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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/04/2019 TO 15/04/2019

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
2019/04/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	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
2019/04/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	2025	02/05/2019			Bond Future	133.7942	133.7942	134.0950	134.0950	0.225	0.0000	0.0000	685
2019/04/15	2025	01/08/2019			Bond Future	134.8692	134.8692	135.1752	135.1752	0.227	0.0000	0.0000	0
2019/04/15	2025	07/11/2019			Bond Future	137.6987	137.6987	138.0109	138.0109	0.227	0.0000	0.0000	0
2019/04/15	2025	06/02/2020			Bond Future	139.0036	139.0036	139.3218	139.3218	0.229	0.0000	0.0000	0
2019/04/15	2029	02/05/2019			Bond Future	100.1053	100.1053	100.4453	100.4453	0.340	0.0000	0.0000	2,954
2019/04/15	2029	01/08/2019			Bond Future	101.9838	101.9838	102.3300	102.3300	0.339	0.0000	0.0000	1,349
2019/04/15	2029	07/11/2019			Bond Future	103.0320	103.0320	103.3851	103.3851	0.343	0.0000	0.0000	0
2019/04/15	2029	06/02/2020			Bond Future	105.1083	105.1083	105.4684	105.4684	0.343	0.0000	0.0000	0
2019/04/15	2030	02/05/2019	9.41	Call	Bond Future	2,419.9100	2.4199	2,480.2800	2.4803	2.495	0	0	0
2019/04/15	2030	02/05/2019	8.90	Put	Bond Future	1,341.0300	1.3410	1,218.3000	1.2183	(9.152)	0	0	0
2019/04/15	2030	02/05/2019			Bond Future	9.0493	94.9883	9.0334	95.0906	(0.175)	0.0000	0.0000	43,907
2019/04/15	2030	02/05/2019	9.39	Call	Bond Future	2,310.4400	2.3104	2,367.4300	2.3674	2.467	0	0	0
2019/04/15	2030	02/05/2019	9.39	Put	Bond Future	145.5500	0.1455	100.2300	0.1002	(31.137)	0	0	0
2019/04/15	2030	02/05/2019	10.20	Call	Bond Future	7,047.0800	7.0471	7,149.1400	7.1491	1.448	0	0	0
2019/04/15	2030	02/05/2019	10.20	Put	Bond Future	0.3400	0.0003	0.0900	0.0001	(73.529)	0	0	3,000
2019/04/15	2030	02/05/2019	9.41	Put	Bond Future	130.0500	0.1301	88.1100	0.0881	(32.249)	0	0	0
2019/04/15	2030	02/05/2019	8.90	Call	Bond Future	370.9000	0.3709	350.4800	0.3505	(5.506)	0	0	3,000
2019/04/15	2030	02/05/2019	9.40	Call	Bond Future	2,364.9900	2.3650	2,423.6900	2.4237	2.482	0	0	3,000
2019/04/15	2030	02/05/2019	9.40	Put	Bond Future	137.5900	0.1376	93.9800	0.0940	(31.696)	0	0	0
2019/04/15	2030	01/08/2019	9.68	Call	Bond Future	4,223.5800	4.2236	4,283.3300	4.2833	1.415	0	0	0
2019/04/15	2030	01/08/2019	9.15	Put	Bond Future	1,723.4200	1.7234	1,650.2000	1.6502	(4.249)	0	0	0
2019/04/15	2030	01/08/2019	8.67	Put	Bond Future	3,539.4400	3.5394	3,444.0500	3.4440	(2.695)	0	0	0
2019/04/15	2030	01/08/2019	9.91	Put	Bond Future	463.8700	0.4639	430.0700	0.4301	(7.287)	0	0	0
2019/04/15	2030	01/08/2019			Bond Future	9.1083	92.7425	9.0919	92.8464	(0.180)	0.0000	0.0000	0
2019/04/15	2030	01/08/2019	8.35	Put	Bond Future	5,228.7500	5.2288	5,126.3100	5.1263	(1.959)	0	0	0
2019/04/15	2030	01/08/2019	8.35	Call	Bond Future	257.0200	0.2570	258.4500	0.2584	0.556	0	0	2,025
2019/04/15	2030	01/08/2019	9.22	Put	Bond Future	1,532.2800	1.5323	1,463.0700	1.4631	(4.517)	0	0	0
2019/04/15	2030	01/08/2019	9.22	Call	Bond Future	2,236.1200	2.2361	2,270.7800	2.2708	1.550	0	0	5,400
2019/04/15	2030	01/08/2019	9.69	Call	Bond Future	4,271.5700	4.2716	4,331.8100	4.3318	1.410	0	0	0
2019/04/15	2030	01/08/2019	9.69	Put	Bond Future	683.2900	0.6833	639.6600	0.6397	(6.385)	0	0	5,400
2019/04/15	2030	01/08/2019	9.68	Put	Bond Future	695.4000	0.6954	651.2800	0.6513	(6.345)	0	0	4,800
2019/04/15	2030	01/08/2019	9.15	Call	Bond Future	1,987.0600	1.9871	2,017.7100	2.0177	1.542	0	0	2,025
2019/04/15	2030	01/08/2019	9.92	Call	Bond Future	5,411.4600	5.4115	5,481.9400	5.4819	1.302	0	0	0
2019/04/15	2030	01/08/2019	9.90	Put	Bond Future	472.1000	0.4721	437.8900	0.4379	(7.246)	0	0	0
2019/04/15	2030	01/08/2019	8.67	Call	Bond Future	707.8300	0.7078	716.3100	0.7163	1.198	0	0	5,400
2019/04/15	2030	01/08/2019	9.91	Call	Bond Future	5,360.8000	5.3608	5,430.8700	5.4309	1.307	0	0	0
2019/04/15	2030	01/08/2019	9.27	Put	Bond Future	1,408.1500	1.4081	1,341.8300	1.3418	(4.710)	0	0	0
2019/04/15	2030	01/08/2019	9.27	Call	Bond Future	2,424.7200	2.4247	2,462.2700	2.4623	1.549	0	0	0
2019/04/15	2030	01/08/2019	8.77	Put	Bond Future	3,089.2100	3.0892	2,997.3800	2.9974	(2.973)	0	0	0
2019/04/15	2030	01/08/2019	8.77	Call	Bond Future	913.6500	0.9136	925.6900	0.9257	1.318	0	0	0
2019/04/15	2030	01/08/2019	9.92	Put	Bond Future	455.6600	0.4557	422.2700	0.4223	(7.328)	0	0	0
2019/04/15	2030	01/08/2019	9.90	Call	Bond Future	5,310.1000	5.3101	5,379.7600	5.3798	1.312	0	0	0

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2019/04/15	2030	07/11/2019	9.49	Put	Bond Future	1,696.0000	1.6960	1,640.1700	1.6402	(3.292)	0	0	0
2019/04/15	2030	07/11/2019			Bond Future	9.1570	94.6651	9.1400	94.7709	(0.186)	0.0000	0.0000	0
2019/04/15	2030	07/11/2019	9.48	Call	Bond Future	3,695.9700	3.6960	3,745.6100	3.7456	1.343	0	0	0
2019/04/15	2030	07/11/2019	9.48	Put	Bond Future	1,716.9600	1.7170	1,660.7300	1.6607	(3.275)	0	0	0
2019/04/15	2030	07/11/2019	9.49	Call	Bond Future	3,735.3900	3.7354	3,785.4300	3.7854	1.340	0	0	0
2019/04/15	2030	07/11/2019	9.47	Call	Bond Future	3,656.7200	3.6567	3,705.9600	3.7060	1.347	0	0	0
2019/04/15	2030	07/11/2019	9.47	Put	Bond Future	1,738.1300	1.7381	1,681.5000	1.6815	(3.258)	0	0	0
2019/04/15	2030	06/02/2020	9.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	2030	06/02/2020	9.15	Put	Bond Future	277.2400	0.2772	169.4300	0.1694	(38.887)	0	0	0
2019/04/15	2030	06/02/2020			Bond Future	9.1953	92.5422	9.1777	92.6500	(0.192)	0.0000	0.0000	0
2019/04/15	2030	06/02/2020	9.14	Put	Bond Future	338.5800	0.3386	230.7700	0.2308	(31.842)	0	0	0
2019/04/15	2030	06/02/2020	9.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	2030	06/02/2020	9.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	2030	06/02/2020	9.16	Put	Bond Future	215.9600	0.2160	108.1500	0.1081	(49.921)	0	0	0
2019/04/15	2032	02/05/2019	9.62	Put	Bond Future	168.3100	0.1683	120.9700	0.1210	(28.127)	0	0	0
2019/04/15	2032	02/05/2019	9.61	Call	Bond Future	2,467.3600	2.4674	2,494.0800	2.4941	1.083	0	0	0
2019/04/15	2032	02/05/2019			Bond Future	9.2787	93.1733	9.2680	93.2491	(0.116)	0.0000	0.0000	42,003
2019/04/15	2032	02/05/2019	9.62	Call	Bond Future	2,525.9700	2.5260	2,554.3500	2.5544	1.124	0	0	0
2019/04/15	2032	02/05/2019	9.61	Put	Bond Future	177.5900	0.1776	128.5900	0.1286	(27.592)	0	0	0
2019/04/15	2032	02/05/2019	9.63	Call	Bond Future	2,584.8700	2.5849	2,614.9100	2.6149	1.162	0	0	0
2019/04/15	2032	02/05/2019	9.63	Put	Bond Future	159.4000	0.1594	113.7200	0.1137	(28.657)	0	0	0
2019/04/15	2032	01/08/2019	10.10	Call	Bond Future	5,656.0000	5.6560	5,699.1700	5.6992	0.763	0	0	0
2019/04/15	2032	01/08/2019	10.11	Put	Bond Future	560.9300	0.5609	527.6900	0.5277	(5.926)	0	0	0
2019/04/15	2032	01/08/2019			Bond Future	9.3362	94.8988	9.3252	94.9756	(0.119)	0.0000	0.0000	0
2019/04/15	2032	01/08/2019	10.10	Put	Bond Future	570.6200	0.5706	537.0100	0.5370	(5.890)	0	0	0
2019/04/15	2032	01/08/2019	10.11	Call	Bond Future	5,710.2600	5.7103	5,753.8000	5.7538	0.762	0	0	0
2019/04/15	2032	01/08/2019	10.09	Call	Bond Future	5,601.8200	5.6018	5,644.6400	5.6446	0.764	0	0	0
2019/04/15	2032	01/08/2019	10.09	Put	Bond Future	580.4600	0.5805	546.5000	0.5465	(5.851)	0	0	0
2019/04/15	2032	07/11/2019	9.71	Call	Bond Future	4,058.1100	4.0581	4,088.0700	4.0881	0.738	0	0	0
