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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/04/2019 TO 17/04/2019

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
2019/04/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	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
2019/04/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	2025	02/05/2019			Bond Future	134.1894	134.1894	134.3820	134.3820	0.144	0.0000	0.0000	643
2019/04/17	2025	01/08/2019			Bond Future	135.2515	135.2515	135.4472	135.4472	0.145	0.0000	0.0000	150
2019/04/17	2025	07/11/2019			Bond Future	138.0598	138.0598	138.2594	138.2594	0.145	0.0000	0.0000	0
2019/04/17	2025	06/02/2020			Bond Future	139.3385	139.3385	139.5418	139.5418	0.146	0.0000	0.0000	0
2019/04/17	2029	02/05/2019			Bond Future	100.4453	100.4453	100.6964	100.6964	0.250	0.0000	0.0000	2,954
2019/04/17	2029	01/08/2019			Bond Future	102.3151	102.3151	102.5705	102.5705	0.250	0.0000	0.0000	1,349
2019/04/17	2029	07/11/2019			Bond Future	103.3481	103.3481	103.6088	103.6088	0.252	0.0000	0.0000	0
2019/04/17	2029	06/02/2020			Bond Future	105.4057	105.4057	105.6713	105.6713	0.252	0.0000	0.0000	0
2019/04/17	2030	02/05/2019	9.41	Call	Bond Future	2,170.6500	2.1706	2,513.4400	2.5134	15.792	0	0	0
2019/04/17	2030	02/05/2019	8.90	Put	Bond Future	1,443.8600	1.4439	1,139.1400	1.1391	(21.105)	0	0	0
2019/04/17	2030	02/05/2019			Bond Future	9.0856	94.7542	9.0245	95.1482	(0.672)	0.0000	0.0000	38,615
2019/04/17	2030	02/05/2019	9.39	Call	Bond Future	2,061.2700	2.0613	2,398.3000	2.3983	16.351	0	0	0
2019/04/17	2030	02/05/2019	9.39	Put	Bond Future	130.4700	0.1305	73.5500	0.0736	(43.627)	0	0	0
2019/04/17	2030	02/05/2019	10.20	Call	Bond Future	6,812.7600	6.8128	7,206.6300	7.2066	5.781	0	0	0
2019/04/17	2030	02/05/2019	10.20	Put	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	3,000
2019/04/17	2030	02/05/2019	9.41	Put	Bond Future	114.8800	0.1149	63.7200	0.0637	(44.533)	0	0	0
2019/04/17	2030	02/05/2019	8.90	Call	Bond Future	239.6400	0.2396	328.8700	0.3289	37.235	0	0	3,000
2019/04/17	2030	02/05/2019	9.40	Call	Bond Future	2,115.7500	2.1157	2,455.7200	2.4557	16.069	0	0	3,000
2019/04/17	2030	02/05/2019	9.40	Put	Bond Future	122.4400	0.1224	68.4600	0.0685	(44.087)	0	0	0
2019/04/17	2030	01/08/2019	9.68	Call	Bond Future	4,002.1600	4.0022	4,246.1300	4.2461	6.096	0	0	0
2019/04/17	2030	01/08/2019	9.15	Put	Bond Future	1,810.6800	1.8107	1,563.8900	1.5639	(13.630)	0	0	0
2019/04/17	2030	01/08/2019	8.67	Put	Bond Future	3,701.0800	3.7011	3,344.8700	3.3449	(9.624)	0	0	0
2019/04/17	2030	01/08/2019	9.91	Put	Bond Future	482.0800	0.4821	364.1900	0.3642	(24.454)	0	0	0
2019/04/17	2030	01/08/2019			Bond Future	9.1483	92.4897	9.0849	92.8906	(0.692)	0.0000	0.0000	16,897
2019/04/17	2030	01/08/2019	8.35	Put	Bond Future	5,436.7200	5.4367	5,056.6900	5.0567	(6.990)	0	0	0
2019/04/17	2030	01/08/2019	8.35	Call	Bond Future	212.2100	0.2122	233.0400	0.2330	9.816	0	0	2,025
2019/04/17	2030	01/08/2019	9.22	Put	Bond Future	1,610.0400	1.6100	1,377.7700	1.3778	(14.426)	0	0	0
2019/04/17	2030	01/08/2019	9.22	Call	Bond Future	2,061.1000	2.0611	2,229.6900	2.2297	8.180	0	0	5,400
2019/04/17	2030	01/08/2019	9.69	Call	Bond Future	4,049.4500	4.0494	4,295.2500	4.2952	6.070	0	0	0
