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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/04/2019 TO 11/04/2019

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
2019/04/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	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
2019/04/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	2025	02/05/2019			Bond Future	133.5889	133.5889	133.5299	133.5299	(0.044)	0.0000	0.0000	685
2019/04/11	2025	01/08/2019			Bond Future	134.6608	134.6608	134.6002	134.6002	(0.045)	0.0000	0.0000	0
2019/04/11	2025	07/11/2019			Bond Future	137.4864	137.4864	137.4244	137.4244	(0.045)	0.0000	0.0000	0
2019/04/11	2029	02/05/2019			Bond Future	99.6944	99.6944	99.6775	99.6775	(0.017)	0.0000	0.0000	3,020
2019/04/11	2029	01/08/2019			Bond Future	101.5658	101.5658	101.5483	101.5483	(0.017)	0.0000	0.0000	0
2019/04/11	2029	07/11/2019			Bond Future	102.6056	102.6056	102.5875	102.5875	(0.018)	0.0000	0.0000	0
2019/04/11	2030	02/05/2019	9.41	Call	Bond Future	2,661.4100	2.6614	2,426.5300	2.4265	(8.825)	0	0	0
2019/04/11	2030	02/05/2019	8.90	Put	Bond Future	1,207.7400	1.2077	1,360.7500	1.3607	12.669	0	0	0
2019/04/11	2030	02/05/2019			Bond Future	9.0103	95.2400	9.0500	94.9837	0.440	0.0000	0.0000	43,707
2019/04/11	2030	02/05/2019	9.39	Call	Bond Future	2,550.2400	2.5502	2,317.7700	2.3178	(9.116)	0	0	0
2019/04/11	2030	02/05/2019	9.39	Put	Bond Future	133.6900	0.1337	157.5300	0.1575	17.832	0	0	0
2019/04/11	2030	02/05/2019	10.20	Call	Bond Future	7,298.8200	7.2988	7,042.5500	7.0425	(3.511)	0	0	0
2019/04/11	2030	02/05/2019	10.20	Put	Bond Future	0.4200	0.0004	0.4600	0.0005	9.524	0	0	3,000
2019/04/11	2030	02/05/2019	9.41	Put	Bond Future	119.8900	0.1199	141.3200	0.1413	17.875	0	0	0
2019/04/11	2030	02/05/2019	8.90	Call	Bond Future	489.2700	0.4893	385.9700	0.3860	(21.113)	0	0	3,000
2019/04/11	2030	02/05/2019	9.40	Call	Bond Future	2,605.6600	2.6057	2,371.9600	2.3720	(8.969)	0	0	3,000
2019/04/11	2030	02/05/2019	9.40	Put	Bond Future	126.6000	0.1266	149.2100	0.1492	17.859	0	0	0
2019/04/11	2030	01/08/2019	9.68	Call	Bond Future	4,436.6700	4.4367	4,227.0800	4.2271	(4.724)	0	0	0
2019/04/11	2030	01/08/2019	9.15	Put	Bond Future	1,622.6700	1.6227	1,733.8000	1.7338	6.849	0	0	0
2019/04/11	2030	01/08/2019	8.67	Put	Bond Future	3,367.9400	3.3679	3,549.2000	3.5492	5.382	0	0	0
2019/04/11	2030	01/08/2019	9.91	Put	Bond Future	434.7600	0.4348	470.4200	0.4704	8.202	0	0	0
2019/04/11	2030	01/08/2019			Bond Future	9.0678	92.9994	9.1090	92.7381	0.454	0.0000	0.0000	0
2019/04/11	2030	01/08/2019	8.35	Put	Bond Future	5,014.3900	5.0144	5,236.5200	5.2365	4.430	0	0	0
2019/04/11	2030	01/08/2019	8.35	Call	Bond Future	299.6000	0.2996	260.3500	0.2604	(13.101)	0	0	2,025
2019/04/11	2030	01/08/2019	9.22	Put	Bond Future	1,440.8900	1.4409	1,542.4700	1.5425	7.050	0	0	0
2019/04/11	2030	01/08/2019	9.22	Call	Bond Future	2,401.6700	2.4017	2,241.8700	2.2419	(6.654)	0	0	5,400
2019/04/11	2030	01/08/2019	9.69	Call	Bond Future	4,485.4100	4.4854	4,275.0100	4.2750	(4.691)	0	0	0
2019/04/11	2030	01/08/2019	9.69	Put	Bond Future	640.1900	0.6402	691.1700	0.6912	7.963	0	0	5,400
2019/04/11	2030	01/08/2019	9.68	Put	Bond Future	651.5500	0.6516	703.3400	0.7033	7.949	0	0	4,800
2019/04/11	2030	01/08/2019	9.15	Call	Bond Future	2,143.2500	2.1432	1,993.0000	1.9930	(7.010)	0	0	2,025
2019/04/11	2030	01/08/2019	9.92	Call	Bond Future	5,639.8200	5.6398	5,413.5200	5.4135	(4.013)	0	0	0
2019/04/11	2030	01/08/2019	9.90	Put	Bond Future	442.4500	0.4424	478.7100	0.4787	8.195	0	0	0
2019/04/11	2030	01/08/2019	8.67	Call	Bond Future	793.2700	0.7933	713.1500	0.7131	(10.100)	0	0	5,400
2019/04/11	2030	01/08/2019	9.91	Call	Bond Future	5,588.6300	5.5886	5,362.9100	5.3629	(4.039)	0	0	0
2019/04/11	2030	01/08/2019	9.27	Put	Bond Future	1,323.1600	1.3232	1,418.1700	1.4182	7.181	0	0	0
2019/04/11	2030	01/08/2019	9.27	Call	Bond Future	2,596.6700	2.5967	2,430.3000	2.4303	(6.407)	0	0	0
2019/04/11	2030	01/08/2019	8.77	Put	Bond Future	2,932.6900	2.9327	3,099.4000	3.0994	5.685	0	0	0
2019/04/11	2030	01/08/2019	8.77	Call	Bond Future	1,014.0700	1.0141	919.4000	0.9194	(9.336)	0	0	0
2019/04/11	2030	01/08/2019	9.92	Put	Bond Future	427.0800	0.4271	462.1600	0.4622	8.214	0	0	0
2019/04/11	2030	01/08/2019	9.90	Call	Bond Future	5,537.3900	5.5374	5,312.2700	5.3123	(4.065)	0	0	0
2019/04/11	2030	07/11/2019	9.49	Put	Bond Future	1,614.0800	1.6141	1,703.4500	1.7034	5.537	0	0	0
2019/04/11	2030	07/11/2019			Bond Future	9.1148	94.9277	9.1577	94.6608	0.470	0.0000	0.0000	0

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2019/04/11	2030	07/11/2019	9.48	Call	Bond Future	3,875.8500	3.8758	3,699.1500	3.6992	(4.559)	0	0	0
2019/04/11	2030	07/11/2019	9.48	Put	Bond Future	1,634.1700	1.6342	1,724.4300	1.7244	5.523	0	0	0
2019/04/11	2030	07/11/2019	9.49	Call	Bond Future	3,916.1400	3.9161	3,738.5500	3.7386	(4.535)	0	0	0
2019/04/11	2030	07/11/2019	9.47	Call	Bond Future	3,835.7300	3.8357	3,659.9300	3.6599	(4.583)	0	0	0
2019/04/11	2030	07/11/2019	9.47	Put	Bond Future	1,654.4700	1.6545	1,745.6300	1.7456	5.510	0	0	0
2019/04/11	2032	02/05/2019	9.62	Put	Bond Future	155.1800	0.1552	181.8600	0.1819	17.193	0	0	0
2019/04/11	2032	02/05/2019	9.61	Call	Bond Future	2,727.7000	2.7277	2,476.4500	2.4765	(9.211)	0	0	0
2019/04/11	2032	02/05/2019			Bond Future	9.2398	93.4478	9.2794	93.1685	0.429	0.0000	0.0000	42,003
2019/04/11	2032	02/05/2019	9.62	Call	Bond Future	2,787.3000	2.7873	2,534.6600	2.5347	(9.064)	0	0	0
2019/04/11	2032	02/05/2019	9.61	Put	Bond Future	163.4700	0.1635	191.5400	0.1915	17.171	0	0	0
2019/04/11	2032	02/05/2019	9.63	Call	Bond Future	2,847.1600	2.8472	2,593.1800	2.5932	(8.920)	0	0	0
2019/04/11	2032	02/05/2019	9.63	Put	Bond Future	147.2300	0.1472	172.5700	0.1726	17.211	0	0	0
2019/04/11	2032	01/08/2019	10.10	Call	Bond Future	5,901.3500	5.9013	5,658.9100	5.6589	(4.108)	0	0	0
2019/04/11	2032	01/08/2019	10.11	Put	Bond Future	526.8300	0.5268	568.5000	0.5685	7.910	0	0	0
2019/04/11	2032	01/08/2019			Bond Future	9.2959	95.1789	9.3369	94.8941	0.441	0.0000	0.0000	0