2019/04/15	2032	07/11/2019	9.70	Put	Bond Future	1,941.9100	1.9419	1,893.3300	1.8933	(2.502)	0	0	0
2019/04/15	2032	07/11/2019			Bond Future	9.3909	92.7031	9.3794	92.7814	(0.122)	0.0000	0.0000	0
2019/04/15	2032	07/11/2019	9.72	Call	Bond Future	4,100.5700	4.1006	4,130.8300	4.1308	0.738	0	0	0
2019/04/15	2032	07/11/2019	9.72	Put	Bond Future	1,894.9800	1.8950	1,847.0200	1.8470	(2.531)	0	0	0
2019/04/15	2032	07/11/2019	9.71	Put	Bond Future	1,918.4500	1.9184	1,870.1900	1.8702	(2.516)	0	0	0
2019/04/15	2032	07/11/2019	9.70	Call	Bond Future	4,015.5800	4.0156	4,045.2200	4.0452	0.738	0	0	0
2019/04/15	2032	06/02/2020	9.40	Put	Bond Future	230.1400	0.2301	150.4900	0.1505	(34.609)	0	0	0
2019/04/15	2032	06/02/2020			Bond Future	9.4342	94.5510	9.4224	94.6307	(0.126)	0.0000	0.0000	0
2019/04/15	2032	06/02/2020	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	2032	06/02/2020	9.39	Put	Bond Future	297.5800	0.2976	217.9300	0.2179	(26.766)	0	0	0
2019/04/15	2032	06/02/2020	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	2032	06/02/2020	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	2032	06/02/2020	9.38	Put	Bond Future	365.0900	0.3651	285.4400	0.2854	(21.817)	0	0	0
2019/04/15	2033	02/05/2019			Bond Future	101.9275	101.9275	101.9102	101.9102	(0.017)	0.0000	0.0000	6,090
2019/04/15	2033	01/08/2019			Bond Future	103.8404	103.8404	103.8224	103.8224	(0.017)	0.0000	0.0000	0
2019/04/15	2033	07/11/2019			Bond Future	104.8524	104.8524	104.8339	104.8339	(0.018)	0.0000	0.0000	0
2019/04/15	2033	06/02/2020			Bond Future	106.9653	106.9653	106.9462	106.9462	(0.018)	0.0000	0.0000	0

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2019/04/15	2037	02/05/2019	9.81	Put	Bond Future	345.5100	0.3455	293.7300	0.2937	(14.987)	0	0	0
2019/04/15	2037	02/05/2019			Bond Future	9.5748	93.1417	9.5790	93.1079	0.045	0.0000	0.0000	51,935
2019/04/15	2037	02/05/2019	9.80	Call	Bond Future	2,109.5200	2.1095	2,023.0500	2.0231	(4.099)	0	0	0
2019/04/15	2037	02/05/2019	9.80	Put	Bond Future	362.5500	0.3626	309.8400	0.3098	(14.539)	0	0	0
2019/04/15	2037	02/05/2019	9.81	Call	Bond Future	2,168.8500	2.1688	2,083.3100	2.0833	(3.944)	0	0	0
2019/04/15	2037	02/05/2019	9.79	Call	Bond Future	2,050.8600	2.0509	1,963.4900	1.9635	(4.260)	0	0	0
2019/04/15	2037	02/05/2019	9.79	Put	Bond Future	380.3600	0.3804	326.7500	0.3267	(14.095)	0	0	0
2019/04/15	2037	01/08/2019	10.31	Call	Bond Future	5,796.8700	5.7969	5,743.8800	5.7439	(0.914)	0	0	0
2019/04/15	2037	01/08/2019			Bond Future	9.6372	90.6113	9.6417	90.5767	0.046	0.0000	0.0000	0
2019/04/15	2037	01/08/2019	10.29	Call	Bond Future	5,680.7300	5.6807	5,627.6000	5.6276	(0.935)	0	0	0
2019/04/15	2037	01/08/2019	10.29	Put	Bond Future	818.9900	0.8190	800.4900	0.8005	(2.259)	0	0	0
2019/04/15	2037	01/08/2019	10.31	Put	Bond Future	792.5300	0.7925	774.1700	0.7742	(2.317)	0	0	0
2019/04/15	2037	01/08/2019	10.30	Call	Bond Future	5,738.8100	5.7388	5,685.7500	5.6858	(0.925)	0	0	0
2019/04/15	2037	01/08/2019	10.30	Put	Bond Future	805.7300	0.8057	787.3000	0.7873	(2.287)	0	0	0
2019/04/15	2037	07/11/2019	9.97	Call	Bond Future	4,430.6700	4.4307	4,385.8600	4.3859	(1.011)	0	0	0
2019/04/15	2037	07/11/2019			Bond Future	9.6920	92.4898	9.6966	92.4542	0.048	0.0000	0.0000	0
2019/04/15	2037	07/11/2019	9.95	Call	Bond Future	4,338.2700	4.3383	4,293.6300	4.2936	(1.029)	0	0	0
2019/04/15	2037	07/11/2019	9.95	Put	Bond Future	2,390.5200	2.3905	2,381.4700	2.3815	(0.379)	0	0	0
2019/04/15	2037	07/11/2019	9.97	Put	Bond Future	2,334.6300	2.3346	2,325.4100	2.3254	(0.395)	0	0	0
2019/04/15	2037	07/11/2019	9.96	Call	Bond Future	4,384.3700	4.3844	4,339.6500	4.3396	(1.020)	0	0	0
2019/04/15	2037	07/11/2019	9.96	Put	Bond Future	2,362.4300	2.3624	2,353.3000	2.3533	(0.386)	0	0	0
2019/04/15	2037	06/02/2020	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	2037	06/02/2020	9.66	Put	Bond Future	592.1100	0.5921	628.5300	0.6285	6.151	0	0	0
2019/04/15	2037	06/02/2020			Bond Future	9.7376	90.0730	9.7424	90.0366	0.049	0.0000	0.0000	0
2019/04/15	2037	06/02/2020	9.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	2037	06/02/2020	9.68	Put	Bond Future	439.0300	0.4390	475.4500	0.4755	8.296	0	0	0
2019/04/15	2037	06/02/2020	9.67	Put	Bond Future	515.5200	0.5155	551.9400	0.5519	7.065	0	0	0
2019/04/15	2037	06/02/2020	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	2038	02/05/2019			Bond Future	120.5524	120.5524	120.6209	120.6209	0.057	0.0000	0.0000	10,413
2019/04/15	2038	01/08/2019			Bond Future	121.1992	121.1992	121.2688	121.2688	0.057	0.0000	0.0000	3,015
2019/04/15	2038	07/11/2019			Bond Future	123.7421	123.7421	123.8128	123.8128	0.057	0.0000	0.0000	0
2019/04/15	2038	06/02/2020			Bond Future	124.5820	124.5820	124.6542	124.6542	0.058	0.0000	0.0000	0
2019/04/15	2040	02/05/2019	9.89	Call	Bond Future	2,310.7200	2.3107	2,255.0600	2.2551	(2.409)	0	0	0
2019/04/15	2040	02/05/2019	9.88	Put	Bond Future	366.3300	0.3663	302.9200	0.3029	(17.310)	0	0	0
2019/04/15	2040	02/05/2019	9.60	Call	Bond Future	803.8300	0.8038	728.3500	0.7283	(9.390)	0	0	1,150
2019/04/15	2040	02/05/2019			Bond Future	9.6547	96.5393	9.6539	96.5456	(0.008)	0.0000	0.0000	23,777
2019/04/15	2040	02/05/2019	9.90	Call	Bond Future	2,375.1600	2.3752	2,321.0000	2.3210	(2.280)	0	0	0
2019/04/15	2040	02/05/2019	9.90	Put	Bond Future	330.5400	0.3305	270.1000	0.2701	(18.285)	0	0	0
2019/04/15	2040	02/05/2019	9.60	Put	Bond Future	1,269.3200	1.2693	1,187.5600	1.1876	(6.441)	0	0	0
2019/04/15	2040	02/05/2019	10.20	Put	Bond Future	60.5900	0.0606	39.7800	0.0398	(34.346)	0	0	0
2019/04/15	2040	02/05/2019	10.20	Call	Bond Future	4,510.4700	4.5105	4,495.9400	4.4959	(0.322)	0	0	1,150
2019/04/15	2040	02/05/2019	9.89	Put	Bond Future	348.0500	0.3480	286.1100	0.2861	(17.796)	0	0	0
2019/04/15	2040	02/05/2019	9.88	Call	Bond Future	2,246.9300	2.2469	2,189.8000	2.1898	(2.543)	0	0	0
2019/04/15	2040	02/05/2019	10.15	Call	Bond Future	4,137.8800	4.1379	4,118.3200	4.1183	(0.473)	0	0	0
2019/04/15	2040	02/05/2019	10.15	Put	Bond Future	81.8200	0.0818	55.9800	0.0560	(31.582)	0	0	880

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
2019/04/15	2040	02/05/2019	9.65	Put	Bond Future	1,044.8000	1.0448	961.6800	0.9617	(7.956)	0	0	880
2019/04/15	2040	02/05/2019	9.65	Call	Bond Future	1,005.1800	1.0052	928.3400	0.9283	(7.644)	0	0	0
2019/04/15	2040	01/08/2019	10.36	Call	Bond Future	5,982.4600	5.9825	5,960.6600	5.9607	(0.364)	0	0	0
2019/04/15	2040	01/08/2019	10.37	Put	Bond Future	820.6800	0.8207	793.0500	0.7931	(3.367)	0	0	0
2019/04/15	2040	01/08/2019			Bond Future	9.7169	93.8217	9.7162	93.8277	(0.007)	0.0000	0.0000	0
2019/04/15	2040	01/08/2019	10.36	Put	Bond Future	834.7500	0.8347	806.9200	0.8069	(3.334)	0	0	0
2019/04/15	2040	01/08/2019	10.37	Call	Bond Future	6,044.8400	6.0448	6,023.2400	6.0232	(0.357)	0	0	0
2019/04/15	2040	01/08/2019	10.38	Call	Bond Future	6,107.4700	6.1075	6,086.0800	6.0861	(0.350)	0	0	0
2019/04/15	2040	01/08/2019	10.38	Put	Bond Future	806.9800	0.8070	779.5600	0.7796	(3.398)	0	0	0
2019/04/15	2040	07/11/2019	10.03	Call	Bond Future	4,704.1600	4.7042	4,682.9100	4.6829	(0.452)	0	0	0
2019/04/15	2040	07/11/2019	10.04	Put	Bond Future	2,575.3900	2.5754	2,548.2400	2.5482	(1.054)	0	0	0
2019/04/15	2040	07/11/2019			Bond Future	9.7718	95.7667	9.7711	95.7727	(0.007)	0.0000	0.0000	0
2019/04/15	2040	07/11/2019	10.03	Put	Bond Future	2,604.4800	2.6045	2,577.2700	2.5773	(1.045)	0	0	0