2019/04/17	2030	01/08/2019	9.69	Put	Bond Future	713.9500	0.7139	558.8900	0.5589	(21.719)	0	0	5,400
2019/04/17	2030	01/08/2019	9.68	Put	Bond Future	726.7600	0.7268	569.8700	0.5699	(21.588)	0	0	4,800
2019/04/17	2030	01/08/2019	9.15	Call	Bond Future	1,821.5400	1.8215	1,975.6100	1.9756	8.458	0	0	2,025
2019/04/17	2030	01/08/2019	9.92	Call	Bond Future	5,176.4400	5.1764	5,461.0200	5.4610	5.498	0	0	0
2019/04/17	2030	01/08/2019	9.90	Put	Bond Future	490.7700	0.4908	371.3800	0.3714	(24.327)	0	0	0
2019/04/17	2030	01/08/2019	8.67	Call	Bond Future	616.6900	0.6167	661.3400	0.6613	7.240	0	0	5,400
2019/04/17	2030	01/08/2019	9.91	Call	Bond Future	5,126.2300	5.1262	5,409.2000	5.4092	5.520	0	0	0
2019/04/17	2030	01/08/2019	9.27	Put	Bond Future	1,479.4700	1.4795	1,256.3600	1.2564	(15.080)	0	0	0
2019/04/17	2030	01/08/2019	9.27	Call	Bond Future	2,243.2600	2.2433	2,421.0100	2.4210	7.924	0	0	0
2019/04/17	2030	01/08/2019	8.77	Put	Bond Future	3,234.8000	3.2348	2,898.1600	2.8982	(10.407)	0	0	0
2019/04/17	2030	01/08/2019	8.77	Call	Bond Future	806.4600	0.8065	870.6800	0.8707	7.963	0	0	0
2019/04/17	2030	01/08/2019	9.92	Put	Bond Future	473.4200	0.4734	357.1400	0.3571	(24.562)	0	0	0
2019/04/17	2030	01/08/2019	9.90	Call	Bond Future	5,075.9900	5.0760	5,357.4600	5.3575	5.545	0	0	0

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2019/04/17	2030	07/11/2019	9.49	Put	Bond Future	1,775.4300	1.7754	1,611.5700	1.6116	(9.229)	0	0	0
2019/04/17	2030	07/11/2019			Bond Future	9.2019	94.3869	9.1360	94.7958	(0.716)	0.0000	0.0000	0
2019/04/17	2030	07/11/2019	9.48	Call	Bond Future	3,498.1500	3.4981	3,741.7800	3.7418	6.965	0	0	0
2019/04/17	2030	07/11/2019	9.48	Put	Bond Future	1,797.3000	1.7973	1,631.9900	1.6320	(9.198)	0	0	0
2019/04/17	2030	07/11/2019	9.49	Call	Bond Future	3,536.6600	3.5367	3,781.7400	3.7817	6.930	0	0	0
2019/04/17	2030	07/11/2019	9.47	Call	Bond Future	3,459.8300	3.4598	3,701.9900	3.7020	6.999	0	0	0
2019/04/17	2030	07/11/2019	9.47	Put	Bond Future	1,819.4000	1.8194	1,652.6200	1.6526	(9.167)	0	0	0
2019/04/17	2030	06/02/2020	9.14	Call	Bond Future	0.0000	0.0000	3,097.0600	3.0971	100.000	0	0	0
2019/04/17	2030	06/02/2020	9.15	Put	Bond Future	583.9700	0.5840	3,296.8300	3.2968	464.555	0	0	0
2019/04/17	2030	06/02/2020			Bond Future	9.2457	92.2355	9.1773	92.6523	(0.739)	0.0000	0.0000	0
2019/04/17	2030	06/02/2020	9.14	Put	Bond Future	645.3100	0.6453	3,325.5100	3.3255	415.335	0	0	0
2019/04/17	2030	06/02/2020	9.15	Call	Bond Future	0.0000	0.0000	3,129.7200	3.1297	100.000	0	0	0
2019/04/17	2030	06/02/2020	9.16	Call	Bond Future	0.0000	0.0000	3,162.5400	3.1625	100.000	0	0	0
2019/04/17	2030	06/02/2020	9.16	Put	Bond Future	522.6900	0.5227	3,268.3700	3.2684	525.298	0	0	0
2019/04/17	2032	02/05/2019	9.62	Put	Bond Future	150.9100	0.1509	90.5900	0.0906	(39.971)	0	0	0
2019/04/17	2032	02/05/2019	9.61	Call	Bond Future	2,194.3500	2.1944	2,524.4200	2.5244	15.042	0	0	0
2019/04/17	2032	02/05/2019			Bond Future	9.3152	92.9176	9.2592	93.3110	(0.601)	0.0000	0.0000	25,666
2019/04/17	2032	02/05/2019	9.62	Call	Bond Future	2,252.8100	2.2528	2,585.9700	2.5860	14.789	0	0	0
2019/04/17	2032	02/05/2019	9.61	Put	Bond Future	160.3400	0.1603	96.9300	0.0969	(39.547)	0	0	0
2019/04/17	2032	02/05/2019	9.63	Call	Bond Future	2,311.6300	2.3116	2,647.7700	2.6478	14.541	0	0	0