2019/04/11	2032	01/08/2019	10.10	Put	Bond Future	535.9100	0.5359	578.2400	0.5782	7.899	0	0	0
2019/04/11	2032	01/08/2019	10.11	Call	Bond Future	5,956.2200	5.9562	5,713.1200	5.7131	(4.081)	0	0	0
2019/04/11	2032	01/08/2019	10.09	Call	Bond Future	5,846.5600	5.8466	5,604.8100	5.6048	(4.135)	0	0	0
2019/04/11	2032	01/08/2019	10.09	Put	Bond Future	545.1400	0.5451	588.1600	0.5882	7.892	0	0	0
2019/04/11	2032	07/11/2019	9.71	Call	Bond Future	4,254.1200	4.2541	4,061.7300	4.0617	(4.522)	0	0	0
2019/04/11	2032	07/11/2019	9.70	Put	Bond Future	1,850.6600	1.8507	1,950.1800	1.9502	5.378	0	0	0
2019/04/11	2032	07/11/2019			Bond Future	9.3490	92.9894	9.3916	92.6985	0.456	0.0000	0.0000	0
2019/04/11	2032	07/11/2019	9.72	Call	Bond Future	4,297.5100	4.2975	4,104.1500	4.1042	(4.499)	0	0	0
2019/04/11	2032	07/11/2019	9.72	Put	Bond Future	1,805.6100	1.8056	1,903.1900	1.9032	5.404	0	0	0
2019/04/11	2032	07/11/2019	9.71	Put	Bond Future	1,828.1500	1.8281	1,926.7000	1.9267	5.391	0	0	0
2019/04/11	2032	07/11/2019	9.70	Call	Bond Future	4,210.6400	4.2106	4,019.2200	4.0192	(4.546)	0	0	0
2019/04/11	2033	02/05/2019			Bond Future	101.4794	101.4794	101.5826	101.5826	0.102	0.0000	0.0000	6,090
2019/04/11	2033	01/08/2019			Bond Future	103.3843	103.3843	103.4892	103.4892	0.101	0.0000	0.0000	0
2019/04/11	2033	07/11/2019			Bond Future	104.3873	104.3873	104.4942	104.4942	0.102	0.0000	0.0000	0
2019/04/11	2037	02/05/2019	9.81	Put	Bond Future	283.7400	0.2837	338.8000	0.3388	19.405	0	0	0
2019/04/11	2037	02/05/2019			Bond Future	9.5158	93.6076	9.5604	93.2549	0.469	0.0000	0.0000	51,935
2019/04/11	2037	02/05/2019	9.80	Call	Bond Future	2,510.5800	2.5106	2,215.3900	2.2154	(11.758)	0	0	0
2019/04/11	2037	02/05/2019	9.80	Put	Bond Future	297.6700	0.2977	355.2100	0.3552	19.330	0	0	0
2019/04/11	2037	02/05/2019	9.81	Call	Bond Future	2,573.0200	2.5730	2,275.3500	2.2753	(11.569)	0	0	0
2019/04/11	2037	02/05/2019	9.79	Call	Bond Future	2,448.7000	2.4487	2,156.0800	2.1561	(11.950)	0	0	0
2019/04/11	2037	02/05/2019	9.79	Put	Bond Future	312.2600	0.3123	372.3700	0.3724	19.250	0	0	0
2019/04/11	2037	01/08/2019	10.31	Call	Bond Future	6,194.6900	6.1947	5,897.2300	5.8972	(4.802)	0	0	0
2019/04/11	2037	01/08/2019			Bond Future	9.5763	91.0865	9.6224	90.7269	0.481	0.0000	0.0000	0
2019/04/11	2037	01/08/2019	10.29	Call	Bond Future	6,076.0800	6.0761	5,780.5200	5.7805	(4.864)	0	0	0
2019/04/11	2037	01/08/2019	10.29	Put	Bond Future	739.1700	0.7392	803.1800	0.8032	8.660	0	0	0
2019/04/11	2037	01/08/2019	10.31	Put	Bond Future	715.1800	0.7152	777.2900	0.7773	8.685	0	0	0
2019/04/11	2037	01/08/2019	10.30	Call	Bond Future	6,135.4000	6.1354	5,838.8900	5.8389	(4.833)	0	0	0
2019/04/11	2037	01/08/2019	10.30	Put	Bond Future	727.1500	0.7272	790.2100	0.7902	8.672	0	0	0
2019/04/11	2037	07/11/2019	9.97	Call	Bond Future	4,750.9000	4.7509	4,511.5400	4.5115	(5.038)	0	0	0
2019/04/11	2037	07/11/2019			Bond Future	9.6289	92.9752	9.6766	92.6080	0.495	0.0000	0.0000	0

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2019/04/11	2037	07/11/2019	9.95	Call	Bond Future	4,655.2900	4.6553	4,418.3600	4.4184	(5.089)	0	0	0
2019/04/11	2037	07/11/2019	9.95	Put	Bond Future	2,222.1400	2.2221	2,352.4700	2.3525	5.865	0	0	0
2019/04/11	2037	07/11/2019	9.97	Put	Bond Future	2,169.4600	2.1695	2,297.3600	2.2974	5.895	0	0	0
2019/04/11	2037	07/11/2019	9.96	Call	Bond Future	4,703.0000	4.7030	4,464.8600	4.4649	(5.064)	0	0	0
2019/04/11	2037	07/11/2019	9.96	Put	Bond Future	2,195.6600	2.1957	2,324.7800	2.3248	5.881	0	0	0
2019/04/11	2038	02/05/2019			Bond Future	120.3263	120.3263	120.3062	120.3062	(0.017)	0.0000	0.0000	11,111
2019/04/11	2038	01/08/2019			Bond Future	120.9698	120.9698	120.9489	120.9489	(0.017)	0.0000	0.0000	0
2019/04/11	2038	07/11/2019			Bond Future	123.5082	123.5082	123.4866	123.4866	(0.017)	0.0000	0.0000	0
2019/04/11	2040	02/05/2019	9.89	Call	Bond Future	2,747.9200	2.7479	2,425.3600	2.4254	(11.738)	0	0	0
2019/04/11	2040	02/05/2019	9.88	Put	Bond Future	297.8700	0.2979	358.2900	0.3583	20.284	0	0	0
2019/04/11	2040	02/05/2019	9.60	Call	Bond Future	1,090.7400	1.0907	882.7700	0.8828	(19.067)	0	0	1,150
2019/04/11	2040	02/05/2019			Bond Future	9.5957	97.0416	9.6403	96.6613	0.465	0.0000	0.0000	23,633
2019/04/11	2040	02/05/2019	9.90	Call	Bond Future	2,815.6300	2.8156	2,490.4300	2.4904	(11.550)	0	0	0
2019/04/11	2040	02/05/2019	9.90	Put	Bond Future	268.7600	0.2688	323.8100	0.3238	20.483	0	0	0
2019/04/11	2040	02/05/2019	9.60	Put	Bond Future	1,053.9800	1.0540	1,226.2600	1.2263	16.346	0	0	0
2019/04/11	2040	02/05/2019	10.20	Put	Bond Future	50.7200	0.0507	61.6500	0.0617	21.550	0	0	0
2019/04/11	2040	02/05/2019	10.20	Call	Bond Future	5,002.8500	5.0029	4,633.5300	4.6335	(7.382)	0	0	1,150
2019/04/11	2040	02/05/2019	9.89	Put	Bond Future	283.0000	0.2830	340.6900	0.3407	20.385	0	0	0
2019/04/11	2040	02/05/2019	9.88	Call	Bond Future	2,680.7200	2.6807	2,360.8900	2.3609	(11.931)	0	0	0
2019/04/11	2040	02/05/2019	10.15	Call	Bond Future	4,626.2300	4.6262	4,260.6600	4.2607	(7.902)	0	0	0
2019/04/11	2040	02/05/2019	10.15	Put	Bond Future	67.9200	0.0679	82.6000	0.0826	21.614	0	0	880
2019/04/11	2040	02/05/2019	9.65	Put	Bond Future	862.1300	0.8621	1,010.1600	1.0102	17.170	0	0	880
2019/04/11	2040	02/05/2019	9.65	Call	Bond Future	1,324.7600	1.3248	1,092.5400	1.0925	(17.529)	0	0	0
2019/04/11	2040	01/08/2019	10.36	Call	Bond Future	6,409.8200	6.4098	6,090.0000	6.0900	(4.990)	0	0	0
2019/04/11	2040	01/08/2019	10.37	Put	Bond Future	737.2100	0.7372	804.0500	0.8041	9.067	0	0	0
2019/04/11	2040	01/08/2019			Bond Future	9.6560	94.3339	9.7021	93.9462	0.477	0.0000	0.0000	0
2019/04/11	2040	01/08/2019	10.36	Put	Bond Future	749.9300	0.7499	817.8100	0.8178	9.052	0	0	0
2019/04/11	2040	01/08/2019	10.37	Call	Bond Future	6,473.5500	6.4736	6,152.6900	6.1527	(4.956)	0	0	0
2019/04/11	2040	01/08/2019	10.38	Call	Bond Future	6,537.5300	6.5375	6,215.6300	6.2156	(4.924)	0	0	0
2019/04/11	2040	01/08/2019	10.38	Put	Bond Future	724.8600	0.7249	790.6600	0.7907	9.078	0	0	0
2019/04/11	2040	07/11/2019	10.03	Call	Bond Future	5,046.0100	5.0460	4,790.5500	4.7906	(5.063)	0	0	0