2019/04/15	2040	07/11/2019	10.04	Call	Bond Future	4,754.8700	4.7549	4,733.6800	4.7337	(0.446)	0	0	0
2019/04/15	2040	07/11/2019	10.05	Call	Bond Future	4,805.7700	4.8058	4,784.6300	4.7846	(0.440)	0	0	0
2019/04/15	2040	07/11/2019	10.05	Put	Bond Future	2,546.6100	2.5466	2,519.5100	2.5195	(1.064)	0	0	0
2019/04/15	2040	06/02/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	2040	06/02/2020			Bond Future	9.8178	93.1646	9.8171	93.1706	(0.007)	0.0000	0.0000	0
2019/04/15	2040	06/02/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	2040	06/02/2020	9.74	Put	Bond Future	641.0800	0.6411	635.1000	0.6351	(0.933)	0	0	0
2019/04/15	2040	06/02/2020	9.76	Put	Bond Future	475.6400	0.4756	469.6600	0.4697	(1.257)	0	0	0
2019/04/15	2040	06/02/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	2040	06/02/2020	9.75	Put	Bond Future	558.3000	0.5583	552.3200	0.5523	(1.071)	0	0	0
2019/04/15	2044	02/05/2019	9.90	Call	Bond Future	2,299.2100	2.2992	2,240.4600	2.2405	(2.555)	0	0	0
2019/04/15	2044	02/05/2019			Bond Future	9.6740	93.6660	9.6733	93.6722	(0.007)	0.0000	0.0000	38,044
2019/04/15	2044	02/05/2019	9.90	Put	Bond Future	375.4600	0.3755	310.5600	0.3106	(17.285)	0	0	0
2019/04/15	2044	02/05/2019	9.91	Call	Bond Future	2,364.1400	2.3641	2,306.8900	2.3069	(2.422)	0	0	0
2019/04/15	2044	02/05/2019	9.92	Put	Bond Future	338.9500	0.3390	277.0800	0.2771	(18.253)	0	0	0
2019/04/15	2044	02/05/2019	9.91	Put	Bond Future	356.8200	0.3568	293.4200	0.2934	(17.768)	0	0	0
2019/04/15	2044	02/05/2019	9.92	Call	Bond Future	2,429.7000	2.4297	2,373.9800	2.3740	(2.293)	0	0	0
2019/04/15	2044	01/08/2019	9.86	Put	Bond Future	2,060.3600	2.0604	2,023.5100	2.0235	(1.789)	0	0	0
2019/04/15	2044	01/08/2019	10.53	Call	Bond Future	7,080.6500	7.0807	7,061.2600	7.0613	(0.274)	0	0	0
2019/04/15	2044	01/08/2019	10.40	Put	Bond Future	827.8300	0.8278	799.7600	0.7998	(3.391)	0	0	0
2019/04/15	2044	01/08/2019			Bond Future	9.7336	91.0202	9.7329	91.0262	(0.007)	0.0000	0.0000	0
2019/04/15	2044	01/08/2019	10.39	Call	Bond Future	6,185.4900	6.1855	6,163.2000	6.1632	(0.360)	0	0	0
2019/04/15	2044	01/08/2019	10.39	Put	Bond Future	841.9200	0.8419	813.6400	0.8136	(3.359)	0	0	0
2019/04/15	2044	01/08/2019	9.86	Call	Bond Future	3,132.1100	3.1321	3,101.2500	3.1013	(0.985)	0	0	100
2019/04/15	2044	01/08/2019	10.53	Put	Bond Future	665.7600	0.6658	640.3800	0.6404	(3.812)	0	0	100
2019/04/15	2044	01/08/2019	10.40	Call	Bond Future	6,248.6800	6.2487	6,226.6000	6.2266	(0.353)	0	0	0
2019/04/15	2044	01/08/2019	9.36	Put	Bond Future	4,434.0200	4.4340	4,401.2100	4.4012	(0.740)	0	0	0
2019/04/15	2044	01/08/2019	9.36	Call	Bond Future	1,137.7700	1.1378	1,110.9500	1.1109	(2.357)	0	0	100
2019/04/15	2044	01/08/2019	10.38	Call	Bond Future	6,122.2600	6.1223	6,099.7700	6.0998	(0.367)	0	0	0
2019/04/15	2044	01/08/2019	10.38	Put	Bond Future	856.1000	0.8561	827.6200	0.8276	(3.327)	0	0	0
2019/04/15	2044	07/11/2019	10.07	Put	Bond Future	2,597.7900	2.5978	2,570.1300	2.5701	(1.065)	0	0	0
2019/04/15	2044	07/11/2019			Bond Future	9.7860	92.9072	9.7853	92.9131	(0.007)	0.0000	0.0000	0
2019/04/15	2044	07/11/2019	10.06	Call	Bond Future	4,900.8700	4.9009	4,879.0100	4.8790	(0.446)	0	0	0
2019/04/15	2044	07/11/2019	10.06	Put	Bond Future	2,627.0400	2.6270	2,599.3300	2.5993	(1.055)	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
2019/04/15	2044	07/11/2019	10.07	Call	Bond Future	4,952.8100	4.9528	4,931.0000	4.9310	(0.440)	0	0	0
2019/04/15	2044	07/11/2019	10.05	Call	Bond Future	4,849.3900	4.8494	4,827.4800	4.8275	(0.452)	0	0	0
2019/04/15	2044	07/11/2019	10.05	Put	Bond Future	2,656.8700	2.6569	2,629.1100	2.6291	(1.045)	0	0	0
2019/04/15	2044	06/02/2020	9.77	Put	Bond Future	505.9200	0.5059	500.1200	0.5001	(1.146)	0	0	0
2019/04/15	2044	06/02/2020			Bond Future	9.8300	90.3735	9.8293	90.3793	(0.007)	0.0000	0.0000	0
2019/04/15	2044	06/02/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	2044	06/02/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	2044	06/02/2020	9.76	Put	Bond Future	590.7700	0.5908	584.9700	0.5850	(0.982)	0	0	0
2019/04/15	2044	06/02/2020	9.78	Put	Bond Future	421.2000	0.4212	415.4000	0.4154	(1.377)	0	0	0
2019/04/15	2044	06/02/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	2046	02/05/2019			Bond Future	112.0124	112.0124	111.9938	111.9938	(0.017)	0.0000	0.0000	11,464
2019/04/15	2046	01/08/2019			Bond Future	114.1145	114.1145	114.0951	114.0951	(0.017)	0.0000	0.0000	4,018
2019/04/15	2046	07/11/2019			Bond Future	114.7936	114.7936	114.7736	114.7736	(0.017)	0.0000	0.0000	0
2019/04/15	2046	06/02/2020			Bond Future	117.1069	117.1069	117.0864	117.0864	(0.018)	0.0000	0.0000	0
2019/04/15	2050	02/05/2019			Bond Future	117.2354	117.2354	117.9365	117.9365	0.598	0.0000	0.0000	10,666
2019/04/15	2050	01/08/2019			Bond Future	117.6442	117.6442	118.3581	118.3581	0.607	0.0000	0.0000	2,630
2019/04/15	2050	07/11/2019			Bond Future	120.1124	120.1124	120.8410	120.8410	0.607	0.0000	0.0000	0
2019/04/15	2050	06/02/2020			Bond Future	120.6960	120.6960	121.4390	121.4390	0.616	0.0000	0.0000	0
2019/04/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	AL37	02/05/2019			Index Future	634.1930	634.1930	634.5380	634.5380	0.054	0.0000	0.0000	0
2019/04/15	AL37	01/08/2019			Index Future	645.9380	645.9380	646.2830	646.2830	0.053	0.0000	0.0000	0
2019/04/15	AL37	07/11/2019			Index Future	659.3220	659.3220	659.6710	659.6710	0.053	0.0000	0.0000	0
2019/04/15	AL37	06/02/2020			Index Future	672.4570	672.4570	672.8090	672.8090	0.052	0.0000	0.0000	0
2019/04/15	AL7T	02/05/2019			Index Future	736.5510	736.5510	737.4170	737.4170	0.118	0.0000	0.0000	0
2019/04/15	AL7T	01/08/2019			Index Future	750.1910	750.1910	751.0660	751.0660	0.117	0.0000	0.0000	0
2019/04/15	AL7T	07/11/2019			Index Future	765.7360	765.7360	766.6240	766.6240	0.116	0.0000	0.0000	0
2019/04/15	AL7T	06/02/2020			Index Future	780.9900	780.9900	781.8930	781.8930	0.116	0.0000	0.0000	0
2019/04/15	ALBI	02/05/2019			Index Future	666.9750	666.9750	667.3140	667.3140	0.051	0.0000	0.0000	370
2019/04/15	ALBI	01/08/2019			Index Future	679.3270	679.3270	679.6660	679.6660	0.050	0.0000	0.0000	604
2019/04/15	ALBI	07/11/2019			Index Future	693.4030	693.4030	693.7450	693.7450	0.049	0.0000	0.0000	0
2019/04/15	ALBI	06/02/2020			Index Future	707.2170	707.2170	707.5620	707.5620	0.049	0.0000	0.0000	0
2019/04/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/04/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/15	ES33	02/05/2019			Bond Future	10.7479	77.5639	10.7518	77.5407	0.036	0.0000	0.0000	350
2019/04/15	ES33	01/08/2019			Bond Future	10.8492	79.0003	10.8533	78.9765	0.037	0.0000	0.0000	0
2019/04/15	ES33	07/11/2019			Bond Future	10.9551	76.8418	10.9593	76.8173	0.039	0.0000	0.0000	0
2019/04/15	ES33	06/02/2020			Bond Future	11.0505	78.3735	11.0549	78.3484	0.040	0.0000	0.0000	0
2019/04/15	ES42	02/05/2019			Bond Future	11.0176	79.3668	11.0165	79.3747	(0.010)	0.0000	0.0000	4,919
2019/04/15	ES42	01/08/2019			Bond Future	11.1173	80.8366	11.1162	80.8443	(0.010)	0.0000	0.0000	0
2019/04/15	ES42	07/11/2019			Bond Future	11.2215	78.2456	11.2203	78.2534	(0.010)	0.0000	0.0000	0
2019/04/15	ES42	06/02/2020			Bond Future	11.3118	79.8058	11.3107	79.8135	(0.010)	0.0000	0.0000	0
2019/04/15	GOVI	02/05/2019	647.87	Call	GOVI	127,520.0000	12.7520	130,510.0000	13.0510	2.345	0	0	0