2019/04/17	2032	02/05/2019	9.63	Put	Bond Future	141.9200	0.1419	84.5800	0.0846	(40.403)	0	0	0
2019/04/17	2032	01/08/2019	10.10	Call	Bond Future	5,403.1500	5.4032	5,666.0800	5.6661	4.866	0	0	0
2019/04/17	2032	01/08/2019	10.11	Put	Bond Future	582.2500	0.5823	446.4300	0.4464	(23.327)	0	0	0
2019/04/17	2032	01/08/2019			Bond Future	9.3760	94.6241	9.3181	95.0245	(0.617)	0.0000	0.0000	16,004
2019/04/17	2032	01/08/2019	10.10	Put	Bond Future	592.4500	0.5924	455.0100	0.4550	(23.199)	0	0	0
2019/04/17	2032	01/08/2019	10.11	Call	Bond Future	5,456.9000	5.4569	5,721.4500	5.7214	4.848	0	0	0
2019/04/17	2032	01/08/2019	10.09	Call	Bond Future	5,349.5100	5.3495	5,610.6800	5.6107	4.882	0	0	0
2019/04/17	2032	01/08/2019	10.09	Put	Bond Future	602.8300	0.6028	463.6300	0.4636	(23.091)	0	0	0
2019/04/17	2032	07/11/2019	9.71	Call	Bond Future	3,843.9800	3.8440	4,093.8400	4.0938	6.500	0	0	0
2019/04/17	2032	07/11/2019	9.70	Put	Bond Future	2,029.2500	2.0293	1,869.3000	1.8693	(7.882)	0	0	0
2019/04/17	2032	07/11/2019			Bond Future	9.4351	92.4026	9.3751	92.8110	(0.636)	0.0000	0.0000	0
2019/04/17	2032	07/11/2019	9.72	Call	Bond Future	3,885.4600	3.8855	4,136.7400	4.1367	6.467	0	0	0
2019/04/17	2032	07/11/2019	9.72	Put	Bond Future	1,980.3500	1.9803	1,823.2500	1.8232	(7.933)	0	0	0
2019/04/17	2032	07/11/2019	9.71	Put	Bond Future	2,004.8000	2.0048	1,846.2800	1.8463	(7.907)	0	0	0
2019/04/17	2032	07/11/2019	9.70	Call	Bond Future	3,802.4400	3.8024	4,050.8700	4.0509	6.533	0	0	0
2019/04/17	2032	06/02/2020	9.40	Put	Bond Future	559.3000	0.5593	3,701.7100	3.7017	561.847	0	0	0
2019/04/17	2032	06/02/2020			Bond Future	9.4833	94.2219	9.4212	94.6382	(0.655)	0.0000	0.0000	0
2019/04/17	2032	06/02/2020	9.39	Call	Bond Future	0.0000	0.0000	3,524.1300	3.5241	100.000	0	0	0
2019/04/17	2032	06/02/2020	9.39	Put	Bond Future	626.7400	0.6267	3,734.5300	3.7345	495.866	0	0	0
2019/04/17	2032	06/02/2020	9.40	Call	Bond Future	0.0000	0.0000	3,558.7500	3.5588	100.000	0	0	0
2019/04/17	2032	06/02/2020	9.38	Call	Bond Future	0.0000	0.0000	3,489.6800	3.4897	100.000	0	0	0
2019/04/17	2032	06/02/2020	9.38	Put	Bond Future	694.2500	0.6942	3,767.5900	3.7676	442.685	0	0	0
2019/04/17	2033	02/05/2019			Bond Future	102.1833	102.1833	102.7736	102.7736	0.578	0.0000	0.0000	5,770
2019/04/17	2033	01/08/2019			Bond Future	104.0854	104.0854	104.6865	104.6865	0.577	0.0000	0.0000	320
2019/04/17	2033	07/11/2019			Bond Future	105.0803	105.0803	105.6937	105.6937	0.584	0.0000	0.0000	0
2019/04/17	2033	06/02/2020			Bond Future	107.1724	107.1724	107.7977	107.7977	0.583	0.0000	0.0000	0

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2019/04/17	2037	02/05/2019	9.81	Put	Bond Future	380.2600	0.3803	216.6000	0.2166	(43.039)	0	0	0
2019/04/17	2037	02/05/2019			Bond Future	9.6360	92.6619	9.5699	93.1801	(0.686)	0.0000	0.0000	51,254
2019/04/17	2037	02/05/2019	9.80	Call	Bond Future	1,667.7200	1.6677	2,016.0800	2.0161	20.888	0	0	0
2019/04/17	2037	02/05/2019	9.80	Put	Bond Future	400.5100	0.4005	230.6900	0.2307	(42.401)	0	0	0
2019/04/17	2037	02/05/2019	9.81	Call	Bond Future	1,723.8400	1.7238	2,078.3600	2.0784	20.566	0	0	0
2019/04/17	2037	02/05/2019	9.79	Call	Bond Future	1,612.4300	1.6124	1,954.5000	1.9545	21.215	0	0	0