2019/04/11	2040	07/11/2019	10.04	Put	Bond Future	2,395.7800	2.3958	2,534.8900	2.5349	5.806	0	0	0
2019/04/11	2040	07/11/2019			Bond Future	9.7089	96.2899	9.7564	95.8940	0.490	0.0000	0.0000	0
2019/04/11	2040	07/11/2019	10.03	Put	Bond Future	2,423.1600	2.4232	2,563.5600	2.5636	5.794	0	0	0
2019/04/11	2040	07/11/2019	10.04	Call	Bond Future	5,098.4300	5.0984	4,841.6800	4.8417	(5.036)	0	0	0
2019/04/11	2040	07/11/2019	10.05	Call	Bond Future	5,151.0300	5.1510	4,893.0000	4.8930	(5.009)	0	0	0
2019/04/11	2040	07/11/2019	10.05	Put	Bond Future	2,368.7000	2.3687	2,506.5300	2.5065	5.819	0	0	0
2019/04/11	2044	02/05/2019	9.90	Call	Bond Future	2,743.1100	2.7431	2,415.9100	2.4159	(11.928)	0	0	0
2019/04/11	2044	02/05/2019			Bond Future	9.6150	94.1799	9.6596	93.7909	0.464	0.0000	0.0000	38,044
2019/04/11	2044	02/05/2019	9.90	Put	Bond Future	305.4700	0.3055	367.2300	0.3672	20.218	0	0	0
2019/04/11	2044	02/05/2019	9.91	Call	Bond Future	2,811.5100	2.8115	2,481.5300	2.4815	(11.737)	0	0	0
2019/04/11	2044	02/05/2019	9.92	Put	Bond Future	275.7700	0.2758	332.0800	0.3321	20.419	0	0	0
2019/04/11	2044	02/05/2019	9.91	Put	Bond Future	290.3000	0.2903	349.2800	0.3493	20.317	0	0	0
2019/04/11	2044	02/05/2019	9.92	Call	Bond Future	2,880.4100	2.8804	2,547.7600	2.5478	(11.549)	0	0	0
2019/04/11	2044	01/08/2019	9.86	Put	Bond Future	1,870.9200	1.8709	2,018.6000	2.0186	7.893	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
2019/04/11	2044	01/08/2019	10.53	Call	Bond Future	7,536.8100	7.5368	7,195.1400	7.1951	(4.533)	0	0	0
2019/04/11	2044	01/08/2019	10.40	Put	Bond Future	743.9600	0.7440	811.1400	0.8111	9.030	0	0	0
2019/04/11	2044	01/08/2019			Bond Future	9.6727	91.5443	9.7187	91.1478	0.476	0.0000	0.0000	0
2019/04/11	2044	01/08/2019	10.39	Call	Bond Future	6,624.3600	6.6244	6,296.0700	6.2961	(4.956)	0	0	0
2019/04/11	2044	01/08/2019	10.39	Put	Bond Future	756.6900	0.7567	824.9100	0.8249	9.016	0	0	0
2019/04/11	2044	01/08/2019	9.86	Call	Bond Future	3,466.7700	3.4668	3,217.9400	3.2179	(7.178)	0	0	100
2019/04/11	2044	01/08/2019	10.53	Put	Bond Future	597.8200	0.5978	652.6600	0.6527	9.173	0	0	100
2019/04/11	2044	01/08/2019	10.40	Call	Bond Future	6,688.9100	6.6889	6,359.5800	6.3596	(4.924)	0	0	0
2019/04/11	2044	01/08/2019	9.36	Put	Bond Future	4,098.4900	4.0985	4,355.6100	4.3556	6.274	0	0	0
2019/04/11	2044	01/08/2019	9.36	Call	Bond Future	1,326.3400	1.3263	1,186.9500	1.1869	(10.509)	0	0	100
2019/04/11	2044	01/08/2019	10.38	Call	Bond Future	6,559.7600	6.5598	6,232.5300	6.2325	(4.988)	0	0	0
2019/04/11	2044	01/08/2019	10.38	Put	Bond Future	769.5000	0.7695	838.7800	0.8388	9.003	0	0	0
2019/04/11	2044	07/11/2019	10.07	Put	Bond Future	2,417.1500	2.4172	2,557.0900	2.5571	5.789	0	0	0
2019/04/11	2044	07/11/2019			Bond Future	9.7232	93.4425	9.7707	93.0376	0.488	0.0000	0.0000	0
2019/04/11	2044	07/11/2019	10.06	Call	Bond Future	5,253.7700	5.2538	4,990.1200	4.9901	(5.018)	0	0	0
2019/04/11	2044	07/11/2019	10.06	Put	Bond Future	2,444.6800	2.4447	2,585.9200	2.5859	5.777	0	0	0
2019/04/11	2044	07/11/2019	10.07	Call	Bond Future	5,307.4300	5.3074	5,042.4800	5.0425	(4.992)	0	0	0
2019/04/11	2044	07/11/2019	10.05	Call	Bond Future	5,200.5600	5.2006	4,938.2200	4.9382	(5.044)	0	0	0
2019/04/11	2044	07/11/2019	10.05	Put	Bond Future	2,472.7800	2.4728	2,615.3300	2.6153	5.765	0	0	0
2019/04/11	2046	02/05/2019			Bond Future	112.0497	112.0497	112.0311	112.0311	(0.017)	0.0000	0.0000	12,523
2019/04/11	2046	01/08/2019			Bond Future	114.1532	114.1532	114.1337	114.1337	(0.017)	0.0000	0.0000	0
2019/04/11	2046	07/11/2019			Bond Future	114.8336	114.8336	114.8136	114.8136	(0.017)	0.0000	0.0000	0
2019/04/11	2050	02/05/2019			Bond Future	117.0351	117.0351	117.0158	117.0158	(0.016)	0.0000	0.0000	10,717
2019/04/11	2050	01/08/2019			Bond Future	117.4407	117.4407	117.4209	117.4209	(0.017)	0.0000	0.0000	0
2019/04/11	2050	07/11/2019			Bond Future	119.9052	119.9052	119.8845	119.8845	(0.017)	0.0000	0.0000	0
2019/04/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	AL37	02/05/2019			Index Future	635.0100	635.0100	634.0960	634.0960	(0.144)	0.0000	0.0000	0
2019/04/11	AL37	01/08/2019			Index Future	646.7740	646.7740	645.8410	645.8410	(0.144)	0.0000	0.0000	0
2019/04/11	AL37	07/11/2019			Index Future	660.1780	660.1780	659.2250	659.2250	(0.144)	0.0000	0.0000	0
2019/04/11	AL7T	02/05/2019			Index Future	738.0880	738.0880	736.5220	736.5220	(0.212)	0.0000	0.0000	0
2019/04/11	AL7T	01/08/2019			Index Future	751.7610	751.7610	750.1640	750.1640	(0.212)	0.0000	0.0000	0
2019/04/11	AL7T	07/11/2019			Index Future	767.3410	767.3410	765.7100	765.7100	(0.213)	0.0000	0.0000	0
2019/04/11	ALBI	02/05/2019			Index Future	669.3790	669.3790	667.4330	667.4330	(0.291)	0.0000	0.0000	898
2019/04/11	ALBI	01/08/2019			Index Future	681.7790	681.7790	679.7950	679.7950	(0.291)	0.0000	0.0000	74
2019/04/11	ALBI	07/11/2019			Index Future	695.9090	695.9090	693.8820	693.8820	(0.291)	0.0000	0.0000	0
2019/04/11	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
2019/04/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	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
2019/04/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/11	ES33	02/05/2019			Bond Future	10.6897	77.9122	10.7340	77.6473	0.414	0.0000	0.0000	350
2019/04/11	ES33	01/08/2019			Bond Future	10.7889	79.3555	10.8347	79.0854	0.425	0.0000	0.0000	0
2019/04/11	ES33	07/11/2019			Bond Future	10.8924	77.2047	10.9400	76.9289	0.437	0.0000	0.0000	0
2019/04/11	ES42	02/05/2019			Bond Future	10.9594	79.7659	11.0037	79.4623	0.403	0.0000	0.0000	4,919
2019/04/11	ES42	01/08/2019			Bond Future	11.0570	81.2436	11.1028	80.9341	0.414	0.0000	0.0000	0
2019/04/11	ES42	07/11/2019			Bond Future	11.1589	78.6614	11.2064	78.3453	0.426	0.0000	0.0000	0
2019/04/11	GOVI	02/05/2019	647.87	Call	GOVI	152,530.0000	15.2530	132,550.0000	13.2550	(13.099)	0	0	0
2019/04/11	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/11	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/11	GOVI	02/05/2019			GOVI	663.1230	663.1230	661.1250	661.1250	(0.301)	0.0000	0.0000	449