2019/04/15	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	GOVI	02/05/2019			GOVI	660.6220	660.6220	660.9210	660.9210	0.045	0.0000	0.0000	448
2019/04/15	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	GOVI	02/05/2019	647.88	Call	GOVI	127,420.0000	12.7420	130,410.0000	13.0410	2.347	0	0	0
2019/04/15	GOVI	02/05/2019	647.86	Call	GOVI	127,620.0000	12.7620	130,610.0000	13.0610	2.343	0	0	0
2019/04/15	GOVI	01/08/2019	638.68	Call	GOVI	341,750.0000	34.1750	344,740.0000	34.4740	0.875	0	0	0
2019/04/15	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	GOVI	01/08/2019			GOVI	672.8550	672.8550	673.1540	673.1540	0.044	0.0000	0.0000	2
2019/04/15	GOVI	01/08/2019	638.69	Call	GOVI	341,650.0000	34.1650	344,640.0000	34.4640	0.875	0	0	0
2019/04/15	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	GOVI	01/08/2019	638.67	Call	GOVI	341,850.0000	34.1850	344,840.0000	34.4840	0.875	0	0	0
2019/04/15	GOVI	07/11/2019	672.90	Call	GOVI	138,980.0000	13.8980	141,980.0000	14.1980	2.159	0	0	0
2019/04/15	GOVI	07/11/2019			GOVI	686.7980	686.7980	687.0980	687.0980	0.044	0.0000	0.0000	0
2019/04/15	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	GOVI	07/11/2019	672.91	Call	GOVI	138,880.0000	13.8880	141,880.0000	14.1880	2.160	0	0	0
2019/04/15	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	GOVI	07/11/2019	672.92	Call	GOVI	138,780.0000	13.8780	141,780.0000	14.1780	2.162	0	0	0
2019/04/15	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	GOVI	06/02/2020	703.15	Put	GOVI	26,700.0000	2.6700	23,670.0000	2.3670	(11.348)	0	0	0
2019/04/15	GOVI	06/02/2020			GOVI	700.4800	700.4800	700.7830	700.7830	0.043	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
2019/04/15	GOVI	06/02/2020	703.14	Put	GOVI	26,600.0000	2.6600	23,570.0000	2.3570	(11.391)	0	0	0
2019/04/15	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	GOVI	06/02/2020	703.13	Put	GOVI	26,500.0000	2.6500	23,470.0000	2.3470	(11.434)	0	0	0
2019/04/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/15	IGOV	02/05/2019			Index Future	255.2300	255.2300	255.4800	255.4800	0.098	0.0000	0.0000	723
2019/04/15	IGOV	01/08/2019			Index Future	260.0200	260.0200	260.2720	260.2720	0.097	0.0000	0.0000	299
2019/04/15	IGOV	07/11/2019			Index Future	265.4740	265.4740	265.7310	265.7310	0.097	0.0000	0.0000	0
2019/04/15	IGOV	06/02/2020			Index Future	270.8230	270.8230	271.0840	271.0840	0.096	0.0000	0.0000	0
2019/04/15	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/15	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/04/15	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/15	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8700	101.8700	0.010	0.0000	0.0000	0
2019/04/15	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.7900	102.7900	0.000	0.0000	0.0000	0
2019/04/15	IS02	23/03/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/04/15	IS02	22/06/2020			Interest Rate Swap	102.2800	102.2800	102.2900	102.2900	0.010	0.0000	0.0000	0
2019/04/15	IS02	21/09/2020			Interest Rate Swap	99.2200	99.2200	99.2300	99.2300	0.010	0.0000	0.0000	0
2019/04/15	IS05	17/12/2020			Interest Rate Swap	95.9700	95.9700	95.9700	95.9700	0.000	0.0000	0.0000	0
2019/04/15	IS05	16/03/2021			Interest Rate Swap	95.0800	95.0800	95.0900	95.0900	0.011	0.0000	0.0000	0
2019/04/15	IS05	15/06/2021			Interest Rate Swap	94.1500	94.1500	94.1700	94.1700	0.021	0.0000	0.0000	0
2019/04/15	IS05	21/09/2021			Interest Rate Swap	94.1900	94.1900	94.2100	94.2100	0.021	0.0000	0.0000	0
2019/04/15	IS05	21/12/2021			Interest Rate Swap	96.2600	96.2600	96.2900	96.2900	0.031	0.0000	0.0000	51
2019/04/15	IS05	15/03/2022			Interest Rate Swap	96.3000	96.3000	96.3200	96.3200	0.021	0.0000	0.0000	0
2019/04/15	IS05	21/06/2022			Interest Rate Swap	97.3800	97.3800	97.3900	97.3900	0.010	0.0000	0.0000	0
2019/04/15	IS05	20/09/2022			Interest Rate Swap	101.2200	101.2200	101.2200	101.2200	0.000	0.0000	0.0000	0
2019/04/15	IS05	20/12/2022			Interest Rate Swap	102.3800	102.3800	102.3800	102.3800	0.000	0.0000	0.0000	0
2019/04/15	IS05	22/03/2023			Interest Rate Swap	95.6300	95.6300	95.6200	95.6200	(0.010)	0.0000	0.0000	0
2019/04/15	IS05	20/06/2023			Interest Rate Swap	101.6200	101.6200	101.6100	101.6100	(0.010)	0.0000	0.0000	0
2019/04/15	IS05	19/09/2023			Interest Rate Swap	97.0100	97.0100	97.0000	97.0000	(0.010)	0.0000	0.0000	0
2019/04/15	IS10	17/12/2025			Interest Rate Swap	93.0900	93.0900	93.0900	93.0900	0.000	0.0000	0.0000	0
2019/04/15	IS10	16/03/2026			Interest Rate Swap	90.0100	90.0100	90.0200	90.0200	0.011	0.0000	0.0000	0
2019/04/15	IS10	15/06/2026			Interest Rate Swap	88.6900	88.6900	88.7000	88.7000	0.011	0.0000	0.0000	0
2019/04/15	IS10	21/09/2026			Interest Rate Swap	90.8300	90.8300	90.8500	90.8500	0.022	0.0000	0.0000	0
2019/04/15	IS10	21/12/2026			Interest Rate Swap	94.6400	94.6400	94.6600	94.6600	0.021	0.0000	0.0000	0
2019/04/15	IS10	15/03/2027			Interest Rate Swap	93.1700	93.1700	93.1900	93.1900	0.021	0.0000	0.0000	0
2019/04/15	IS10	21/06/2027			Interest Rate Swap	95.2300	95.2300	95.2500	95.2500	0.021	0.0000	0.0000	0
2019/04/15	IS10	20/09/2027			Interest Rate Swap	100.7100	100.7100	100.7200	100.7200	0.010	0.0000	0.0000	0
2019/04/15	IS10	20/12/2027			Interest Rate Swap	101.0500	101.0500	101.0500	101.0500	0.000	0.0000	0.0000	0
2019/04/15	IS10	22/03/2028			Interest Rate Swap	94.4800	94.4800	94.4600	94.4600	(0.021)	0.0000	0.0000	0
2019/04/15	IS10	20/06/2028			Interest Rate Swap	101.7300	101.7300	101.7100	101.7100	(0.020)	0.0000	0.0000	0
2019/04/15	IS10	19/09/2028			Interest Rate Swap	95.2200	95.2200	95.2000	95.2000	(0.021)	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
2019/04/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/15	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/04/15	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/15	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/15	R023	02/05/2019	8.45	Call	Bond Future	2,653.9300	2.6539	2,687.2500	2.6873	1.255	0	0	0
2019/04/15	R023	02/05/2019	8.44	Put	Bond Future	1.1600	0.0012	0.4400	0.0004	(62.069)	0	0	0
2019/04/15	R023	02/05/2019			Bond Future	7.6247	101.8232	7.6143	101.8572	(0.136)	0.0000	0.0000	62,330
2019/04/15	R023	02/05/2019	8.46	Call	Bond Future	2,685.4900	2.6855	2,718.8400	2.7188	1.242	0	0	0
2019/04/15	R023	02/05/2019	8.46	Put	Bond Future	1.0200	0.0010	0.3800	0.0004	(62.745)	0	0	0
2019/04/15	R023	02/05/2019	8.45	Put	Bond Future	1.0800	0.0011	0.4100	0.0004	(62.037)	0	0	0
2019/04/15	R023	02/05/2019	8.44	Call	Bond Future	2,622.3900	2.6224	2,655.6600	2.6557	1.269	0	0	0
2019/04/15	R023	01/08/2019	8.95	Call	Bond Future	3,995.8100	3.9958	4,026.9600	4.0270	0.780	0	0	0
2019/04/15	R023	01/08/2019			Bond Future	7.6299	103.7089	7.6188	103.7432	(0.146)	0.0000	0.0000	2,610
2019/04/15	R023	01/08/2019	8.93	Call	Bond Future	3,939.2000	3.9392	3,970.1700	3.9702	0.786	0	0	0
2019/04/15	R023	01/08/2019	8.93	Put	Bond Future	30.0900	0.0301	26.7700	0.0268	(11.034)	0	0	0
2019/04/15	R023	01/08/2019	8.95	Put	Bond Future	28.0400	0.0280	24.9000	0.0249	(11.198)	0	0	0
2019/04/15	R023	01/08/2019	8.94	Call	Bond Future	3,967.4900	3.9675	3,998.5500	3.9986	0.783	0	0	0
2019/04/15	R023	01/08/2019	8.94	Put	Bond Future	29.0500	0.0290	25.8200	0.0258	(11.119)	0	0	0
2019/04/15	R023	07/11/2019	7.98	Call	Bond Future	1,659.0500	1.6591	1,674.9000	1.6749	0.955	0	0	0