2019/04/17	2037	02/05/2019	9.79	Put	Bond Future	421.6900	0.4217	245.5800	0.2456	(41.763)	0	0	0
2019/04/17	2037	01/08/2019	10.31	Call	Bond Future	5,367.7500	5.3677	5,701.2100	5.7012	6.212	0	0	0
2019/04/17	2037	01/08/2019			Bond Future	9.7022	90.1087	9.6340	90.6360	(0.703)	0.0000	0.0000	12,961
2019/04/17	2037	01/08/2019	10.29	Call	Bond Future	5,254.2400	5.2542	5,582.8800	5.5829	6.255	0	0	0
2019/04/17	2037	01/08/2019	10.29	Put	Bond Future	895.1300	0.8951	696.4400	0.6964	(22.197)	0	0	0
2019/04/17	2037	01/08/2019	10.31	Put	Bond Future	866.0400	0.8660	672.1700	0.6722	(22.386)	0	0	0
2019/04/17	2037	01/08/2019	10.30	Call	Bond Future	5,311.0000	5.3110	5,641.9800	5.6420	6.232	0	0	0
2019/04/17	2037	01/08/2019	10.30	Put	Bond Future	880.5500	0.8806	684.2000	0.6842	(22.299)	0	0	0
2019/04/17	2037	07/11/2019	9.97	Call	Bond Future	4,077.2000	4.0772	4,401.0900	4.4011	7.944	0	0	0
2019/04/17	2037	07/11/2019			Bond Future	9.7617	91.9571	9.6913	92.4951	(0.721)	0.0000	0.0000	0
2019/04/17	2037	07/11/2019	9.95	Call	Bond Future	3,988.4200	3.9884	4,308.5600	4.3086	8.027	0	0	0
2019/04/17	2037	07/11/2019	9.95	Put	Bond Future	2,573.4300	2.5734	2,355.5100	2.3555	(8.468)	0	0	0
2019/04/17	2037	07/11/2019	9.97	Put	Bond Future	2,513.9200	2.5139	2,299.7500	2.2997	(8.519)	0	0	0
2019/04/17	2037	07/11/2019	9.96	Call	Bond Future	4,032.7100	4.0327	4,354.7300	4.3547	7.985	0	0	0
2019/04/17	2037	07/11/2019	9.96	Put	Bond Future	2,543.5300	2.5435	2,327.4900	2.3275	(8.494)	0	0	0
2019/04/17	2037	06/02/2020	9.67	Call	Bond Future	0.0000	0.0000	3,929.4100	3.9294	100.000	0	0	0
2019/04/17	2037	06/02/2020	9.66	Put	Bond Future	1,157.8200	1.1578	4,500.7200	4.5007	288.724	0	0	0
2019/04/17	2037	06/02/2020			Bond Future	9.8125	89.5073	9.7399	90.0557	(0.740)	0.0000	0.0000	0
2019/04/17	2037	06/02/2020	9.68	Call	Bond Future	0.0000	0.0000	3,967.6800	3.9677	100.000	0	0	0
2019/04/17	2037	06/02/2020	9.68	Put	Bond Future	1,004.7400	1.0047	4,424.0100	4.4240	340.314	0	0	0
2019/04/17	2037	06/02/2020	9.67	Put	Bond Future	1,081.2300	1.0812	4,462.2300	4.4622	312.699	0	0	0
2019/04/17	2037	06/02/2020	9.66	Call	Bond Future	0.0000	0.0000	3,891.3100	3.8913	100.000	0	0	0
2019/04/17	2038	02/05/2019			Bond Future	120.6053	120.6053	120.5853	120.5853	(0.017)	0.0000	0.0000	10,413
2019/04/17	2038	01/08/2019			Bond Future	121.2352	121.2352	121.2143	121.2143	(0.017)	0.0000	0.0000	4,450
2019/04/17	2038	07/11/2019			Bond Future	123.7524	123.7524	123.7309	123.7309	(0.017)	0.0000	0.0000	0
2019/04/17	2038	06/02/2020			Bond Future	124.5626	124.5626	124.5407	124.5407	(0.018)	0.0000	0.0000	0
2019/04/17	2040	02/05/2019	9.89	Call	Bond Future	1,863.2000	1.8632	2,207.5000	2.2075	18.479	0	0	0
2019/04/17	2040	02/05/2019	9.88	Put	Bond Future	396.3600	0.3964	261.9300	0.2619	(33.916)	0	0	0
2019/04/17	2040	02/05/2019	9.60	Call	Bond Future	516.0200	0.5160	669.2400	0.6692	29.693	0	0	1,150
2019/04/17	2040	02/05/2019			Bond Future	9.7109	96.0648	9.6548	96.5380	(0.577)	0.0000	0.0000	23,777
2019/04/17	2040	02/05/2019	9.90	Call	Bond Future	1,924.8000	1.9248	2,274.5000	2.2745	18.168	0	0	0
2019/04/17	2040	02/05/2019	9.90	Put	Bond Future	354.7300	0.3547	231.2300	0.2312	(34.815)	0	0	0
2019/04/17	2040	02/05/2019	9.60	Put	Bond Future	1,456.0600	1.4561	1,136.0800	1.1361	(21.976)	0	0	0