2019/04/11	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/11	GOVI	02/05/2019	647.88	Call	GOVI	152,430.0000	15.2430	132,450.0000	13.2450	(13.108)	0	0	0
2019/04/11	GOVI	02/05/2019	647.86	Call	GOVI	152,630.0000	15.2630	132,650.0000	13.2650	(13.090)	0	0	0
2019/04/11	GOVI	01/08/2019	638.68	Call	GOVI	367,280.0000	36.7280	346,900.0000	34.6900	(5.549)	0	0	0
2019/04/11	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/11	GOVI	01/08/2019			GOVI	675.4080	675.4080	673.3700	673.3700	(0.302)	0.0000	0.0000	2
2019/04/11	GOVI	01/08/2019	638.69	Call	GOVI	367,180.0000	36.7180	346,800.0000	34.6800	(5.550)	0	0	0
2019/04/11	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/11	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/11	GOVI	01/08/2019	638.67	Call	GOVI	367,380.0000	36.7380	347,000.0000	34.7000	(5.547)	0	0	0
2019/04/11	GOVI	07/11/2019	672.90	Call	GOVI	165,050.0000	16.5050	144,250.0000	14.4250	(12.602)	0	0	0
2019/04/11	GOVI	07/11/2019			GOVI	689.4050	689.4050	687.3250	687.3250	(0.302)	0.0000	0.0000	0
2019/04/11	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/11	GOVI	07/11/2019	672.91	Call	GOVI	164,950.0000	16.4950	144,150.0000	14.4150	(12.610)	0	0	0
2019/04/11	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/11	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/11	GOVI	07/11/2019	672.92	Call	GOVI	164,850.0000	16.4850	144,050.0000	14.4050	(12.618)	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
2019/04/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/11	IGOV	02/05/2019			Index Future	254.7610	254.7610	254.7470	254.7470	(0.005)	0.0000	0.0000	723
2019/04/11	IGOV	01/08/2019			Index Future	259.5440	259.5440	259.5280	259.5280	(0.006)	0.0000	0.0000	299
2019/04/11	IGOV	07/11/2019			Index Future	264.9890	264.9890	264.9730	264.9730	(0.006)	0.0000	0.0000	0
2019/04/11	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/11	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8700	99.8700	0.010	0.0000	0.0000	0
2019/04/11	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/11	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/04/11	IS02	20/12/2019			Interest Rate Swap	102.7800	102.7800	102.7900	102.7900	0.010	0.0000	0.0000	0
2019/04/11	IS02	23/03/2020			Interest Rate Swap	98.7400	98.7400	98.7500	98.7500	0.010	0.0000	0.0000	0
2019/04/11	IS02	22/06/2020			Interest Rate Swap	102.2700	102.2700	102.2800	102.2800	0.010	0.0000	0.0000	0
2019/04/11	IS02	21/09/2020			Interest Rate Swap	99.2000	99.2000	99.2100	99.2100	0.010	0.0000	0.0000	0
2019/04/11	IS05	17/12/2020			Interest Rate Swap	95.9400	95.9400	95.9600	95.9600	0.021	0.0000	0.0000	0
2019/04/11	IS05	16/03/2021			Interest Rate Swap	95.0500	95.0500	95.0800	95.0800	0.032	0.0000	0.0000	0
2019/04/11	IS05	15/06/2021			Interest Rate Swap	94.1200	94.1200	94.1500	94.1500	0.032	0.0000	0.0000	0
2019/04/11	IS05	21/09/2021			Interest Rate Swap	94.1500	94.1500	94.1800	94.1800	0.032	0.0000	0.0000	0
2019/04/11	IS05	21/12/2021			Interest Rate Swap	96.2300	96.2300	96.2600	96.2600	0.031	0.0000	0.0000	51
2019/04/11	IS05	15/03/2022			Interest Rate Swap	96.2600	96.2600	96.2900	96.2900	0.031	0.0000	0.0000	0
2019/04/11	IS05	21/06/2022			Interest Rate Swap	97.3200	97.3200	97.3700	97.3700	0.051	0.0000	0.0000	0
2019/04/11	IS05	20/09/2022			Interest Rate Swap	101.1500	101.1500	101.2000	101.2000	0.049	0.0000	0.0000	0
2019/04/11	IS05	20/12/2022			Interest Rate Swap	102.3000	102.3000	102.3600	102.3600	0.059	0.0000	0.0000	0
2019/04/11	IS05	22/03/2023			Interest Rate Swap	95.5300	95.5300	95.6100	95.6100	0.084	0.0000	0.0000	0
2019/04/11	IS05	20/06/2023			Interest Rate Swap	101.5100	101.5100	101.6000	101.6000	0.089	0.0000	0.0000	0
2019/04/11	IS05	19/09/2023			Interest Rate Swap	96.9000	96.9000	96.9900	96.9900	0.093	0.0000	0.0000	0
2019/04/11	IS10	17/12/2025			Interest Rate Swap	92.9300	92.9300	93.0400	93.0400	0.118	0.0000	0.0000	0
2019/04/11	IS10	16/03/2026			Interest Rate Swap	89.8400	89.8400	89.9600	89.9600	0.134	0.0000	0.0000	0
2019/04/11	IS10	15/06/2026			Interest Rate Swap	88.5100	88.5100	88.6400	88.6400	0.147	0.0000	0.0000	0
2019/04/11	IS10	21/09/2026			Interest Rate Swap	90.6500	90.6500	90.7800	90.7800	0.143	0.0000	0.0000	0
2019/04/11	IS10	21/12/2026			Interest Rate Swap	94.4500	94.4500	94.5900	94.5900	0.148	0.0000	0.0000	0
2019/04/11	IS10	15/03/2027			Interest Rate Swap	92.9700	92.9700	93.1200	93.1200	0.161	0.0000	0.0000	0
2019/04/11	IS10	21/06/2027			Interest Rate Swap	95.0400	95.0400	95.1900	95.1900	0.158	0.0000	0.0000	0
2019/04/11	IS10	20/09/2027			Interest Rate Swap	100.5200	100.5200	100.6700	100.6700	0.149	0.0000	0.0000	0
2019/04/11	IS10	20/12/2027			Interest Rate Swap	100.8700	100.8700	101.0100	101.0100	0.139	0.0000	0.0000	0
2019/04/11	IS10	22/03/2028			Interest Rate Swap	94.2800	94.2800	94.4300	94.4300	0.159	0.0000	0.0000	0
2019/04/11	IS10	20/06/2028			Interest Rate Swap	101.5400	101.5400	101.6900	101.6900	0.148	0.0000	0.0000	0
2019/04/11	IS10	19/09/2028			Interest Rate Swap	95.0100	95.0100	95.1700	95.1700	0.168	0.0000	0.0000	0
2019/04/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/11	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
2019/04/11	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/11	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/11	R023	02/05/2019	8.45	Call	Bond Future	2,785.4900	2.7855	2,636.8600	2.6369	(5.336)	0	0	0
2019/04/11	R023	02/05/2019	8.44	Put	Bond Future	1.2100	0.0012	1.5400	0.0015	27.273	0	0	0
2019/04/11	R023	02/05/2019			Bond Future	7.5845	101.9547	7.6301	101.8058	0.601	0.0000	0.0000	62,579
2019/04/11	R023	02/05/2019	8.46	Call	Bond Future	2,817.0400	2.8170	2,668.3900	2.6684	(5.277)	0	0	0
2019/04/11	R023	02/05/2019	8.46	Put	Bond Future	1.0700	0.0011	1.3600	0.0014	27.103	0	0	0
2019/04/11	R023	02/05/2019	8.45	Put	Bond Future	1.1400	0.0011	1.4500	0.0014	27.193	0	0	0
2019/04/11	R023	02/05/2019	8.44	Call	Bond Future	2,753.9400	2.7539	2,605.3300	2.6053	(5.396)	0	0	0
2019/04/11	R023	01/08/2019	8.95	Call	Bond Future	4,127.6400	4.1276	3,979.6700	3.9797	(3.585)	0	0	0