2019/04/15	R023	07/11/2019			Bond Future	7.6182	101.9237	7.6061	101.9585	(0.159)	0.0000	0.0000	0
2019/04/15	R023	07/11/2019	7.98	Put	Bond Future	624.3800	0.6244	605.4300	0.6054	(3.035)	0	0	0
2019/04/15	R023	07/11/2019	7.99	Call	Bond Future	1,680.0000	1.6800	1,695.9900	1.6960	0.952	0	0	0
2019/04/15	R023	07/11/2019	8.00	Call	Bond Future	1,701.3300	1.7013	1,717.4500	1.7175	0.947	0	0	0
2019/04/15	R023	07/11/2019	8.00	Put	Bond Future	609.8600	0.6099	591.1800	0.5912	(3.063)	0	0	0
2019/04/15	R023	07/11/2019	7.99	Put	Bond Future	616.9300	0.6169	598.1200	0.5981	(3.049)	0	0	0
2019/04/15	R023	06/02/2020	7.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R023	06/02/2020			Bond Future	7.5818	103.9550	7.5686	103.9903	(0.174)	0.0000	0.0000	0
2019/04/15	R023	06/02/2020	7.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R023	06/02/2020	7.52	Put	Bond Future	165.9900	0.1660	130.6600	0.1307	(21.284)	0	0	0
2019/04/15	R023	06/02/2020	7.54	Put	Bond Future	112.2100	0.1122	76.8800	0.0769	(31.486)	0	0	0
2019/04/15	R023	06/02/2020	7.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R023	06/02/2020	7.53	Put	Bond Future	139.1000	0.1391	103.7700	0.1038	(25.399)	0	0	0
2019/04/15	R035	02/05/2019	9.74	Put	Bond Future	299.4800	0.2995	251.7600	0.2518	(15.934)	0	0	0
2019/04/15	R035	02/05/2019			Bond Future	9.4888	96.6401	9.4932	96.6062	0.046	0.0000	0.0000	61,969
2019/04/15	R035	02/05/2019	9.74	Call	Bond Future	2,231.4900	2.2315	2,149.8800	2.1499	(3.657)	0	0	0
2019/04/15	R035	02/05/2019	9.75	Call	Bond Future	2,291.9600	2.2920	2,211.4000	2.2114	(3.515)	0	0	0
2019/04/15	R035	02/05/2019	9.75	Put	Bond Future	284.2300	0.2842	237.5600	0.2376	(16.420)	0	0	0
2019/04/15	R035	02/05/2019	9.73	Call	Bond Future	2,171.5400	2.1715	2,088.9000	2.0889	(3.806)	0	0	0
2019/04/15	R035	02/05/2019	9.73	Put	Bond Future	315.3400	0.3153	266.5900	0.2666	(15.460)	0	0	0
2019/04/15	R035	01/08/2019	10.23	Call	Bond Future	5,782.3000	5.7823	5,730.2000	5.7302	(0.901)	0	0	0
2019/04/15	R035	01/08/2019	10.22	Put	Bond Future	743.5600	0.7436	726.2000	0.7262	(2.335)	0	0	0
2019/04/15	R035	01/08/2019			Bond Future	9.5472	98.4297	9.5517	98.3949	0.047	0.0000	0.0000	0

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2019/04/15	R035	01/08/2019	10.24	Call	Bond Future	5,841.1000		5.8411	5,789.0700	5.7891	(0.891)	0	0	0
2019/04/15	R035	01/08/2019	10.24	Put	Bond Future	718.8400		0.7188	701.6200	0.7016	(2.396)	0	0	0
2019/04/15	R035	01/08/2019	10.23	Put	Bond Future	731.0200		0.7310	713.7300	0.7137	(2.365)	0	0	0
2019/04/15	R035	01/08/2019	10.22	Call	Bond Future	5,723.7700		5.7238	5,671.6000	5.6716	(0.911)	0	0	0
2019/04/15	R035	07/11/2019	9.88	Call	Bond Future	4,410.7600		4.4108	4,365.9000	4.3659	(1.017)	0	0	0
2019/04/15	R035	07/11/2019	9.89	Call	Bond Future	4,458.0400		4.4580	4,413.0800	4.4131	(1.009)	0	0	0
2019/04/15	R035	07/11/2019	9.87	Put	Bond Future	2,391.8300		2.3918	2,382.7400	2.3827	(0.380)	0	0	0
2019/04/15	R035	07/11/2019			Bond Future	9.6063		95.9640	9.6110	95.9283	0.049	0.0000	0.0000	0
2019/04/15	R035	07/11/2019	9.89	Put	Bond Future	2,338.8300		2.3388	2,329.5600	2.3296	(0.396)	0	0	0
2019/04/15	R035	07/11/2019	9.87	Call	Bond Future	4,363.9600		4.3640	4,319.1800	4.3192	(1.026)	0	0	0
2019/04/15	R035	07/11/2019	9.88	Put	Bond Future	2,365.0500		2.3650	2,355.8800	2.3559	(0.388)	0	0	0
2019/04/15	R035	06/02/2020	9.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R035	06/02/2020	9.61	Put	Bond Future	349.6300		0.3496	386.2000	0.3862	10.460	0	0	0
2019/04/15	R035	06/02/2020			Bond Future	9.6565		97.8768	9.6614	97.8402	0.051	0.0000	0.0000	0
2019/04/15	R035	06/02/2020	9.60	Put	Bond Future	425.0500		0.4251	461.6200	0.4616	8.604	0	0	0
2019/04/15	R035	06/02/2020	9.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R035	06/02/2020	9.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R035	06/02/2020	9.59	Put	Bond Future	500.5600		0.5006	537.1300	0.5371	7.306	0	0	0
2019/04/15	R186	02/05/2019	9.02	Call	Bond Future	3,125.3300		3.1253	3,235.0600	3.2351	3.511	0	0	0
2019/04/15	R186	02/05/2019	9.01	Put	Bond Future	30.8400		0.0308	16.2500	0.0163	(47.309)	0	0	0
2019/04/15	R186	02/05/2019	10.07	Call	Bond Future	8,881.7000		8.8817	9,005.1800	9.0052	1.390	0	0	0
2019/04/15	R186	02/05/2019	9.96	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	90
2019/04/15	R186	02/05/2019	9.75	Call	Bond Future	7,162.4700		7.1625	7,285.9300	7.2859	1.724	0	0	0
2019/04/15	R186	02/05/2019	9.25	Put	Bond Future	4.9900		0.0050	1.9500	0.0020	(60.922)	0	0	0
2019/04/15	R186	02/05/2019	8.65	Put	Bond Future	298.2800		0.2983	223.0300	0.2230	(25.228)	0	0	4,100
2019/04/15	R186	02/05/2019			Bond Future	8.4876		115.0606	8.4668	115.1840	(0.245)	0.0000	0.0000	97,778
2019/04/15	R186	02/05/2019	9.03	Call	Bond Future	3,180.4300		3.1804	3,290.9500	3.2910	3.475	0	0	0
2019/04/15	R186	02/05/2019	9.03	Put	Bond Future	26.7200		0.0267	13.7600	0.0138	(48.503)	0	0	0
2019/04/15	R186	02/05/2019	8.65	Call	Bond Future	1,254.9700		1.2550	1,303.2000	1.3032	3.843	0	0	3,250
2019/04/15	R186	02/05/2019	9.02	Put	Bond Future	28.7100		0.0287	14.9600	0.0150	(47.893)	0	0	0
2019/04/15	R186	02/05/2019	9.01	Call	Bond Future	3,070.3400		3.0703	3,179.2300	3.1792	3.547	0	0	0
2019/04/15	R186	02/05/2019	9.30	Call	Bond Future	4,683.5200		4.6835	4,804.9000	4.8049	2.592	0	0	200
2019/04/15	R186	02/05/2019	10.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	200
2019/04/15	R186	02/05/2019	9.96	Call	Bond Future	8,294.9300		8.2949	8,418.4100	8.4184	1.489	0	0	0
2019/04/15	R186	02/05/2019	9.20	Put	Bond Future	7.4200		0.0074	3.0900	0.0031	(58.356)	0	0	0
2019/04/15	R186	02/05/2019	9.75	Put	Bond Future	0.0300		0.0000	0.0100	0.0000	(66.667)	0	0	7,000
2019/04/15	R186	02/05/2019	10.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,250
2019/04/15	R186	02/05/2019	9.25	Call	Bond Future	4,404.6500		4.4046	4,525.0900	4.5251	2.734	0	0	3,250
2019/04/15	R186	02/05/2019	8.90	Call	Bond Future	2,474.4100		2.4744	2,571.2300	2.5712	3.913	0	0	0
2019/04/15	R186	02/05/2019	8.70	Put	Bond Future	225.9600		0.2260	162.3200	0.1623	(28.164)	0	0	0
2019/04/15	R186	02/05/2019	8.70	Call	Bond Future	1,475.0300		1.4750	1,534.8700	1.5349	4.057	0	0	200
2019/04/15	R186	02/05/2019	9.30	Put	Bond Future	3.3000		0.0033	1.2000	0.0012	(63.636)	0	0	0
2019/04/15	R186	02/05/2019	9.20	Call	Bond Future	4,125.5600		4.1256	4,244.7100	4.2447	2.888	0	0	90
2019/04/15	R186	02/05/2019	8.62	Put	Bond Future	349.7000		0.3497	267.4100	0.2674	(23.532)	0	0	0
2019/04/15	R186	02/05/2019	8.62	Call	Bond Future	1,130.4800		1.1305	1,171.6700	1.1717	3.644	0	0	90
2019/04/15	R186	02/05/2019	8.50	Put	Bond Future	624.5100		0.6245	515.9500	0.5159	(17.383)	0	0	0
2019/04/15	R186	02/05/2019	8.50	Call	Bond Future	697.9900		0.6980	712.9100	0.7129	2.138	0	0	7,000

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
2019/04/15	R186	02/05/2019	9.00	Put	Bond Future	33.1100	0.0331	17.6500	0.0176	(46.693)	0	0	7,500
2019/04/15	R186	02/05/2019	9.00	Call	Bond Future	3,015.4500	3.0155	3,123.4700	3.1235	3.582	0	0	7,000
2019/04/15	R186	02/05/2019	10.02	Call	Bond Future	8,615.5300	8.6155	8,739.0100	8.7390	1.433	0	0	0
2019/04/15	R186	02/05/2019	8.80	Put	Bond Future	124.7900	0.1248	82.0200	0.0820	(34.274)	0	0	0
2019/04/15	R186	02/05/2019	8.80	Call	Bond Future	1,955.6000	1.9556	2,036.3100	2.0363	4.127	0	0	7,500