2019/04/17	2040	02/05/2019	10.20	Put	Bond Future	53.8000	0.0538	28.2500	0.0283	(47.491)	0	0	0
2019/04/17	2040	02/05/2019	10.20	Call	Bond Future	4,029.1300	4.0291	4,476.7800	4.4768	11.110	0	0	1,150
2019/04/17	2040	02/05/2019	9.89	Put	Bond Future	375.0800	0.3751	246.1800	0.2462	(34.366)	0	0	0
2019/04/17	2040	02/05/2019	9.88	Call	Bond Future	1,802.4100	1.8024	2,141.1800	2.1412	18.795	0	0	0
2019/04/17	2040	02/05/2019	10.15	Call	Bond Future	3,657.1000	3.6571	4,095.9000	4.0959	11.999	0	0	0
2019/04/17	2040	02/05/2019	10.15	Put	Bond Future	75.5900	0.0756	41.1900	0.0412	(45.509)	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
2019/04/17	2040	02/05/2019	9.65	Put	Bond Future	1,194.4100	1.1944	908.2000	0.9082	(23.962)	0	0	880
2019/04/17	2040	02/05/2019	9.65	Call	Bond Future	680.2400	0.6802	867.2300	0.8672	27.489	0	0	0
2019/04/17	2040	01/08/2019	10.36	Call	Bond Future	5,556.3400	5.5563	5,925.0100	5.9250	6.635	0	0	0
2019/04/17	2040	01/08/2019	10.37	Put	Bond Future	891.2000	0.8912	779.8900	0.7799	(12.490)	0	0	0
2019/04/17	2040	01/08/2019			Bond Future	9.7767	93.3237	9.7189	93.8053	(0.591)	0.0000	0.0000	0
2019/04/17	2040	01/08/2019	10.36	Put	Bond Future	906.6000	0.9066	793.7100	0.7937	(12.452)	0	0	0
2019/04/17	2040	01/08/2019	10.37	Call	Bond Future	5,617.3900	5.6174	5,987.6400	5.9876	6.591	0	0	0
2019/04/17	2040	01/08/2019	10.38	Call	Bond Future	5,678.7400	5.6787	6,050.5400	6.0505	6.547	0	0	0
2019/04/17	2040	01/08/2019	10.38	Put	Bond Future	876.2200	0.8762	766.4600	0.7665	(12.527)	0	0	0
2019/04/17	2040	07/11/2019	10.03	Call	Bond Future	4,353.5100	4.3535	4,639.7600	4.6398	6.575	0	0	0
2019/04/17	2040	07/11/2019	10.04	Put	Bond Future	2,751.5400	2.7515	2,548.2400	2.5482	(7.389)	0	0	0
2019/04/17	2040	07/11/2019			Bond Future	9.8359	95.2382	9.7763	95.7294	(0.606)	0.0000	0.0000	0
2019/04/17	2040	07/11/2019	10.03	Put	Bond Future	2,782.4100	2.7824	2,577.4100	2.5774	(7.368)	0	0	0
2019/04/17	2040	07/11/2019	10.04	Call	Bond Future	4,402.4400	4.4024	4,690.3900	4.6904	6.541	0	0	0
2019/04/17	2040	07/11/2019	10.05	Call	Bond Future	4,451.5800	4.4516	4,741.2200	4.7412	6.506	0	0	0
2019/04/17	2040	07/11/2019	10.05	Put	Bond Future	2,721.0000	2.7210	2,519.3900	2.5194	(7.409)	0	0	0
2019/04/17	2040	06/02/2020	9.76	Call	Bond Future	0.0000	0.0000	4,201.1900	4.2012	100.000	0	0	0
2019/04/17	2040	06/02/2020			Bond Future	9.8868	92.6023	9.8253	93.1031	(0.621)	0.0000	0.0000	0
2019/04/17	2040	06/02/2020	9.74	Call	Bond Future	0.0000	0.0000	4,119.0500	4.1190	100.000	0	0	0
2019/04/17	2040	06/02/2020	9.74	Put	Bond Future	1,203.3800	1.2034	4,821.6400	4.8216	300.675	0	0	0
2019/04/17	2040	06/02/2020	9.76	Put	Bond Future	1,037.9400	1.0379	4,738.3400	4.7383	356.514	0	0	0
2019/04/17	2040	06/02/2020	9.75	Call	Bond Future	0.0000	0.0000	4,160.1900	4.1602	100.000	0	0	0
2019/04/17	2040	06/02/2020	9.75	Put	Bond Future	1,120.6000	1.1206	4,780.0000	4.7800	326.557	0	0	0
2019/04/17	2044	02/05/2019	9.90	Call	Bond Future	1,812.4900	1.8125	2,188.8900	2.1889	20.767	0	0	0
2019/04/17	2044	02/05/2019			Bond Future	9.7354	93.1367	9.6744	93.6628	(0.627)	0.0000	0.0000	38,044
2019/04/17	2044	02/05/2019	9.90	Put	Bond Future	418.0300	0.4180	268.3500	0.2684	(35.806)	0	0	0
2019/04/17	2044	02/05/2019	9.91	Call	Bond Future	1,873.8700	1.8739	2,256.3900	2.2564	20.413	0	0	0
