0.6408	(0.255)	0	0	0
2019/04/05	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/05	R207	01/08/2019	7.34	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/05	R207	01/08/2019	7.33	Call	Bond Future	527.6700	0.5277	525.9800	0.5260	(0.320)	0	0	0
2019/04/05	R207	01/08/2019			Bond Future	6.1133	100.8876	6.1171	100.8859	0.063	0.0000	0.0000	50
2019/04/05	R207	01/08/2019	7.34	Call	Bond Future	531.9900	0.5320	530.3000	0.5303	(0.318)	0	0	0
2019/04/05	R207	01/08/2019	7.33	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/05	R207	01/08/2019	7.35	Call	Bond Future	536.3000	0.5363	534.6100	0.5346	(0.315)	0	0	0
2019/04/05	R207	01/08/2019	7.35	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/05	R207	07/11/2019	2.08	Put	Bond Future	259.9900	0.2600	261.9100	0.2619	0.738	0	0	0
2019/04/05	R207	07/11/2019			Bond Future	3.5249	102.9885	3.5356	102.9865	0.305	0.0000	0.0000	0
2019/04/05	R207	07/11/2019	2.07	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/05	R207	07/11/2019	2.07	Put	Bond Future	261.7900	0.2618	263.7100	0.2637	0.733	0	0	0
2019/04/05	R207	07/11/2019	2.08	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/05	R207	07/11/2019	2.06	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/05	R207	07/11/2019	2.06	Put	Bond Future	263.6000	0.2636	265.5200	0.2655	0.728	0	0	0
2019/04/05	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/05	R208	02/05/2019	8.02	Call	Bond Future	2,010.9200	2.0109	2,027.7400	2.0277	0.836	0	0	0
2019/04/05	R208	02/05/2019			Bond Future	6.8567	100.4862	6.8471	100.5030	(0.140)	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
2019/04/05	R208	02/05/2019	8.03	Call	Bond Future	2,027.9800	2.0280	2,044.8000	2.0448	0.829	0	0	0
2019/04/05	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/05	R208	02/05/2019	8.04	Call	Bond Future	2,045.0300	2.0450	2,061.8500	2.0619	0.822	0	0	0
2019/04/05	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/05	R208	01/08/2019	8.16	Call	Bond Future	2,142.6500	2.1426	2,159.5600	2.1596	0.789	0	0	0
2019/04/05	R208	01/08/2019	8.17	Put	Bond Future	2.1600	0.0022	1.9600	0.0020	(9.259)	0	0	0
2019/04/05	R208	01/08/2019			Bond Future	6.7491	102.3502	6.7380	102.3674	(0.165)	0.0000	0.0000	0
2019/04/05	R208	01/08/2019	8.16	Put	Bond Future	2.2700	0.0023	2.0700	0.0021	(8.811)	0	0	0
2019/04/05	R208	01/08/2019	8.17	Call	Bond Future	2,157.4900	2.1575	2,174.4000	2.1744	0.784	0	0	0
2019/04/05	R208	01/08/2019	8.15	Call	Bond Future	2,127.8200	2.1278	2,144.7200	2.1447	0.794	0	0	0
2019/04/05	R208	01/08/2019	8.15	Put	Bond Future	2.3900	0.0024	2.1800	0.0022	(8.787)	0	0	0
2019/04/05	R208	07/11/2019	6.83	Call	Bond Future	567.6900	0.5677	578.9000	0.5789	1.975	0	0	0