2019/04/15	R186	02/05/2019	9.05	Call	Bond Future	3,290.8700	3.2909	3,402.8600	3.4029	3.403	0	0	0
2019/04/15	R186	02/05/2019	9.05	Put	Bond Future	23.1200	0.0231	11.6300	0.0116	(49.697)	0	0	3,250
2019/04/15	R186	02/05/2019	8.90	Put	Bond Future	65.8500	0.0659	39.1900	0.0392	(40.486)	0	0	4,000
2019/04/15	R186	01/08/2019	10.08	Put	Bond Future	44.8800	0.0449	38.3500	0.0384	(14.550)	0	0	6,000
2019/04/15	R186	01/08/2019	8.38	Call	Bond Future	1,143.4000	1.1434	1,175.6300	1.1756	2.819	0	0	0
2019/04/15	R186	01/08/2019	9.54	Call	Bond Future	5,813.7100	5.8137	5,916.4800	5.9165	1.768	0	0	0
2019/04/15	R186	01/08/2019			Bond Future	8.5349	111.8924	8.5131	112.0178	(0.255)	0.0000	0.0000	1,056
2019/04/15	R186	01/08/2019	8.30	Put	Bond Future	2,318.2500	2.3182	2,219.9100	2.2199	(4.242)	0	0	0
2019/04/15	R186	01/08/2019	8.30	Call	Bond Future	955.9900	0.9560	983.0800	0.9831	2.834	0	0	6,000
2019/04/15	R186	01/08/2019	9.05	Put	Bond Future	595.5100	0.5955	549.1700	0.5492	(7.782)	0	0	0
2019/04/15	R186	01/08/2019	9.05	Call	Bond Future	3,509.4600	3.5095	3,588.5500	3.5886	2.254	0	0	6,000
2019/04/15	R186	01/08/2019	9.52	Call	Bond Future	5,717.8600	5.7179	5,819.7300	5.8197	1.782	0	0	0
2019/04/15	R186	01/08/2019	9.52	Put	Bond Future	231.5900	0.2316	208.0300	0.2080	(10.173)	0	0	0
2019/04/15	R186	01/08/2019	10.08	Call	Bond Future	8,492.7000	8.4927	8,611.6000	8.6116	1.400	0	0	0
2019/04/15	R186	01/08/2019	8.38	Put	Bond Future	2,039.1900	2.0392	1,945.9900	1.9460	(4.570)	0	0	0
2019/04/15	R186	01/08/2019	8.70	Put	Bond Future	1,161.2300	1.1612	1,091.0500	1.0911	(6.044)	0	0	4,150
2019/04/15	R186	01/08/2019	9.54	Put	Bond Future	219.7600	0.2198	197.1000	0.1971	(10.311)	0	0	0
2019/04/15	R186	01/08/2019	8.70	Call	Bond Future	2,106.3900	2.1064	2,161.6400	2.1616	2.623	0	0	0
2019/04/15	R186	01/08/2019	9.22	Call	Bond Future	4,280.8100	4.2808	4,369.4000	4.3694	2.069	0	0	0
2019/04/15	R186	01/08/2019	9.22	Put	Bond Future	427.1100	0.4271	390.2700	0.3903	(8.625)	0	0	0
2019/04/15	R186	01/08/2019	9.53	Call	Bond Future	5,765.7400	5.7657	5,868.0600	5.8681	1.775	0	0	0
2019/04/15	R186	01/08/2019	9.53	Put	Bond Future	225.6100	0.2256	202.5000	0.2025	(10.243)	0	0	0
2019/04/15	R186	07/11/2019	8.94	Call	Bond Future	3,439.1100	3.4391	3,507.0200	3.5070	1.975	0	0	0
2019/04/15	R186	07/11/2019	8.23	Call	Bond Future	1,290.0800	1.2901	1,323.1100	1.3231	2.560	0	0	5,000
2019/04/15	R186	07/11/2019			Bond Future	8.5730	114.2116	8.5501	114.3394	(0.267)	0.0000	0.0000	0
2019/04/15	R186	07/11/2019	8.94	Put	Bond Future	1,416.4900	1.4165	1,356.5800	1.3566	(4.229)	0	0	0
2019/04/15	R186	07/11/2019	8.73	Call	Bond Future	2,683.0300	2.6830	2,740.9500	2.7410	2.159	0	0	0
2019/04/15	R186	07/11/2019	8.73	Put	Bond Future	1,811.8500	1.8119	1,741.9500	1.7419	(3.858)	0	0	5,000
2019/04/15	R186	07/11/2019	8.96	Put	Bond Future	1,383.4400	1.3834	1,324.4400	1.3244	(4.265)	0	0	0
2019/04/15	R186	07/11/2019	8.23	Put	Bond Future	3,224.6900	3.2247	3,129.9000	3.1299	(2.940)	0	0	0
2019/04/15	R186	07/11/2019	8.95	Call	Bond Future	3,476.9200	3.4769	3,545.2900	3.5453	1.966	0	0	0
2019/04/15	R186	07/11/2019	8.96	Call	Bond Future	3,514.9000	3.5149	3,583.7200	3.5837	1.958	0	0	0
2019/04/15	R186	07/11/2019	8.95	Put	Bond Future	1,399.8700	1.3999	1,340.4200	1.3404	(4.247)	0	0	0
2019/04/15	R186	06/02/2020	8.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R186	06/02/2020			Bond Future	8.5967	111.1787	8.5727	111.3089	(0.279)	0.0000	0.0000	0
2019/04/15	R186	06/02/2020	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R186	06/02/2020	8.55	Put	Bond Future	253.4700	0.2535	123.3300	0.1233	(51.343)	0	0	0
2019/04/15	R186	06/02/2020	8.57	Put	Bond Future	144.9000	0.1449	14.7600	0.0148	(89.814)	0	0	0
2019/04/15	R186	06/02/2020	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R186	06/02/2020	8.56	Put	Bond Future	199.1700	0.1992	69.0300	0.0690	(65.341)	0	0	0
2019/04/15	R197	02/05/2019			Bond Future	301.8980	301.8980	301.8436	301.8436	(0.018)	0.0000	0.0000	2,500
2019/04/15	R197	01/08/2019			Bond Future	300.1133	300.1133	300.0569	300.0569	(0.019)	0.0000	0.0000	1,400

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2019/04/15	R197	07/11/2019			Bond Future	306.4096	306.4096	306.3515	306.3515	(0.019)	0.0000	0.0000	0
2019/04/15	R197	06/02/2020			Bond Future	304.9368	304.9368	304.8769	304.8769	(0.020)	0.0000	0.0000	0
2019/04/15	R202	02/05/2019			Bond Future	232.3690	232.3690	232.3297	232.3297	(0.017)	0.0000	0.0000	8,717
2019/04/15	R202	01/08/2019			Bond Future	232.7724	232.7724	232.7318	232.7318	(0.017)	0.0000	0.0000	2,037
2019/04/15	R202	07/11/2019			Bond Future	237.6559	237.6559	237.6138	237.6138	(0.018)	0.0000	0.0000	0
2019/04/15	R202	06/02/2020			Bond Future	238.3830	238.3830	238.3397	238.3397	(0.018)	0.0000	0.0000	0
2019/04/15	R207	02/05/2019	7.63	Call	Bond Future	627.9400	0.6279	619.4500	0.6195	(1.352)	0	0	0
2019/04/15	R207	02/05/2019			Bond Future	6.6854	102.6040	6.6981	102.5955	0.190	0.0000	0.0000	6,013
2019/04/15	R207	02/05/2019	7.61	Call	Bond Future	614.7100	0.6147	606.2200	0.6062	(1.381)	0	0	0
2019/04/15	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R207	02/05/2019	7.62	Call	Bond Future	621.3300	0.6213	612.8400	0.6128	(1.366)	0	0	0
2019/04/15	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R207	01/08/2019	7.34	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/15	R207	01/08/2019	7.33	Call	Bond Future	502.9600	0.5030	493.9900	0.4940	(1.783)	0	0	0
2019/04/15	R207	01/08/2019			Bond Future	6.1700	100.8629	6.1906	100.8540	0.334	0.0000	0.0000	50
2019/04/15	R207	01/08/2019	7.34	Call	Bond Future	507.2700	0.5073	498.3000	0.4983	(1.768)	0	0	0
2019/04/15	R207	01/08/2019	7.33	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/04/15	R207	01/08/2019	7.35	Call	Bond Future	511.5800	0.5116	502.6100	0.5026	(1.753)	0	0	0
2019/04/15	R207	01/08/2019	7.35	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/15	R207	07/11/2019	2.08	Put	Bond Future	294.8700	0.2949	304.2400	0.3042	3.178	0	0	0
2019/04/15	R207	07/11/2019			Bond Future	3.7194	102.9536	3.7717	102.9442	1.405	0.0000	0.0000	0
2019/04/15	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R207	07/11/2019	2.07	Put	Bond Future	296.6700	0.2967	306.0400	0.3060	3.158	0	0	0
2019/04/15	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R207	07/11/2019	2.06	Put	Bond Future	298.4800	0.2985	307.8500	0.3079	3.139	0	0	0
2019/04/15	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R208	02/05/2019	8.02	Call	Bond Future	2,046.0100	2.0460	2,135.0900	2.1351	4.354	0	0	0
2019/04/15	R208	02/05/2019			Bond Future	6.8367	100.5213	6.7859	100.6104	(0.743)	0.0000	0.0000	15,592
2019/04/15	R208	02/05/2019	8.03	Call	Bond Future	2,063.0700	2.0631	2,152.1500	2.1522	4.318	0	0	0
2019/04/15	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R208	02/05/2019	8.04	Call	Bond Future	2,080.1200	2.0801	2,169.2000	2.1692	4.282	0	0	0
2019/04/15	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R208	01/08/2019	8.16	Call	Bond Future	2,174.2800	2.1743	2,264.1700	2.2642	4.134	0	0	0
2019/04/15	R208	01/08/2019	8.17	Put	Bond Future	1.2600	0.0013	0.7800	0.0008	(38.095)	0	0	0
2019/04/15	R208	01/08/2019			Bond Future	6.7279	102.3828	6.6693	102.4732	(0.872)	0.0000	0.0000	0
2019/04/15	R208	01/08/2019	8.16	Put	Bond Future	1.3300	0.0013	0.8300	0.0008	(37.594)	0	0	0
2019/04/15	R208	01/08/2019	8.17	Call	Bond Future	2,189.1600	2.1892	2,279.0700	2.2791	4.107	0	0	0