2019/04/11	R023	01/08/2019			Bond Future	7.5863	103.8435	7.6356	103.6914	0.650	0.0000	0.0000	0
2019/04/11	R023	01/08/2019	8.93	Call	Bond Future	4,070.8300	4.0708	3,923.1300	3.9231	(3.628)	0	0	0
2019/04/11	R023	01/08/2019	8.93	Put	Bond Future	27.1300	0.0271	31.4600	0.0315	15.960	0	0	0
2019/04/11	R023	01/08/2019	8.95	Put	Bond Future	25.2800	0.0253	29.3400	0.0293	16.060	0	0	0
2019/04/11	R023	01/08/2019	8.94	Call	Bond Future	4,099.2200	4.0992	3,951.3900	3.9514	(3.606)	0	0	0
2019/04/11	R023	01/08/2019	8.94	Put	Bond Future	26.1900	0.0262	30.3900	0.0304	16.037	0	0	0
2019/04/11	R023	07/11/2019	7.98	Call	Bond Future	1,755.3600	1.7554	1,649.9000	1.6499	(6.008)	0	0	0
2019/04/11	R023	07/11/2019			Bond Future	7.5703	102.0615	7.6243	101.9061	0.713	0.0000	0.0000	0
2019/04/11	R023	07/11/2019	7.98	Put	Bond Future	582.8700	0.5829	632.8100	0.6328	8.568	0	0	0
2019/04/11	R023	07/11/2019	7.99	Call	Bond Future	1,776.8000	1.7768	1,670.7900	1.6708	(5.966)	0	0	0
2019/04/11	R023	07/11/2019	8.00	Call	Bond Future	1,798.5900	1.7986	1,692.0500	1.6921	(5.924)	0	0	0
2019/04/11	R023	07/11/2019	8.00	Put	Bond Future	569.3000	0.5693	618.1600	0.6182	8.582	0	0	0
2019/04/11	R023	07/11/2019	7.99	Put	Bond Future	575.9100	0.5759	625.3000	0.6253	8.576	0	0	0
2019/04/11	R035	02/05/2019	9.74	Put	Bond Future	250.8300	0.2508	293.5900	0.2936	17.047	0	0	0
2019/04/11	R035	02/05/2019			Bond Future	9.4348	97.0634	9.4744	96.7527	0.420	0.0000	0.0000	73,894
2019/04/11	R035	02/05/2019	9.74	Call	Bond Future	2,606.1900	2.6062	2,338.2400	2.3382	(10.281)	0	0	0
2019/04/11	R035	02/05/2019	9.75	Call	Bond Future	2,669.2200	2.6692	2,399.2500	2.3993	(10.114)	0	0	0
2019/04/11	R035	02/05/2019	9.75	Put	Bond Future	238.1400	0.2381	278.8800	0.2789	17.108	0	0	0
2019/04/11	R035	02/05/2019	9.73	Call	Bond Future	2,543.5700	2.5436	2,277.7100	2.2777	(10.452)	0	0	0
2019/04/11	R035	02/05/2019	9.73	Put	Bond Future	264.0200	0.2640	308.8700	0.3089	16.987	0	0	0
2019/04/11	R035	01/08/2019	10.23	Call	Bond Future	6,147.2600	6.1473	5,882.6300	5.8826	(4.305)	0	0	0
2019/04/11	R035	01/08/2019	10.22	Put	Bond Future	675.6600	0.6757	728.5700	0.7286	7.831	0	0	0
2019/04/11	R035	01/08/2019			Bond Future	9.4914	98.8615	9.5323	98.5448	0.431	0.0000	0.0000	0
2019/04/11	R035	01/08/2019	10.24	Call	Bond Future	6,207.1400	6.2071	5,941.7000	5.9417	(4.276)	0	0	0
2019/04/11	R035	01/08/2019	10.24	Put	Bond Future	653.1300	0.6531	704.4000	0.7044	7.850	0	0	0
2019/04/11	R035	01/08/2019	10.23	Put	Bond Future	664.2300	0.6642	716.3100	0.7163	7.841	0	0	0
2019/04/11	R035	01/08/2019	10.22	Call	Bond Future	6,087.6200	6.0876	5,823.8200	5.8238	(4.333)	0	0	0
2019/04/11	R035	07/11/2019	9.88	Call	Bond Future	4,701.3800	4.7014	4,490.9600	4.4910	(4.476)	0	0	0
2019/04/11	R035	07/11/2019	9.89	Call	Bond Future	4,750.0800	4.7501	4,538.6100	4.5386	(4.452)	0	0	0
2019/04/11	R035	07/11/2019	9.87	Put	Bond Future	2,239.8900	2.2399	2,354.0400	2.3540	5.096	0	0	0
2019/04/11	R035	07/11/2019			Bond Future	9.5484	96.4052	9.5908	96.0816	0.444	0.0000	0.0000	0
2019/04/11	R035	07/11/2019	9.89	Put	Bond Future	2,189.7500	2.1897	2,301.8000	2.3018	5.117	0	0	0
2019/04/11	R035	07/11/2019	9.87	Call	Bond Future	4,653.1400	4.6531	4,443.7700	4.4438	(4.500)	0	0	0
2019/04/11	R035	07/11/2019	9.88	Put	Bond Future	2,214.5500	2.2146	2,327.6500	2.3276	5.107	0	0	0
2019/04/11	R186	02/05/2019	9.02	Call	Bond Future	3,298.3800	3.2984	3,125.6300	3.1256	(5.237)	0	0	0

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2019/04/11	R186	02/05/2019	9.01	Put	Bond Future	31.4500	0.0315	35.1300	0.0351	11.701	0	0	0
2019/04/11	R186	02/05/2019	10.07	Call	Bond Future	9,054.0700	9.0541	8,877.9100	8.8779	(1.946)	0	0	0
2019/04/11	R186	02/05/2019	9.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	90
2019/04/11	R186	02/05/2019	9.75	Call	Bond Future	7,334.8600	7.3349	7,158.7000	7.1587	(2.402)	0	0	0
2019/04/11	R186	02/05/2019	9.25	Put	Bond Future	5.6200	0.0056	6.1100	0.0061	8.719	0	0	0
2019/04/11	R186	02/05/2019	8.65	Put	Bond Future	278.9800	0.2790	313.5200	0.3135	12.381	0	0	4,100
2019/04/11	R186	02/05/2019			Bond Future	8.4585	115.2329	8.4882	115.0568	0.351	0.0000	0.0000	97,288
2019/04/11	R186	02/05/2019	9.03	Call	Bond Future	3,353.5300	3.3535	3,180.5300	3.1805	(5.159)	0	0	0
2019/04/11	R186	02/05/2019	9.03	Put	Bond Future	27.4500	0.0275	30.6100	0.0306	11.512	0	0	0
2019/04/11	R186	02/05/2019	8.65	Call	Bond Future	1,408.0400	1.4080	1,266.4200	1.2664	(10.058)	0	0	3,250
2019/04/11	R186	02/05/2019	9.02	Put	Bond Future	29.3900	0.0294	32.8000	0.0328	11.603	0	0	0
2019/04/11	R186	02/05/2019	9.01	Call	Bond Future	3,243.3200	3.2433	3,070.8400	3.0708	(5.318)	0	0	0
2019/04/11	R186	02/05/2019	9.30	Call	Bond Future	4,856.4000	4.8564	4,680.5400	4.6805	(3.621)	0	0	200
2019/04/11	R186	02/05/2019	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2019/04/11	R186	02/05/2019	9.96	Call	Bond Future	8,467.3000	8.4673	8,291.1400	8.2911	(2.080)	0	0	0
2019/04/11	R186	02/05/2019	9.20	Put	Bond Future	8.1700	0.0082	8.9400	0.0089	9.425	0	0	0
2019/04/11	R186	02/05/2019	9.75	Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	7,000
2019/04/11	R186	02/05/2019	10.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,250
2019/04/11	R186	02/05/2019	9.25	Call	Bond Future	4,577.6500	4.5776	4,401.9800	4.4020	(3.838)	0	0	3,250
2019/04/11	R186	02/05/2019	8.90	Call	Bond Future	2,645.7700	2.6458	2,477.6700	2.4777	(6.354)	0	0	0
2019/04/11	R186	02/05/2019	8.70	Put	Bond Future	212.8000	0.2128	239.6000	0.2396	12.594	0	0	0
2019/04/11	R186	02/05/2019	8.70	Call	Bond Future	1,634.2400	1.6342	1,484.8800	1.4849	(9.139)	0	0	200
2019/04/11	R186	02/05/2019	9.30	Put	Bond Future	3.8100	0.0038	4.1100	0.0041	7.874	0	0	0
2019/04/11	R186	02/05/2019	9.20	Call	Bond Future	4,298.6800	4.2987	4,123.2900	4.1233	(4.080)	0	0	90
2019/04/11	R186	02/05/2019	8.62	Put	Bond Future	325.9800	0.3260	365.7800	0.3658	12.209	0	0	0
2019/04/11	R186	02/05/2019	8.62	Call	Bond Future	1,279.1300	1.2791	1,142.7700	1.1428	(10.660)	0	0	90
2019/04/11	R186	02/05/2019	8.50	Put	Bond Future	577.3600	0.5774	642.6300	0.6426	11.305	0	0	0