2019/04/17	2044	02/05/2019	9.92	Put	Bond Future	374.6200	0.3746	237.0300	0.2370	(36.728)	0	0	0
2019/04/17	2044	02/05/2019	9.91	Put	Bond Future	395.8400	0.3958	252.2800	0.2523	(36.267)	0	0	0
2019/04/17	2044	02/05/2019	9.92	Call	Bond Future	1,936.0800	1.9361	2,324.5700	2.3246	20.066	0	0	0
2019/04/17	2044	01/08/2019	9.86	Put	Bond Future	2,255.6800	2.2557	2,008.3900	2.0084	(10.963)	0	0	0
2019/04/17	2044	01/08/2019	10.53	Call	Bond Future	6,590.8200	6.5908	7,024.9900	7.0250	6.587	0	0	0
2019/04/17	2044	01/08/2019	10.40	Put	Bond Future	908.0900	0.9081	785.9300	0.7859	(13.452)	0	0	0
2019/04/17	2044	01/08/2019			Bond Future	9.7985	90.4670	9.7357	91.0025	(0.641)	0.0000	0.0000	0
2019/04/17	2044	01/08/2019	10.39	Call	Bond Future	5,714.0000	5.7140	6,125.4500	6.1254	7.201	0	0	0
2019/04/17	2044	01/08/2019	10.39	Put	Bond Future	923.6300	0.9236	799.6100	0.7996	(13.427)	0	0	0
2019/04/17	2044	01/08/2019	9.86	Call	Bond Future	2,774.2300	2.7742	3,062.4100	3.0624	10.388	0	0	100
2019/04/17	2044	01/08/2019	10.53	Put	Bond Future	729.1300	0.7291	627.8300	0.6278	(13.893)	0	0	100
2019/04/17	2044	01/08/2019	10.40	Call	Bond Future	5,775.7400	5.7757	6,189.0500	6.1890	7.156	0	0	0
2019/04/17	2044	01/08/2019	9.36	Put	Bond Future	4,790.3900	4.7904	4,398.5100	4.3985	(8.181)	0	0	0
2019/04/17	2044	01/08/2019	9.36	Call	Bond Future	940.9400	0.9409	1,084.5300	1.0845	15.260	0	0	100
2019/04/17	2044	01/08/2019	10.38	Call	Bond Future	5,652.2400	5.6522	6,061.9500	6.0620	7.249	0	0	0
2019/04/17	2044	01/08/2019	10.38	Put	Bond Future	939.2800	0.9393	813.5200	0.8135	(13.389)	0	0	0
2019/04/17	2044	07/11/2019	10.07	Put	Bond Future	2,792.2600	2.7923	2,569.7500	2.5698	(7.969)	0	0	0
2019/04/17	2044	07/11/2019			Bond Future	9.8553	92.3228	9.7905	92.8691	(0.658)	0.0000	0.0000	0
2019/04/17	2044	07/11/2019	10.06	Call	Bond Future	4,512.8600	4.5129	4,834.7600	4.8348	7.133	0	0	0
2019/04/17	2044	07/11/2019	10.06	Put	Bond Future	2,823.4500	2.8235	2,599.0700	2.5991	(7.947)	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
2019/04/17	2044	07/11/2019	10.07	Call	Bond Future	4,562.8600	4.5629	4,886.6300	4.8866	7.096	0	0	0
2019/04/17	2044	07/11/2019	10.05	Call	Bond Future	4,463.3400	4.4633	4,783.3600	4.7834	7.170	0	0	0
2019/04/17	2044	07/11/2019	10.05	Put	Bond Future	2,855.2400	2.8552	2,628.9800	2.6290	(7.924)	0	0	0
2019/04/17	2044	06/02/2020	9.77	Put	Bond Future	1,124.4600	1.1245	4,871.3300	4.8713	333.215	0	0	0
2019/04/17	2044	06/02/2020			Bond Future	9.9040	89.7550	9.8373	90.3118	(0.674)	0.0000	0.0000	0
2019/04/17	2044	06/02/2020	9.77	Call	Bond Future	0.0000	0.0000	4,303.7100	4.3037	100.000	0	0	0
2019/04/17	2044	06/02/2020	9.78	Call	Bond Future	0.0000	0.0000	4,345.6300	4.3456	100.000	0	0	0
2019/04/17	2044	06/02/2020	9.76	Put	Bond Future	1,209.3100	1.2093	4,914.1200	4.9141	306.357	0	0	0
2019/04/17	2044	06/02/2020	9.78	Put	Bond Future	1,039.7400	1.0397	4,828.5300	4.8285	364.398	0	0	0
2019/04/17	2044	06/02/2020	9.76	Call	Bond Future	0.0000	0.0000	4,261.6500	4.2617	100.000	0	0	0
2019/04/17	2046	02/05/2019			Bond Future	112.4203	112.4203	112.8222	112.8222	0.357	0.0000	0.0000	11,310
2019/04/17	2046	01/08/2019			Bond Future	114.5130	114.5130	114.9219	114.9219	0.357	0.0000	0.0000	4,238
2019/04/17	2046	07/11/2019			Bond Future	115.1759	115.1759	115.5931	115.5931	0.362	0.0000	0.0000	0