2019/04/05	R208	07/11/2019	6.82	Put	Bond Future	173.8700	0.1739	167.7200	0.1677	(3.537)	0	0	0
2019/04/05	R208	07/11/2019			Bond Future	6.5257	101.0753	6.5125	101.0926	(0.203)	0.0000	0.0000	0
2019/04/05	R208	07/11/2019	6.84	Call	Bond Future	577.9400	0.5779	589.2300	0.5892	1.953	0	0	0
2019/04/05	R208	07/11/2019	6.84	Put	Bond Future	168.6400	0.1686	162.6500	0.1627	(3.552)	0	0	0
2019/04/05	R208	07/11/2019	6.83	Put	Bond Future	171.3700	0.1714	165.3000	0.1653	(3.542)	0	0	0
2019/04/05	R208	07/11/2019	6.82	Call	Bond Future	557.2000	0.5572	568.3300	0.5683	1.997	0	0	0
2019/04/05	R209	02/05/2019	9.70	Put	Bond Future	422.9500	0.4230	332.5200	0.3325	(21.381)	0	0	0
2019/04/05	R209	02/05/2019			Bond Future	9.4715	73.7278	9.4255	74.0349	(0.485)	0.0000	0.0000	101,914
2019/04/05	R209	02/05/2019	9.69	Call	Bond Future	1,874.5000	1.8745	2,088.3800	2.0884	11.410	0	0	0
2019/04/05	R209	02/05/2019	9.69	Put	Bond Future	440.2000	0.4402	347.0500	0.3470	(21.161)	0	0	0
2019/04/05	R209	02/05/2019	10.50	Call	Bond Future	6,414.3100	6.4143	6,717.7600	6.7178	4.731	0	0	0
2019/04/05	R209	02/05/2019	10.71	Call	Bond Future	7,612.1300	7.6121	7,918.2000	7.9182	4.021	0	0	0
2019/04/05	R209	02/05/2019	9.70	Call	Bond Future	1,921.8900	1.9219	2,138.4900	2.1385	11.270	0	0	0
2019/04/05	R209	02/05/2019	10.50	Put	Bond Future	9.5600	0.0096	5.9800	0.0060	(37.448)	0	0	11,560
2019/04/05	R209	02/05/2019	10.71	Put	Bond Future	2.2300	0.0022	1.2700	0.0013	(43.049)	0	0	760
2019/04/05	R209	02/05/2019	9.95	Put	Bond Future	147.7300	0.1477	108.4300	0.1084	(26.603)	0	0	0
2019/04/05	R209	02/05/2019	9.95	Call	Bond Future	3,235.3800	3.2354	3,503.1100	3.5031	8.275	0	0	760
2019/04/05	R209	02/05/2019	9.68	Call	Bond Future	1,827.5900	1.8276	2,038.7000	2.0387	11.551	0	0	0
2019/04/05	R209	02/05/2019	9.68	Put	Bond Future	458.0200	0.4580	362.1000	0.3621	(20.942)	0	0	0
2019/04/05	R209	02/05/2019	9.35	Put	Bond Future	1,427.9600	1.4280	1,226.3100	1.2263	(14.122)	0	0	0
2019/04/05	R209	02/05/2019	9.35	Call	Bond Future	612.6600	0.6127	718.0400	0.7180	17.200	0	0	760
2019/04/05	R209	01/08/2019	10.15	Put	Bond Future	770.5500	0.7706	695.5900	0.6956	(9.728)	0	0	0
2019/04/05	R209	01/08/2019	9.30	Call	Bond Future	1,364.6400	1.3646	1,484.2000	1.4842	8.761	0	0	7,560
2019/04/05	R209	01/08/2019	10.17	Call	Bond Future	4,827.4800	4.8275	5,067.1800	5.0672	4.965	0	0	0
2019/04/05	R209	01/08/2019			Bond Future	9.5241	75.0955	9.4768	75.4083	(0.497)	0.0000	0.0000	0
2019/04/05	R209	01/08/2019	10.15	Call	Bond Future	4,730.0200	4.7300	4,967.8100	4.9678	5.027	0	0	0
2019/04/05	R209	01/08/2019	10.17	Put	Bond Future	746.7200	0.7467	673.6700	0.6737	(9.783)	0	0	0
2019/04/05	R209	01/08/2019	9.30	Put	Bond Future	2,863.4600	2.8635	2,670.2700	2.6703	(6.747)	0	0	0