2019/04/11	R186	02/05/2019	8.50	Call	Bond Future	823.2100	0.8232	712.3200	0.7123	(13.470)	0	0	7,000
2019/04/11	R186	02/05/2019	9.00	Put	Bond Future	33.6500	0.0337	37.6100	0.0376	11.768	0	0	7,500
2019/04/11	R186	02/05/2019	9.00	Call	Bond Future	3,188.3600	3.1884	3,016.1600	3.0162	(5.401)	0	0	7,000
2019/04/11	R186	02/05/2019	10.02	Call	Bond Future	8,787.9000	8.7879	8,611.7400	8.6117	(2.005)	0	0	0
2019/04/11	R186	02/05/2019	8.80	Put	Bond Future	119.7700	0.1198	135.0000	0.1350	12.716	0	0	0
2019/04/11	R186	02/05/2019	8.80	Call	Bond Future	2,122.9500	2.1229	1,962.0200	1.9620	(7.580)	0	0	7,500
2019/04/11	R186	02/05/2019	9.05	Call	Bond Future	3,464.0500	3.4640	3,290.5900	3.2906	(5.007)	0	0	0
2019/04/11	R186	02/05/2019	9.05	Put	Bond Future	23.9300	0.0239	26.6300	0.0266	11.283	0	0	3,250
2019/04/11	R186	02/05/2019	8.90	Put	Bond Future	64.8400	0.0648	72.9000	0.0729	12.431	0	0	4,000
2019/04/11	R186	01/08/2019	10.08	Put	Bond Future	42.8600	0.0429	46.2000	0.0462	7.793	0	0	6,000
2019/04/11	R186	01/08/2019	8.38	Call	Bond Future	1,231.9000	1.2319	1,148.7200	1.1487	(6.752)	0	0	0
2019/04/11	R186	01/08/2019	9.54	Call	Bond Future	5,979.8100	5.9798	5,814.1700	5.8142	(2.770)	0	0	0
2019/04/11	R186	01/08/2019			Bond Future	8.5042	112.0686	8.5355	111.8889	0.367	0.0000	0.0000	1,056
2019/04/11	R186	01/08/2019	8.30	Put	Bond Future	2,221.7200	2.2217	2,326.9800	2.3270	4.738	0	0	0
2019/04/11	R186	01/08/2019	8.30	Call	Bond Future	1,035.7400	1.0357	961.2100	0.9612	(7.196)	0	0	6,000
2019/04/11	R186	01/08/2019	9.05	Put	Bond Future	566.3400	0.5663	602.1900	0.6022	6.330	0	0	0
2019/04/11	R186	01/08/2019	9.05	Call	Bond Future	3,656.5700	3.6566	3,512.6300	3.5126	(3.936)	0	0	6,000
2019/04/11	R186	01/08/2019	9.52	Call	Bond Future	5,883.4200	5.8834	5,718.4400	5.7184	(2.804)	0	0	0
2019/04/11	R186	01/08/2019	9.52	Put	Bond Future	220.8700	0.2209	235.6800	0.2357	6.705	0	0	0
2019/04/11	R186	01/08/2019	10.08	Call	Bond Future	8,666.9600	8.6670	8,490.5100	8.4905	(2.036)	0	0	0
2019/04/11	R186	01/08/2019	8.38	Put	Bond Future	1,951.4100	1.9514	2,048.0200	2.0480	4.951	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
2019/04/11	R186	01/08/2019	8.70	Put	Bond Future	1,106.0500	1.1061	1,169.5800	1.1696	5.744	0	0	4,150
2019/04/11	R186	01/08/2019	9.54	Put	Bond Future	209.5800	0.2096	223.7300	0.2237	6.752	0	0	0
2019/04/11	R186	01/08/2019	8.70	Call	Bond Future	2,227.4900	2.2275	2,111.2300	2.1112	(5.219)	0	0	0
2019/04/11	R186	01/08/2019	9.22	Call	Bond Future	4,436.4200	4.4364	4,283.0400	4.2830	(3.457)	0	0	0
2019/04/11	R186	01/08/2019	9.22	Put	Bond Future	406.4400	0.4064	432.8500	0.4328	6.498	0	0	0
2019/04/11	R186	01/08/2019	9.53	Call	Bond Future	5,931.5700	5.9316	5,766.2600	5.7663	(2.787)	0	0	0
2019/04/11	R186	01/08/2019	9.53	Put	Bond Future	215.1600	0.2152	229.6400	0.2296	6.730	0	0	0
2019/04/11	R186	07/11/2019	8.94	Call	Bond Future	3,567.1100	3.5671	3,442.1100	3.4421	(3.504)	0	0	0
2019/04/11	R186	07/11/2019			Bond Future	8.5407	114.3920	8.5736	114.2083	0.385	0.0000	0.0000	0
2019/04/11	R186	07/11/2019	8.94	Put	Bond Future	1,364.0300	1.3640	1,422.7800	1.4228	4.307	0	0	0
2019/04/11	R186	07/11/2019	8.95	Call	Bond Future	3,605.5100	3.6055	3,479.9100	3.4799	(3.484)	0	0	0
2019/04/11	R186	07/11/2019	8.96	Put	Bond Future	1,332.1400	1.3321	1,389.7000	1.3897	4.321	0	0	0
2019/04/11	R186	07/11/2019	8.95	Put	Bond Future	1,348.0000	1.3480	1,406.1500	1.4062	4.314	0	0	0
2019/04/11	R186	07/11/2019	8.96	Call	Bond Future	3,644.0600	3.6441	3,517.8700	3.5179	(3.463)	0	0	0
2019/04/11	R197	02/05/2019			Bond Future	300.9660	300.9660	300.9735	300.9735	0.002	0.0000	0.0000	2,500
2019/04/11	R197	01/08/2019			Bond Future	299.1657	299.1657	299.1724	299.1724	0.002	0.0000	0.0000	40
2019/04/11	R197	07/11/2019			Bond Future	305.4433	305.4433	305.4496	305.4496	0.002	0.0000	0.0000	0
2019/04/11	R202	02/05/2019			Bond Future	231.9217	231.9217	231.8828	231.8828	(0.017)	0.0000	0.0000	8,717
2019/04/11	R202	01/08/2019			Bond Future	232.3184	232.3184	232.2779	232.2779	(0.017)	0.0000	0.0000	0
2019/04/11	R202	07/11/2019			Bond Future	237.1930	237.1930	237.1513	237.1513	(0.018)	0.0000	0.0000	0
2019/04/11	R207	02/05/2019	7.63	Call	Bond Future	648.7100	0.6487	647.3600	0.6474	(0.208)	0	0	0
2019/04/11	R207	02/05/2019			Bond Future	6.6543	102.6248	6.6563	102.6234	0.030	0.0000	0.0000	6,013
2019/04/11	R207	02/05/2019	7.61	Call	Bond Future	635.4800	0.6355	634.1300	0.6341	(0.212)	0	0	0
2019/04/11	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/11	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/11	R207	02/05/2019	7.62	Call	Bond Future	642.1000	0.6421	640.7500	0.6408	(0.210)	0	0	0
2019/04/11	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/11	R207	01/08/2019	7.34	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/11	R207	01/08/2019	7.33	Call	Bond Future	524.7600	0.5248	523.0500	0.5230	(0.326)	0	0	0
2019/04/11	R207	01/08/2019			Bond Future	6.1199	100.8847	6.1239	100.8830	0.064	0.0000	0.0000	50
2019/04/11	R207	01/08/2019	7.34	Call	Bond Future	529.0800	0.5291	527.3700	0.5274	(0.323)	0	0	0
2019/04/11	R207	01/08/2019	7.33	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/11	R207	01/08/2019	7.35	Call	Bond Future	533.3900	0.5334	531.6800	0.5317	(0.321)	0	0	0
2019/04/11	R207	01/08/2019	7.35	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/11	R207	07/11/2019	2.08	Put	Bond Future	272.2000	0.2722	274.1400	0.2741	0.713	0	0	0
2019/04/11	R207	07/11/2019			Bond Future	3.5930	102.9763	3.6038	102.9743	0.303	0.0000	0.0000	0
2019/04/11	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/11	R207	07/11/2019	2.07	Put	Bond Future	273.9900	0.2740	275.9400	0.2759	0.712	0	0	0
2019/04/11	R207	07/11/2019	2.08	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/04/11	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/11	R207	07/11/2019	2.06	Put	Bond Future	275.8000	0.2758	277.7500	0.2777	0.707	0	0	0
2019/04/11	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/11	R208	02/05/2019	8.02	Call	Bond Future	2,057.3400	2.0573	2,047.1500	2.0472	(0.495)	0	0	0