2019/04/17	2046	06/02/2020			Bond Future	117.4690	117.4690	117.8944	117.8944	0.362	0.0000	0.0000	0
2019/04/17	2050	02/05/2019			Bond Future	117.8352	117.8352	117.8160	117.8160	(0.016)	0.0000	0.0000	10,666
2019/04/17	2050	01/08/2019			Bond Future	118.2377	118.2377	118.2174	118.2174	(0.017)	0.0000	0.0000	2,839
2019/04/17	2050	07/11/2019			Bond Future	120.6927	120.6927	120.6718	120.6718	(0.017)	0.0000	0.0000	0
2019/04/17	2050	06/02/2020			Bond Future	121.2587	121.2587	121.2374	121.2374	(0.018)	0.0000	0.0000	0
2019/04/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	AL37	02/05/2019			Index Future	633.1520	633.1520	633.9870	633.9870	0.132	0.0000	0.0000	0
2019/04/17	AL37	01/08/2019			Index Future	644.7860	644.7860	645.6330	645.6330	0.131	0.0000	0.0000	0
2019/04/17	AL37	07/11/2019			Index Future	658.0090	658.0090	658.8730	658.8730	0.131	0.0000	0.0000	0
2019/04/17	AL37	06/02/2020			Index Future	670.9590	670.9590	671.8390	671.8390	0.131	0.0000	0.0000	0
2019/04/17	AL7T	02/05/2019			Index Future	735.0590	735.0590	737.5750	737.5750	0.342	0.0000	0.0000	0
2019/04/17	AL7T	01/08/2019			Index Future	748.5650	748.5650	751.1250	751.1250	0.342	0.0000	0.0000	0
2019/04/17	AL7T	07/11/2019			Index Future	763.9170	763.9170	766.5280	766.5280	0.342	0.0000	0.0000	0
2019/04/17	AL7T	06/02/2020			Index Future	778.9510	778.9510	781.6120	781.6120	0.342	0.0000	0.0000	0
2019/04/17	ALBI	02/05/2019			Index Future	664.5540	664.5540	667.3840	667.3840	0.426	0.0000	0.0000	370
2019/04/17	ALBI	01/08/2019			Index Future	676.7650	676.7650	679.6440	679.6440	0.425	0.0000	0.0000	794
2019/04/17	ALBI	07/11/2019			Index Future	690.6450	690.6450	693.5810	693.5810	0.425	0.0000	0.0000	0
2019/04/17	ALBI	06/02/2020			Index Future	704.2370	704.2370	707.2300	707.2300	0.425	0.0000	0.0000	0
2019/04/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	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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2019/04/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/17	ES33	02/05/2019			Bond Future	10.8017	77.2441	10.7352	77.6400	(0.616)	0.0000	0.0000	0
2019/04/17	ES33	01/08/2019			Bond Future	10.9069	78.6628	10.8381	79.0657	(0.631)	0.0000	0.0000	350
2019/04/17	ES33	07/11/2019			Bond Future	11.0179	76.4807	10.9464	76.8917	(0.649)	0.0000	0.0000	0
2019/04/17	ES33	06/02/2020			Bond Future	11.1189	77.9865	11.0449	78.4055	(0.666)	0.0000	0.0000	0
2019/04/17	ES42	02/05/2019			Bond Future	11.0714	79.0011	11.0099	79.4196	(0.555)	0.0000	0.0000	0
2019/04/17	ES42	01/08/2019			Bond Future	11.1747	80.4521	11.1111	80.8780	(0.569)	0.0000	0.0000	4,919
2019/04/17	ES42	07/11/2019			Bond Future	11.2837	77.8359	11.2178	78.2704	(0.585)	0.0000	0.0000	0
2019/04/17	ES42	06/02/2020			Bond Future	11.3792	79.3687	11.3109	79.8117	(0.600)	0.0000	0.0000	0
2019/04/17	GOVI	02/05/2019	647.87	Call	GOVI	102,200.0000	10.2200	131,260.0000	13.1260	28.434	0	0	0
2019/04/17	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	GOVI	02/05/2019			GOVI	658.0900	658.0900	660.9960	660.9960	0.442	0.0000	0.0000	134
2019/04/17	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	GOVI	02/05/2019	647.88	Call	GOVI	102,100.0000	10.2100	131,160.0000	13.1160	28.462	0	0	0