2019/04/05	R209	01/08/2019	9.80	Put	Bond Future	1,337.7300	1.3377	1,221.9600	1.2220	(8.654)	0	0	0
2019/04/05	R209	01/08/2019	10.16	Put	Bond Future	758.6100	0.7586	684.6000	0.6846	(9.756)	0	0	0
2019/04/05	R209	01/08/2019	10.46	Call	Bond Future	6,278.5700	6.2786	6,541.4700	6.5415	4.187	0	0	0
2019/04/05	R209	01/08/2019	10.46	Put	Bond Future	473.8800	0.4739	424.0300	0.4240	(10.520)	0	0	7,560
2019/04/05	R209	01/08/2019	9.80	Call	Bond Future	3,122.8000	3.1228	3,319.7800	3.3198	6.308	0	0	7,560
2019/04/05	R209	01/08/2019	10.16	Call	Bond Future	4,778.7600	4.7788	5,017.5000	5.0175	4.996	0	0	0
2019/04/05	R209	07/11/2019	9.82	Call	Bond Future	3,864.5200	3.8645	4,052.7800	4.0528	4.871	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
2019/04/05	R209	07/11/2019			Bond Future	9.5738	73.5055	9.5250	73.8246	(0.510)	0.0000	0.0000	0
2019/04/05	R209	07/11/2019	9.80	Call	Bond Future	3,785.6900	3.7857	3,971.9100	3.9719	4.919	0	0	0
2019/04/05	R209	07/11/2019	9.80	Put	Bond Future	2,332.5900	2.3326	2,199.7100	2.1997	(5.697)	0	0	0
2019/04/05	R209	07/11/2019	9.82	Put	Bond Future	2,284.9600	2.2850	2,154.1200	2.1541	(5.726)	0	0	0
2019/04/05	R209	07/11/2019	9.81	Call	Bond Future	3,825.1400	3.8251	4,012.3800	4.0124	4.895	0	0	0
2019/04/05	R209	07/11/2019	9.81	Put	Bond Future	2,308.7700	2.3088	2,176.9100	2.1769	(5.711)	0	0	0
2019/04/05	R210	02/05/2019			Bond Future	185.1046	185.1046	185.0723	185.0723	(0.017)	0.0000	0.0000	1,628
2019/04/05	R210	01/08/2019			Bond Future	188.5841	188.5841	188.5511	188.5511	(0.017)	0.0000	0.0000	0
2019/04/05	R210	07/11/2019			Bond Future	189.9585	189.9585	189.9246	189.9246	(0.018)	0.0000	0.0000	0
2019/04/05	R212	02/05/2019			Bond Future	157.2789	157.2789	157.2920	157.2920	0.008	0.0000	0.0000	8,946
2019/04/05	R212	01/08/2019			Bond Future	158.0475	158.0475	158.0608	158.0608	0.008	0.0000	0.0000	0
2019/04/05	R212	07/11/2019			Bond Future	161.3783	161.3783	161.3917	161.3917	0.008	0.0000	0.0000	0
2019/04/05	R213	02/05/2019	9.49	Call	Bond Future	1,996.6000	1.9966	2,163.2400	2.1632	8.346	0	0	0
2019/04/05	R213	02/05/2019	9.48	Put	Bond Future	336.5900	0.3366	273.0000	0.2730	(18.892)	0	0	0
2019/04/05	R213	02/05/2019			Bond Future	9.2221	85.4841	9.1861	85.7124	(0.390)	0.0000	0.0000	28,756
2019/04/05	R213	02/05/2019	9.50	Call	Bond Future	2,044.5800	2.0446	2,213.1700	2.2132	8.246	0	0	0
2019/04/05	R213	02/05/2019	9.50	Put	Bond Future	308.8200	0.3088	249.1600	0.2492	(19.319)	0	0	0
2019/04/05	R213	02/05/2019	9.49	Put	Bond Future	322.4600	0.3225	260.8500	0.2609	(19.106)	0	0	0
2019/04/05	R213	02/05/2019	9.48	Call	Bond Future	1,949.0400	1.9490	2,113.7000	2.1137	8.448	0	0	0
2019/04/05	R213	01/08/2019	9.99	Put	Bond Future	594.6800	0.5947	544.6600	0.5447	(8.411)	0	0	0