2019/04/15	R208	01/08/2019	8.15	Call	Bond Future	2,159.4100	2.1594	2,249.2700	2.2493	4.161	0	0	0
2019/04/15	R208	01/08/2019	8.15	Put	Bond Future	1.4100	0.0014	0.8800	0.0009	(37.589)	0	0	0
2019/04/15	R208	07/11/2019	6.83	Call	Bond Future	575.8500	0.5759	640.0900	0.6401	11.156	0	0	0
2019/04/15	R208	07/11/2019	6.82	Put	Bond Future	158.2900	0.1583	130.0600	0.1301	(17.834)	0	0	0
2019/04/15	R208	07/11/2019			Bond Future	6.5076	101.0990	6.4372	101.1910	(1.082)	0.0000	0.0000	0
2019/04/15	R208	07/11/2019	6.84	Call	Bond Future	586.2500	0.5863	650.9000	0.6509	11.028	0	0	0

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2019/04/15	R208	07/11/2019	6.84	Put	Bond Future	153.3400	0.1533	125.9300	0.1259	(17.875)	0	0	0
2019/04/15	R208	07/11/2019	6.83	Put	Bond Future	155.9200	0.1559	128.1000	0.1281	(17.842)	0	0	0
2019/04/15	R208	07/11/2019	6.82	Call	Bond Future	565.2300	0.5652	629.0600	0.6291	11.293	0	0	0
2019/04/15	R208	06/02/2020	6.13	Put	Bond Future	16.6600	0.0167	0.0000	0.0000	(100.000)	0	0	0
2019/04/15	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	66.1900	0.0662	100.000	0	0	0
2019/04/15	R208	06/02/2020			Bond Future	6.1453	103.1139	6.0591	103.2076	(1.403)	0.0000	0.0000	0
2019/04/15	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	77.0600	0.0771	100.000	0	0	0
2019/04/15	R208	06/02/2020	6.12	Put	Bond Future	27.5300	0.0275	0.0000	0.0000	(100.000)	0	0	0
2019/04/15	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	87.9200	0.0879	100.000	0	0	0
2019/04/15	R208	06/02/2020	6.14	Put	Bond Future	5.8000	0.0058	0.0000	0.0000	(100.000)	0	0	0
2019/04/15	R209	02/05/2019	9.70	Put	Bond Future	244.0800	0.2441	204.0400	0.2040	(16.404)	0	0	0
2019/04/15	R209	02/05/2019			Bond Future	9.4374	73.9553	9.4418	73.9258	0.047	0.0000	0.0000	99,298
2019/04/15	R209	02/05/2019	9.69	Call	Bond Future	1,918.8400	1.9188	1,848.4200	1.8484	(3.670)	0	0	0
2019/04/15	R209	02/05/2019	9.69	Put	Bond Future	257.1100	0.2571	216.1700	0.2162	(15.923)	0	0	0
2019/04/15	R209	02/05/2019	10.50	Call	Bond Future	6,633.6400	6.6336	6,603.3000	6.6033	(0.457)	0	0	0
2019/04/15	R209	02/05/2019	10.71	Call	Bond Future	7,837.5200	7.8375	7,807.9100	7.8079	(0.378)	0	0	0
2019/04/15	R209	02/05/2019	9.70	Call	Bond Future	1,970.4500	1.9704	1,900.9300	1.9009	(3.528)	0	0	0
2019/04/15	R209	02/05/2019	10.50	Put	Bond Future	1.4600	0.0015	0.6000	0.0006	(58.904)	0	0	11,560
2019/04/15	R209	02/05/2019	10.71	Put	Bond Future	0.1900	0.0002	0.0600	0.0001	(68.421)	0	0	760
2019/04/15	R209	02/05/2019	9.95	Put	Bond Future	60.6600	0.0607	42.7600	0.0428	(29.509)	0	0	0
2019/04/15	R209	02/05/2019	9.95	Call	Bond Future	3,375.7400	3.3757	3,328.3600	3.3284	(1.404)	0	0	760
2019/04/15	R209	02/05/2019	9.68	Call	Bond Future	1,867.6600	1.8677	1,796.3600	1.7964	(3.818)	0	0	0
2019/04/15	R209	02/05/2019	9.68	Put	Bond Future	270.6600	0.2707	228.8400	0.2288	(15.451)	0	0	0
2019/04/15	R209	02/05/2019	9.35	Put	Bond Future	1,139.4900	1.1395	1,097.2400	1.0972	(3.708)	0	0	0
2019/04/15	R209	02/05/2019	9.35	Call	Bond Future	551.6200	0.5516	479.8900	0.4799	(13.004)	0	0	760
2019/04/15	R209	01/08/2019	10.15	Put	Bond Future	652.5600	0.6526	637.6400	0.6376	(2.286)	0	0	0
2019/04/15	R209	01/08/2019	9.30	Call	Bond Future	1,375.9300	1.3759	1,338.0700	1.3381	(2.752)	0	0	7,560
2019/04/15	R209	01/08/2019	10.17	Call	Bond Future	4,940.9200	4.9409	4,895.8800	4.8959	(0.912)	0	0	0
2019/04/15	R209	01/08/2019			Bond Future	9.4894	75.3248	9.4940	75.2945	0.048	0.0000	0.0000	32
2019/04/15	R209	01/08/2019	10.15	Call	Bond Future	4,841.3100	4.8413	4,796.1500	4.7962	(0.933)	0	0	0
2019/04/15	R209	01/08/2019	10.17	Put	Bond Future	630.8800	0.6309	616.0800	0.6161	(2.346)	0	0	0
2019/04/15	R209	01/08/2019	9.30	Put	Bond Future	2,645.4700	2.6455	2,637.8500	2.6379	(0.288)	0	0	0
2019/04/15	R209	01/08/2019	9.80	Put	Bond Future	1,177.5600	1.1776	1,162.1500	1.1622	(1.309)	0	0	0
2019/04/15	R209	01/08/2019	10.16	Put	Bond Future	641.6300	0.6416	626.7700	0.6268	(2.316)	0	0	0
2019/04/15	R209	01/08/2019	10.46	Call	Bond Future	6,421.4700	6.4215	6,378.6200	6.3786	(0.667)	0	0	0
2019/04/15	R209	01/08/2019	10.46	Put	Bond Future	387.5000	0.3875	374.8900	0.3749	(3.254)	0	0	7,560
2019/04/15	R209	01/08/2019	9.80	Call	Bond Future	3,191.9100	3.1919	3,146.2600	3.1463	(1.430)	0	0	7,560
2019/04/15	R209	01/08/2019	10.16	Call	Bond Future	4,891.0600	4.8911	4,845.9600	4.8460	(0.922)	0	0	0
2019/04/15	R209	07/11/2019	9.82	Call	Bond Future	3,834.8300	3.8348	3,795.8400	3.7958	(1.017)	0	0	0
2019/04/15	R209	07/11/2019			Bond Future	9.5391	73.7325	9.5438	73.7015	0.050	0.0000	0.0000	0
2019/04/15	R209	07/11/2019	9.80	Call	Bond Future	3,754.0900	3.7541	3,715.2600	3.7153	(1.034)	0	0	0
2019/04/15	R209	07/11/2019	9.80	Put	Bond Future	2,073.9900	2.0740	2,066.1900	2.0662	(0.376)	0	0	0
2019/04/15	R209	07/11/2019	9.82	Put	Bond Future	2,028.2700	2.0283	2,020.3100	2.0203	(0.392)	0	0	0
2019/04/15	R209	07/11/2019	9.81	Call	Bond Future	3,794.3800	3.7944	3,755.4700	3.7555	(1.025)	0	0	0
2019/04/15	R209	07/11/2019	9.81	Put	Bond Future	2,051.0100	2.0510	2,043.1300	2.0431	(0.384)	0	0	0
2019/04/15	R209	06/02/2020	9.52	Put	Bond Future	383.2700	0.3833	415.0600	0.4151	8.294	0	0	0
2019/04/15	R209	06/02/2020			Bond Future	9.5788	75.2023	9.5837	75.1705	0.051	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
2019/04/15	R209	06/02/2020	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R209	06/02/2020	9.51	Put	Bond Future	448.7000	0.4487	480.4900	0.4805	7.085	0	0	0
2019/04/15	R209	06/02/2020	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R209	06/02/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R209	06/02/2020	9.50	Put	Bond Future	514.2200	0.5142	546.0100	0.5460	6.182	0	0	0
2019/04/15	R210	02/05/2019			Bond Future	184.8319	184.8319	185.3835	185.3835	0.298	0.0000	0.0000	2,268
2019/04/15	R210	01/08/2019			Bond Future	188.3005	188.3005	188.8618	188.8618	0.298	0.0000	0.0000	695
2019/04/15	R210	07/11/2019			Bond Future	189.6511	189.6511	190.2240	190.2240	0.302	0.0000	0.0000	0
2019/04/15	R210	06/02/2020			Bond Future	193.4732	193.4732	194.0573	194.0573	0.302	0.0000	0.0000	0
2019/04/15	R212	02/05/2019			Bond Future	157.4110	157.4110	157.4657	157.4657	0.035	0.0000	0.0000	8,946
2019/04/15	R212	01/08/2019			Bond Future	158.1773	158.1773	158.2325	158.2325	0.035	0.0000	0.0000	1,526
2019/04/15	R212	07/11/2019			Bond Future	161.4958	161.4958	161.5519	161.5519	0.035	0.0000	0.0000	0
2019/04/15	R212	06/02/2020			Bond Future	162.5107	162.5107	162.5676	162.5676	0.035	0.0000	0.0000	0
2019/04/15	R213	02/05/2019	9.49	Call	Bond Future	2,172.7500	2.1728	2,226.4000	2.2264	2.469	0	0	0
2019/04/15	R213	02/05/2019	9.48	Put	Bond Future	163.0400	0.1630	114.4800	0.1145	(29.784)	0	0	0
2019/04/15	R213	02/05/2019			Bond Future	9.1678	85.8288	9.1521	85.9292	(0.172)	0.0000	0.0000	28,739
2019/04/15	R213	02/05/2019	9.50	Call	Bond Future	2,225.6900	2.2257	2,281.1400	2.2811	2.491	0	0	0
2019/04/15	R213	02/05/2019	9.50	Put	Bond Future	145.2400	0.1452	100.3100	0.1003	(30.935)	0	0	0
2019/04/15	R213	02/05/2019	9.49	Put	Bond Future	153.9200	0.1539	107.1900	0.1072	(30.360)	0	0	0
2019/04/15	R213	02/05/2019	9.48	Call	Bond Future	2,120.1800	2.1202	2,172.0000	2.1720	2.444	0	0	0
2019/04/15	R213	01/08/2019	9.99	Put	Bond Future	472.9600	0.4730	438.9100	0.4389	(7.199)	0	0	0