2019/04/11	R208	02/05/2019			Bond Future	6.8302	100.5326	6.8361	100.5224	0.085	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
2019/04/11	R208	02/05/2019	8.03	Call	Bond Future	2,074.4000	2.0744	2,064.2100	2.0642	(0.491)	0	0	0
2019/04/11	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/11	R208	02/05/2019	8.04	Call	Bond Future	2,091.4500	2.0915	2,081.2600	2.0813	(0.487)	0	0	0
2019/04/11	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/11	R208	01/08/2019	8.16	Call	Bond Future	2,186.4800	2.1865	2,175.7900	2.1758	(0.489)	0	0	0
2019/04/11	R208	01/08/2019	8.17	Put	Bond Future	1.3100	0.0013	1.3000	0.0013	(0.763)	0	0	0
2019/04/11	R208	01/08/2019			Bond Future	6.7200	102.3950	6.7270	102.3843	0.103	0.0000	0.0000	0
2019/04/11	R208	01/08/2019	8.16	Put	Bond Future	1.3800	0.0014	1.3800	0.0014	0.000	0	0	0
2019/04/11	R208	01/08/2019	8.17	Call	Bond Future	2,201.3600	2.2014	2,190.6600	2.1907	(0.486)	0	0	0
2019/04/11	R208	01/08/2019	8.15	Call	Bond Future	2,171.6100	2.1716	2,160.9200	2.1609	(0.492)	0	0	0
2019/04/11	R208	01/08/2019	8.15	Put	Bond Future	1.4600	0.0015	1.4600	0.0015	0.000	0	0	0
2019/04/11	R208	07/11/2019	6.83	Call	Bond Future	586.1800	0.5862	577.7200	0.5777	(1.443)	0	0	0
2019/04/11	R208	07/11/2019	6.82	Put	Bond Future	155.7600	0.1558	158.4500	0.1585	1.727	0	0	0
2019/04/11	R208	07/11/2019			Bond Future	6.4978	101.1118	6.5063	101.1007	0.131	0.0000	0.0000	0
2019/04/11	R208	07/11/2019	6.84	Call	Bond Future	596.6400	0.5966	588.1300	0.5881	(1.426)	0	0	0
2019/04/11	R208	07/11/2019	6.84	Put	Bond Future	150.9200	0.1509	153.5100	0.1535	1.716	0	0	0
2019/04/11	R208	07/11/2019	6.83	Put	Bond Future	153.4400	0.1534	156.0800	0.1561	1.721	0	0	0
2019/04/11	R208	07/11/2019	6.82	Call	Bond Future	575.5100	0.5755	567.1000	0.5671	(1.461)	0	0	0
2019/04/11	R209	02/05/2019	9.70	Put	Bond Future	199.0700	0.1991	239.5200	0.2395	20.319	0	0	0
2019/04/11	R209	02/05/2019			Bond Future	9.3782	74.3525	9.4229	74.0521	0.477	0.0000	0.0000	100,389
2019/04/11	R209	02/05/2019	9.69	Call	Bond Future	2,268.6800	2.2687	2,010.6900	2.0107	(11.372)	0	0	0
2019/04/11	R209	02/05/2019	9.69	Put	Bond Future	209.6800	0.2097	252.0800	0.2521	20.221	0	0	0
2019/04/11	R209	02/05/2019	10.50	Call	Bond Future	7,030.8700	7.0309	6,730.7100	6.7307	(4.269)	0	0	0
2019/04/11	R209	02/05/2019	10.71	Call	Bond Future	8,234.8100	8.2348	7,934.4500	7.9345	(3.647)	0	0	0
2019/04/11	R209	02/05/2019	9.70	Call	Bond Future	2,322.7100	2.3227	2,062.7700	2.0628	(11.191)	0	0	0
2019/04/11	R209	02/05/2019	10.50	Put	Bond Future	1.4200	0.0014	1.6500	0.0017	16.197	0	0	11,560
2019/04/11	R209	02/05/2019	10.71	Put	Bond Future	0.2100	0.0002	0.2400	0.0002	14.286	0	0	760
2019/04/11	R209	02/05/2019	9.95	Put	Bond Future	50.6600	0.0507	61.3800	0.0614	21.161	0	0	0
2019/04/11	R209	02/05/2019	9.95	Call	Bond Future	3,763.0100	3.7630	3,473.3400	3.4733	(7.698)	0	0	760
2019/04/11	R209	02/05/2019	9.68	Call	Bond Future	2,214.9800	2.2150	1,959.0200	1.9590	(11.556)	0	0	0
2019/04/11	R209	02/05/2019	9.68	Put	Bond Future	220.7100	0.2207	265.1400	0.2651	20.130	0	0	0
2019/04/11	R209	02/05/2019	9.35	Put	Bond Future	952.5100	0.9525	1,100.9400	1.1009	15.583	0	0	0
2019/04/11	R209	02/05/2019	9.35	Call	Bond Future	761.9100	0.7619	609.9500	0.6099	(19.945)	0	0	760
2019/04/11	R209	01/08/2019	10.15	Put	Bond Future	586.8900	0.5869	639.4300	0.6394	8.952	0	0	0
2019/04/11	R209	01/08/2019	9.30	Call	Bond Future	1,565.7800	1.5658	1,425.3800	1.4254	(8.967)	0	0	7,560
2019/04/11	R209	01/08/2019	10.17	Call	Bond Future	5,282.5100	5.2825	5,027.2500	5.0273	(4.832)	0	0	0
2019/04/11	R209	01/08/2019			Bond Future	9.4285	75.7300	9.4745	75.4238	0.488	0.0000	0.0000	0
2019/04/11	R209	01/08/2019	10.15	Call	Bond Future	5,180.8100	5.1808	4,927.1600	4.9272	(4.896)	0	0	0
2019/04/11	R209	01/08/2019	10.17	Put	Bond Future	567.3000	0.5673	618.2300	0.6182	8.978	0	0	0
2019/04/11	R209	01/08/2019	9.30	Put	Bond Future	2,430.1500	2.4301	2,595.9400	2.5959	6.822	0	0	0
2019/04/11	R209	01/08/2019	9.80	Put	Bond Future	1,064.4800	1.0645	1,153.2700	1.1533	8.341	0	0	0
2019/04/11	R209	01/08/2019	10.16	Put	Bond Future	577.0100	0.5770	628.7400	0.6287	8.965	0	0	0
2019/04/11	R209	01/08/2019	10.46	Call	Bond Future	6,787.2100	6.7872	6,513.1800	6.5132	(4.037)	0	0	0
2019/04/11	R209	01/08/2019	10.46	Put	Bond Future	348.0700	0.3481	380.2300	0.3802	9.240	0	0	7,560
2019/04/11	R209	01/08/2019	9.80	Call	Bond Future	3,484.0000	3.4840	3,266.6000	3.2666	(6.240)	0	0	7,560
2019/04/11	R209	01/08/2019	10.16	Call	Bond Future	5,231.6100	5.2316	4,977.1500	4.9771	(4.864)	0	0	0
2019/04/11	R209	07/11/2019	9.82	Call	Bond Future	4,108.3600	4.1084	3,904.2500	3.9043	(4.968)	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
2019/04/11	R209	07/11/2019			Bond Future	9.4762	74.1463	9.5237	73.8337	0.501	0.0000	0.0000	0
2019/04/11	R209	07/11/2019	9.80	Call	Bond Future	4,024.9500	4.0250	3,822.8500	3.8229	(5.021)	0	0	0
2019/04/11	R209	07/11/2019	9.80	Put	Bond Future	1,931.0400	1.9310	2,041.6000	2.0416	5.725	0	0	0
2019/04/11	R209	07/11/2019	9.82	Put	Bond Future	1,887.9900	1.8880	1,996.5400	1.9965	5.750	0	0	0
2019/04/11	R209	07/11/2019	9.81	Call	Bond Future	4,066.5800	4.0666	3,863.4700	3.8635	(4.995)	0	0	0
2019/04/11	R209	07/11/2019	9.81	Put	Bond Future	1,909.4000	1.9094	2,018.9500	2.0190	5.737	0	0	0
2019/04/11	R210	02/05/2019			Bond Future	184.8951	184.8951	184.8634	184.8634	(0.017)	0.0000	0.0000	1,628
2019/04/11	R210	01/08/2019			Bond Future	188.3660	188.3660	188.3331	188.3331	(0.017)	0.0000	0.0000	0
2019/04/11	R210	07/11/2019			Bond Future	189.7189	189.7189	189.6850	189.6850	(0.018)	0.0000	0.0000	0
2019/04/11	R212	02/05/2019			Bond Future	157.1549	157.1549	157.2100	157.2100	0.035	0.0000	0.0000	8,946
2019/04/11	R212	01/08/2019			Bond Future	157.9173	157.9173	157.9729	157.9729	0.035	0.0000	0.0000	0
2019/04/11	R212	07/11/2019			Bond Future	161.2310	161.2310	161.2875	161.2875	0.035	0.0000	0.0000	0
2019/04/11	R213	02/05/2019	9.49	Call	Bond Future	2,408.3900	2.4084	2,180.7500	2.1807	(9.452)	0	0	0
2019/04/11	R213	02/05/2019	9.48	Put	Bond Future	148.6700	0.1487	175.5500	0.1755	18.080	0	0	0