2019/04/05	R213	01/08/2019	9.98	Call	Bond Future	4,841.4000	4.8414	5,023.1000	5.0231	3.753	0	0	0
2019/04/05	R213	01/08/2019			Bond Future	9.2767	87.0700	9.2395	87.3024	(0.401)	0.0000	0.0000	0
2019/04/05	R213	01/08/2019	9.99	Call	Bond Future	4,889.5700	4.8896	5,071.9600	5.0720	3.730	0	0	0
2019/04/05	R213	01/08/2019	9.98	Put	Bond Future	604.6600	0.6047	553.9500	0.5540	(8.387)	0	0	0
2019/04/05	R213	01/08/2019	10.00	Call	Bond Future	4,937.9800	4.9380	5,121.0300	5.1210	3.707	0	0	0
2019/04/05	R213	01/08/2019	10.00	Put	Bond Future	585.0000	0.5850	535.6400	0.5356	(8.438)	0	0	0
2019/04/05	R213	07/11/2019	9.59	Put	Bond Future	2,079.9300	2.0799	1,981.5100	1.9815	(4.732)	0	0	0
2019/04/05	R213	07/11/2019	9.58	Call	Bond Future	3,613.4500	3.6135	3,751.3400	3.7513	3.816	0	0	0
2019/04/05	R213	07/11/2019			Bond Future	9.3306	85.3288	9.2920	85.5659	(0.413)	0.0000	0.0000	0
2019/04/05	R213	07/11/2019	9.59	Call	Bond Future	3,651.6800	3.6517	3,790.3400	3.7903	3.797	0	0	0
2019/04/05	R213	07/11/2019	9.58	Put	Bond Future	2,101.5600	2.1016	2,002.3700	2.0024	(4.720)	0	0	0
2019/04/05	R213	07/11/2019	9.60	Call	Bond Future	3,690.0500	3.6900	3,829.4700	3.8295	3.778	0	0	0
2019/04/05	R213	07/11/2019	9.60	Put	Bond Future	2,058.5100	2.0585	1,960.8500	1.9609	(4.744)	0	0	0
2019/04/05	R214	02/05/2019	9.87	Call	Bond Future	1,889.1500	1.8891	2,080.3600	2.0804	10.121	0	0	0
2019/04/05	R214	02/05/2019	9.85	Call	Bond Future	1,793.9600	1.7940	1,979.9000	1.9799	10.365	0	0	0
2019/04/05	R214	02/05/2019			Bond Future	9.6666	72.6025	9.6257	72.8875	(0.423)	0.0000	0.0000	21,077
2019/04/05	R214	02/05/2019	9.85	Put	Bond Future	539.1700	0.5392	440.1500	0.4402	(18.365)	0	0	0
2019/04/05	R214	02/05/2019	9.87	Put	Bond Future	499.6300	0.4996	405.8800	0.4059	(18.764)	0	0	0
2019/04/05	R214	02/05/2019	9.86	Call	Bond Future	1,841.3000	1.8413	2,029.8900	2.0299	10.242	0	0	0
2019/04/05	R214	02/05/2019	9.86	Put	Bond Future	519.0900	0.5191	422.7200	0.4227	(18.565)	0	0	0
2019/04/05	R214	01/08/2019	10.34	Put	Bond Future	832.9500	0.8330	760.9300	0.7609	(8.646)	0	0	0
2019/04/05	R214	01/08/2019			Bond Future	9.7200	73.9493	9.6779	74.2395	(0.433)	0.0000	0.0000	0
2019/04/05	R214	01/08/2019	10.33	Call	Bond Future	4,849.2600	4.8493	5,066.6000	5.0666	4.482	0	0	0
2019/04/05	R214	01/08/2019	10.33	Put	Bond Future	845.6800	0.8457	772.7600	0.7728	(8.623)	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
2019/04/05	R214	01/08/2019	10.34	Call	Bond Future	4,899.1300	4.8991	5,117.3700	5.1174	4.455	0	0	0
2019/04/05	R214	01/08/2019	10.32	Call	Bond Future	4,799.6300	4.7996	5,016.0600	5.0161	4.509	0	0	0
2019/04/05	R214	01/08/2019	10.32	Put	Bond Future	858.7400	0.8587	784.9100	0.7849	(8.597)	0	0	0
2019/04/05	R214	07/11/2019	10.02	Put	Bond Future	2,414.0200	2.4140	2,291.6700	2.2917	(5.068)	0	0	0