2019/04/15	R213	01/08/2019	9.98	Call	Bond Future	5,066.5100	5.0665	5,134.0300	5.1340	1.333	0	0	0
2019/04/15	R213	01/08/2019			Bond Future	9.2210	87.4182	9.2048	87.5202	(0.176)	0.0000	0.0000	0
2019/04/15	R213	01/08/2019	9.99	Call	Bond Future	5,116.1000	5.1161	5,184.0300	5.1840	1.328	0	0	0
2019/04/15	R213	01/08/2019	9.98	Put	Bond Future	481.5200	0.4815	447.0600	0.4471	(7.157)	0	0	0
2019/04/15	R213	01/08/2019	10.00	Call	Bond Future	5,165.8900	5.1659	5,234.2300	5.2342	1.323	0	0	0
2019/04/15	R213	01/08/2019	10.00	Put	Bond Future	464.6600	0.4647	431.0200	0.4310	(7.240)	0	0	0
2019/04/15	R213	07/11/2019	9.59	Put	Bond Future	1,791.6800	1.7917	1,735.2700	1.7353	(3.148)	0	0	0
2019/04/15	R213	07/11/2019	9.58	Call	Bond Future	3,671.4000	3.6714	3,718.5300	3.7185	1.284	0	0	0
2019/04/15	R213	07/11/2019			Bond Future	9.2741	85.6762	9.2573	85.7801	(0.181)	0.0000	0.0000	0
2019/04/15	R213	07/11/2019	9.59	Call	Bond Future	3,710.8400	3.7108	3,758.3400	3.7583	1.280	0	0	0
2019/04/15	R213	07/11/2019	9.58	Put	Bond Future	1,812.1000	1.8121	1,755.3200	1.7553	(3.133)	0	0	0
2019/04/15	R213	07/11/2019	9.60	Call	Bond Future	3,750.6600	3.7507	3,798.5300	3.7985	1.276	0	0	0
2019/04/15	R213	07/11/2019	9.60	Put	Bond Future	1,771.7100	1.7717	1,715.6700	1.7157	(3.163)	0	0	0
2019/04/15	R213	06/02/2020	9.26	Put	Bond Future	353.3300	0.3533	247.5400	0.2475	(29.941)	0	0	0
2019/04/15	R213	06/02/2020	9.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R213	06/02/2020			Bond Future	9.3180	87.3838	9.3006	87.4896	(0.187)	0.0000	0.0000	0
2019/04/15	R213	06/02/2020	9.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R213	06/02/2020	9.28	Put	Bond Future	231.2700	0.2313	125.4800	0.1255	(45.743)	0	0	0
2019/04/15	R213	06/02/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R213	06/02/2020	9.27	Put	Bond Future	292.2700	0.2923	186.4800	0.1865	(36.196)	0	0	0
2019/04/15	R214	02/05/2019	9.87	Call	Bond Future	1,898.4200	1.8984	1,849.8000	1.8498	(2.561)	0	0	0
2019/04/15	R214	02/05/2019	9.85	Call	Bond Future	1,795.3800	1.7954	1,744.4100	1.7444	(2.839)	0	0	0
2019/04/15	R214	02/05/2019			Bond Future	9.6375	72.8052	9.6369	72.8096	(0.007)	0.0000	0.0000	21,077

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
2019/04/15	R214	02/05/2019	9.85	Put	Bond Future	337.9000	0.3379	282.5400	0.2825	(16.384)	0	0	0
2019/04/15	R214	02/05/2019	9.87	Put	Bond Future	306.2100	0.3062	253.2000	0.2532	(17.312)	0	0	0
2019/04/15	R214	02/05/2019	9.86	Call	Bond Future	1,846.6300	1.8466	1,796.8300	1.7968	(2.697)	0	0	0
2019/04/15	R214	02/05/2019	9.86	Put	Bond Future	321.7300	0.3217	267.5400	0.2675	(16.843)	0	0	0
2019/04/15	R214	01/08/2019	10.34	Put	Bond Future	713.8700	0.7139	690.4700	0.6905	(3.278)	0	0	0
2019/04/15	R214	01/08/2019			Bond Future	9.6903	74.1534	9.6897	74.1577	(0.006)	0.0000	0.0000	0
2019/04/15	R214	01/08/2019	10.33	Call	Bond Future	4,933.2700	4.9333	4,913.9300	4.9139	(0.392)	0	0	0
2019/04/15	R214	01/08/2019	10.33	Put	Bond Future	725.5300	0.7255	701.9800	0.7020	(3.246)	0	0	0
2019/04/15	R214	01/08/2019	10.34	Call	Bond Future	4,984.2100	4.9842	4,965.0200	4.9650	(0.385)	0	0	0
2019/04/15	R214	01/08/2019	10.32	Call	Bond Future	4,882.5500	4.8825	4,863.0500	4.8631	(0.399)	0	0	0
2019/04/15	R214	01/08/2019	10.32	Put	Bond Future	737.5000	0.7375	713.7900	0.7138	(3.215)	0	0	0
2019/04/15	R214	07/11/2019	10.02	Put	Bond Future	2,158.3000	2.1583	2,135.7900	2.1358	(1.043)	0	0	0
2019/04/15	R214	07/11/2019			Bond Future	9.7437	72.3903	9.7431	72.3946	(0.006)	0.0000	0.0000	0
2019/04/15	R214	07/11/2019	10.01	Call	Bond Future	3,966.5000	3.9665	3,948.2000	3.9482	(0.461)	0	0	0
2019/04/15	R214	07/11/2019	10.01	Put	Bond Future	2,182.1900	2.1822	2,159.6500	2.1597	(1.033)	0	0	0
2019/04/15	R214	07/11/2019	10.02	Call	Bond Future	4,008.2300	4.0082	3,989.9600	3.9900	(0.456)	0	0	0
2019/04/15	R214	07/11/2019	10.00	Call	Bond Future	3,924.9300	3.9249	3,906.5900	3.9066	(0.467)	0	0	0
2019/04/15	R214	07/11/2019	10.00	Put	Bond Future	2,206.3300	2.2063	2,183.7500	2.1838	(1.023)	0	0	0
2019/04/15	R214	06/02/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R214	06/02/2020			Bond Future	9.7892	73.8332	9.7886	73.8373	(0.006)	0.0000	0.0000	0
2019/04/15	R214	06/02/2020	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R214	06/02/2020	9.71	Put	Bond Future	539.9800	0.5400	535.8400	0.5358	(0.767)	0	0	0
2019/04/15	R214	06/02/2020	9.73	Put	Bond Future	403.0000	0.4030	398.8600	0.3989	(1.027)	0	0	0
2019/04/15	R214	06/02/2020	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R214	06/02/2020	9.72	Put	Bond Future	471.4400	0.4714	467.3000	0.4673	(0.878)	0	0	0
2019/04/15	R248	02/05/2019	9.90	Put	Bond Future	320.9300	0.3209	258.8500	0.2589	(19.344)	0	0	0
2019/04/15	R248	02/05/2019			Bond Future	9.6223	93.1318	9.6217	93.1374	(0.006)	0.0000	0.0000	101,201
2019/04/15	R248	02/05/2019	9.90	Call	Bond Future	2,759.1100	2.7591	2,702.6000	2.7026	(2.048)	0	0	0
2019/04/15	R248	02/05/2019	9.91	Call	Bond Future	2,829.1600	2.8292	2,774.2100	2.7742	(1.942)	0	0	0
2019/04/15	R248	02/05/2019	9.89	Put	Bond Future	337.1800	0.3372	273.5600	0.2736	(18.868)	0	0	0
2019/04/15	R248	02/05/2019	9.91	Put	Bond Future	305.3000	0.3053	244.7800	0.2448	(19.823)	0	0	0
2019/04/15	R248	02/05/2019	9.89	Call	Bond Future	2,689.5300	2.6895	2,631.4800	2.6315	(2.158)	0	0	0
2019/04/15	R248	01/08/2019	10.35	Call	Bond Future	6,498.1100	6.4981	6,475.4100	6.4754	(0.349)	0	0	0
2019/04/15	R248	01/08/2019	10.34	Put	Bond Future	829.5700	0.8296	801.3200	0.8013	(3.405)	0	0	0
2019/04/15	R248	01/08/2019			Bond Future	9.6743	94.8565	9.6738	94.8618	(0.006)	0.0000	0.0000	100
2019/04/15	R248	01/08/2019	10.36	Call	Bond Future	6,563.7600	6.5638	6,541.2600	6.5413	(0.343)	0	0	0
2019/04/15	R248	01/08/2019	10.36	Put	Bond Future	801.8000	0.8018	773.9700	0.7740	(3.471)	0	0	0
2019/04/15	R248	01/08/2019	10.35	Put	Bond Future	815.5600	0.8156	787.5300	0.7875	(3.437)	0	0	0
2019/04/15	R248	01/08/2019	10.34	Call	Bond Future	6,432.5900	6.4326	6,409.6700	6.4097	(0.356)	0	0	0
2019/04/15	R248	07/11/2019	10.02	Call	Bond Future	5,134.8800	5.1349	5,112.2800	5.1123	(0.440)	0	0	0
2019/04/15	R248	07/11/2019	10.01	Put	Bond Future	2,645.7600	2.6458	2,617.7400	2.6177	(1.059)	0	0	0
2019/04/15	R248	07/11/2019			Bond Future	9.7268	92.3802	9.7262	92.3856	(0.006)	0.0000	0.0000	0
2019/04/15	R248	07/11/2019	10.03	Call	Bond Future	5,189.1300	5.1891	5,166.5800	5.1666	(0.435)	0	0	0
2019/04/15	R248	07/11/2019	10.03	Put	Bond Future	2,586.1300	2.5861	2,558.2100	2.5582	(1.080)	0	0	0
2019/04/15	R248	07/11/2019	10.02	Put	Bond Future	2,615.6500	2.6156	2,587.6800	2.5877	(1.069)	0	0	0
2019/04/15	R248	07/11/2019	10.01	Call	Bond Future	5,081.0700	5.0811	5,058.4200	5.0584	(0.446)	0	0	0
2019/04/15	R248	06/02/2020	9.71	Put	Bond Future	538.9300	0.5389	533.6900	0.5337	(0.972)	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
2019/04/15	R248	06/02/2020			Bond Future	9.7714	94.2216	9.7708	94.2268	(0.006)	0.0000	0.0000	0
2019/04/15	R248	06/02/2020	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R248	06/02/2020	9.70	Put	Bond Future	627.1700	0.6272	621.9300	0.6219	(0.835)	0	0	0
2019/04/15	R248	06/02/2020	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/15	R248	06/02/2020	9.72	Put	Bond Future	450.8300	0.4508	445.5900	0.4456	(1.162)	0	0	0
2019/04/15	R248	06/02/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **951700**