2019/04/11	R213	02/05/2019			Bond Future	9.1288	86.0778	9.1685	85.8247	0.435	0.0000	0.0000	28,739
2019/04/11	R213	02/05/2019	9.50	Call	Bond Future	2,462.2900	2.4623	2,233.3200	2.2333	(9.299)	0	0	0
2019/04/11	R213	02/05/2019	9.50	Put	Bond Future	132.8500	0.1329	157.0100	0.1570	18.186	0	0	0
2019/04/11	R213	02/05/2019	9.49	Put	Bond Future	140.5700	0.1406	166.0600	0.1661	18.133	0	0	0
2019/04/11	R213	02/05/2019	9.48	Call	Bond Future	2,354.8000	2.3548	2,128.5500	2.1285	(9.608)	0	0	0
2019/04/11	R213	01/08/2019	9.99	Put	Bond Future	442.7800	0.4428	479.4200	0.4794	8.275	0	0	0
2019/04/11	R213	01/08/2019	9.98	Call	Bond Future	5,290.0100	5.2900	5,069.1500	5.0692	(4.175)	0	0	0
2019/04/11	R213	01/08/2019			Bond Future	9.1805	87.6724	9.2216	87.4143	0.447	0.0000	0.0000	0
2019/04/11	R213	01/08/2019	9.99	Call	Bond Future	5,340.1500	5.3401	5,118.6700	5.1187	(4.147)	0	0	0
2019/04/11	R213	01/08/2019	9.98	Put	Bond Future	450.7900	0.4508	488.0500	0.4880	8.265	0	0	0
2019/04/11	R213	01/08/2019	10.00	Call	Bond Future	5,390.4900	5.3905	5,168.4100	5.1684	(4.120)	0	0	0
2019/04/11	R213	01/08/2019	10.00	Put	Bond Future	435.0300	0.4350	471.0700	0.4711	8.284	0	0	0
2019/04/11	R213	07/11/2019	9.59	Put	Bond Future	1,709.1100	1.7091	1,799.1400	1.7991	5.268	0	0	0
2019/04/11	R213	07/11/2019	9.58	Call	Bond Future	3,847.8200	3.8478	3,675.0700	3.6751	(4.490)	0	0	0
2019/04/11	R213	07/11/2019			Bond Future	9.2321	85.9360	9.2747	85.6724	0.462	0.0000	0.0000	0
2019/04/11	R213	07/11/2019	9.59	Call	Bond Future	3,888.0900	3.8881	3,714.4800	3.7145	(4.465)	0	0	0
2019/04/11	R213	07/11/2019	9.58	Put	Bond Future	1,728.7000	1.7287	1,819.5900	1.8196	5.258	0	0	0
2019/04/11	R213	07/11/2019	9.60	Call	Bond Future	3,928.7400	3.9287	3,754.2900	3.7543	(4.440)	0	0	0
2019/04/11	R213	07/11/2019	9.60	Put	Bond Future	1,689.9700	1.6900	1,779.1600	1.7792	5.278	0	0	0
2019/04/11	R214	02/05/2019	9.87	Call	Bond Future	2,257.1900	2.2572	1,993.1500	1.9931	(11.698)	0	0	0
2019/04/11	R214	02/05/2019	9.85	Call	Bond Future	2,148.4400	2.1484	1,888.9500	1.8890	(12.078)	0	0	0
2019/04/11	R214	02/05/2019			Bond Future	9.5784	73.2194	9.6230	72.9062	0.466	0.0000	0.0000	21,077
2019/04/11	R214	02/05/2019	9.85	Put	Bond Future	276.7800	0.2768	330.4800	0.3305	19.402	0	0	0
2019/04/11	R214	02/05/2019	9.87	Put	Bond Future	250.8000	0.2508	299.9500	0.3000	19.597	0	0	0
2019/04/11	R214	02/05/2019	9.86	Call	Bond Future	2,202.6000	2.2026	1,940.8000	1.9408	(11.886)	0	0	0
2019/04/11	R214	02/05/2019	9.86	Put	Bond Future	263.5200	0.2635	314.9100	0.3149	19.501	0	0	0
2019/04/11	R214	01/08/2019	10.34	Put	Bond Future	643.3300	0.6433	699.7900	0.6998	8.776	0	0	0
2019/04/11	R214	01/08/2019			Bond Future	9.6294	74.5758	9.6754	74.2565	0.477	0.0000	0.0000	0
2019/04/11	R214	01/08/2019	10.33	Call	Bond Future	5,283.9500	5.2839	5,021.9800	5.0220	(4.958)	0	0	0
2019/04/11	R214	01/08/2019	10.33	Put	Bond Future	653.8800	0.6539	711.1900	0.7112	8.765	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
2019/04/11	R214	01/08/2019	10.34	Call	Bond Future	5,336.0000	5.3360	5,073.1800	5.0732	(4.925)	0	0	0
2019/04/11	R214	01/08/2019	10.32	Call	Bond Future	5,232.1000	5.2321	4,971.0000	4.9710	(4.990)	0	0	0
2019/04/11	R214	01/08/2019	10.32	Put	Bond Future	664.7200	0.6647	722.9000	0.7229	8.753	0	0	0
2019/04/11	R214	07/11/2019	10.02	Put	Bond Future	2,011.5800	2.0116	2,125.1700	2.1252	5.647	0	0	0
2019/04/11	R214	07/11/2019			Bond Future	9.6809	72.8218	9.7283	72.4957	0.490	0.0000	0.0000	0
2019/04/11	R214	07/11/2019	10.01	Call	Bond Future	4,249.9000	4.2499	4,038.4600	4.0385	(4.975)	0	0	0
2019/04/11	R214	07/11/2019	10.01	Put	Bond Future	2,034.1000	2.0341	2,148.7300	2.1487	5.635	0	0	0
2019/04/11	R214	07/11/2019	10.02	Call	Bond Future	4,293.0000	4.2930	4,080.5200	4.0805	(4.949)	0	0	0
2019/04/11	R214	07/11/2019	10.00	Call	Bond Future	4,206.9400	4.2069	3,996.5500	3.9965	(5.001)	0	0	0
2019/04/11	R214	07/11/2019	10.00	Put	Bond Future	2,056.8500	2.0569	2,172.5300	2.1725	5.624	0	0	0
2019/04/11	R248	02/05/2019	9.90	Put	Bond Future	263.5800	0.2636	307.2200	0.3072	16.557	0	0	0
2019/04/11	R248	02/05/2019			Bond Future	9.5631	93.6664	9.6028	93.3075	0.415	0.0000	0.0000	101,201
2019/04/11	R248	02/05/2019	9.90	Call	Bond Future	3,236.3300	3.2363	2,921.0700	2.9211	(9.741)	0	0	0
2019/04/11	R248	02/05/2019	9.91	Call	Bond Future	3,309.2800	3.3093	2,992.0000	2.9920	(9.588)	0	0	0
2019/04/11	R248	02/05/2019	9.89	Put	Bond Future	276.8200	0.2768	322.5600	0.3226	16.523	0	0	0
2019/04/11	R248	02/05/2019	9.91	Put	Bond Future	250.8500	0.2509	292.4700	0.2925	16.592	0	0	0
2019/04/11	R248	02/05/2019	9.89	Call	Bond Future	3,163.7400	3.1637	2,850.5800	2.8506	(9.898)	0	0	0
2019/04/11	R248	01/08/2019	10.35	Call	Bond Future	6,958.3400	6.9583	6,651.4600	6.6515	(4.410)	0	0	0
2019/04/11	R248	01/08/2019	10.34	Put	Bond Future	743.3500	0.7433	803.2600	0.8033	8.059	0	0	0
2019/04/11	R248	01/08/2019			Bond Future	9.6134	95.4015	9.6542	95.0357	0.425	0.0000	0.0000	100
2019/04/11	R248	01/08/2019	10.36	Call	Bond Future	7,025.3500	7.0253	6,717.5500	6.7175	(4.381)	0	0	0
2019/04/11	R248	01/08/2019	10.36	Put	Bond Future	718.3400	0.7183	776.3800	0.7764	8.080	0	0	0
2019/04/11	R248	01/08/2019	10.35	Put	Bond Future	730.7400	0.7307	789.7000	0.7897	8.069	0	0	0
2019/04/11	R248	01/08/2019	10.34	Call	Bond Future	6,891.4200	6.8914	6,585.4900	6.5855	(4.439)	0	0	0
2019/04/11	R248	07/11/2019	10.02	Call	Bond Future	5,506.2900	5.5063	5,258.6700	5.2587	(4.497)	0	0	0
2019/04/11	R248	07/11/2019	10.01	Put	Bond Future	2,458.5300	2.4585	2,585.8400	2.5858	5.178	0	0	0
2019/04/11	R248	07/11/2019			Bond Future	9.6639	92.9370	9.7061	92.5633	0.436	0.0000	0.0000	0
2019/04/11	R248	07/11/2019	10.03	Call	Bond Future	5,562.3200	5.5623	5,313.5100	5.3135	(4.473)	0	0	0
2019/04/11	R248	07/11/2019	10.03	Put	Bond Future	2,402.4800	2.4025	2,527.3800	2.5274	5.199	0	0	0
2019/04/11	R248	07/11/2019	10.02	Put	Bond Future	2,430.2200	2.4302	2,556.3100	2.5563	5.188	0	0	0
2019/04/11	R248	07/11/2019	10.01	Call	Bond Future	5,450.6800	5.4507	5,204.2800	5.2043	(4.521)	0	0	0

Total

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