2019/04/05	R214	07/11/2019			Bond Future	9.7733	72.1889	9.7299	72.4850	(0.444)	0.0000	0.0000	0
2019/04/05	R214	07/11/2019	10.01	Call	Bond Future	4,021.5500	4.0215	4,194.3800	4.1944	4.298	0	0	0
2019/04/05	R214	07/11/2019	10.01	Put	Bond Future	2,438.6800	2.4387	2,315.4100	2.3154	(5.055)	0	0	0
2019/04/05	R214	07/11/2019	10.02	Call	Bond Future	4,062.5100	4.0625	4,236.2600	4.2363	4.277	0	0	0
2019/04/05	R214	07/11/2019	10.00	Call	Bond Future	3,980.9600	3.9810	4,152.8500	4.1529	4.318	0	0	0
2019/04/05	R214	07/11/2019	10.00	Put	Bond Future	2,463.8000	2.4638	2,339.5900	2.3396	(5.041)	0	0	0
2019/04/05	R248	02/05/2019	9.90	Put	Bond Future	523.7500	0.5238	420.0100	0.4200	(19.807)	0	0	0
2019/04/05	R248	02/05/2019			Bond Future	9.6413	92.9613	9.6004	93.3293	(0.425)	0.0000	0.0000	103,341
2019/04/05	R248	02/05/2019	9.90	Call	Bond Future	2,791.4200	2.7914	3,055.6900	3.0557	9.467	0	0	0
2019/04/05	R248	02/05/2019	9.91	Call	Bond Future	2,857.1400	2.8571	3,124.4000	3.1244	9.354	0	0	0
2019/04/05	R248	02/05/2019	9.89	Put	Bond Future	544.3100	0.5443	437.5300	0.4375	(19.617)	0	0	0
2019/04/05	R248	02/05/2019	9.91	Put	Bond Future	503.7900	0.5038	403.0400	0.4030	(19.998)	0	0	0
2019/04/05	R248	02/05/2019	9.89	Call	Bond Future	2,726.1500	2.7262	2,987.3800	2.9874	9.582	0	0	0
2019/04/05	R248	01/08/2019	10.35	Call	Bond Future	6,445.2400	6.4452	6,734.5000	6.7345	4.488	0	0	0
2019/04/05	R248	01/08/2019	10.34	Put	Bond Future	948.4000	0.9484	861.7700	0.8618	(9.134)	0	0	0
2019/04/05	R248	01/08/2019			Bond Future	9.6936	94.6859	9.6514	95.0606	(0.434)	0.0000	0.0000	100
2019/04/05	R248	01/08/2019	10.36	Call	Bond Future	6,509.8200	6.5098	6,800.1900	6.8002	4.460	0	0	0
2019/04/05	R248	01/08/2019	10.36	Put	Bond Future	918.4900	0.9185	834.1100	0.8341	(9.187)	0	0	0
2019/04/05	R248	01/08/2019	10.35	Put	Bond Future	933.3200	0.9333	847.8300	0.8478	(9.160)	0	0	0
2019/04/05	R248	01/08/2019	10.34	Call	Bond Future	6,380.7900	6.3808	6,668.9100	6.6689	4.515	0	0	0
2019/04/05	R248	07/11/2019	10.02	Call	Bond Future	5,247.5300	5.2475	5,476.5300	5.4765	4.364	0	0	0
2019/04/05	R248	07/11/2019	10.01	Put	Bond Future	2,924.8000	2.9248	2,770.2100	2.7702	(5.285)	0	0	0
2019/04/05	R248	07/11/2019			Bond Future	9.7456	92.2148	9.7022	92.5972	(0.445)	0.0000	0.0000	0
2019/04/05	R248	07/11/2019	10.03	Call	Bond Future	5,300.7700	5.3008	5,530.9900	5.5310	4.343	0	0	0
2019/04/05	R248	07/11/2019	10.03	Put	Bond Future	2,863.1500	2.8631	2,711.0000	2.7110	(5.314)	0	0	0
2019/04/05	R248	07/11/2019	10.02	Put	Bond Future	2,893.6800	2.8937	2,740.3100	2.7403	(5.300)	0	0	0
2019/04/05	R248	07/11/2019	10.01	Call	Bond Future	5,194.7300	5.1947	5,422.5100	5.4225	4.385	0	0	0

Total

964581