2019/04/17	GOVI	02/05/2019	647.86	Call	GOVI	102,300.0000	10.2300	131,360.0000	13.1360	28.407	0	0	0
2019/04/17	GOVI	01/08/2019	638.68	Call	GOVI	315,020.0000	31.5020	344,590.0000	34.4590	9.387	0	0	0
2019/04/17	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	GOVI	01/08/2019			GOVI	670.1820	670.1820	673.1390	673.1390	0.441	0.0000	0.0000	313
2019/04/17	GOVI	01/08/2019	638.69	Call	GOVI	314,920.0000	31.4920	344,490.0000	34.4490	9.390	0	0	0
2019/04/17	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	GOVI	01/08/2019	638.67	Call	GOVI	315,120.0000	31.5120	344,690.0000	34.4690	9.384	0	0	0
2019/04/17	GOVI	07/11/2019	672.90	Call	GOVI	110,270.0000	11.0270	140,430.0000	14.0430	27.351	0	0	0
2019/04/17	GOVI	07/11/2019			GOVI	683.9270	683.9270	686.9430	686.9430	0.441	0.0000	0.0000	0
2019/04/17	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	GOVI	07/11/2019	672.91	Call	GOVI	110,170.0000	11.0170	140,330.0000	14.0330	27.376	0	0	0
2019/04/17	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	GOVI	07/11/2019	672.92	Call	GOVI	110,070.0000	11.0070	140,230.0000	14.0230	27.401	0	0	0
2019/04/17	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	GOVI	06/02/2020	703.15	Put	GOVI	57,630.0000	5.7630	26,890.0000	2.6890	(53.340)	0	0	0
2019/04/17	GOVI	06/02/2020			GOVI	697.3870	697.3870	700.4610	700.4610	0.441	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/17	GOVI	06/02/2020	703.14	Put	GOVI	57,530.0000		5.7530	26,790.0000	2.6790	(53.433)	0	0	0
2019/04/17	GOVI	06/02/2020	703.15	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	GOVI	06/02/2020	703.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	GOVI	06/02/2020	703.13	Put	GOVI	57,430.0000		5.7430	26,690.0000	2.6690	(53.526)	0	0	0
2019/04/17	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/17	IGOV	02/05/2019			Index Future	255.7540		255.7540	256.5850	256.5850	0.325	0.0000	0.0000	720
2019/04/17	IGOV	01/08/2019			Index Future	260.5170		260.5170	261.3630	261.3630	0.325	0.0000	0.0000	299
2019/04/17	IGOV	07/11/2019			Index Future	265.9270		265.9270	266.7890	266.7890	0.324	0.0000	0.0000	0
2019/04/17	IGOV	06/02/2020			Index Future	271.2210		271.2210	272.1010	272.1010	0.324	0.0000	0.0000	0
2019/04/17	IS01	20/06/2019			Interest Rate Swap	102.0100		102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/17	IS01	19/09/2019			Interest Rate Swap	99.8700		99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/04/17	IS02	21/06/2019			Interest Rate Swap	99.7400		99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/17	IS02	20/09/2019			Interest Rate Swap	101.8700		101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/04/17	IS02	20/12/2019			Interest Rate Swap	102.7900		102.7900	102.7900	102.7900	0.000	0.0000	0.0000	0
2019/04/17	IS02	23/03/2020			Interest Rate Swap	98.7600		98.7600	98.7500	98.7500	(0.010)	0.0000	0.0000	0
2019/04/17	IS02	22/06/2020			Interest Rate Swap	102.3000		102.3000	102.2900	102.2900	(0.010)	0.0000	0.0000	0
2019/04/17	IS02	21/09/2020			Interest Rate Swap	99.2500		99.2500	99.2300	99.2300	(0.020)	0.0000	0.0000	0
2019/04/17	IS05	17/12/2020			Interest Rate Swap	96.0000		96.0000	95.9800	95.9800	(0.021)	0.0000	0.0000	0
2019/04/17	IS05	16/03/2021			Interest Rate Swap	95.1300		95.1300	95.1100	95.1100	(0.021)	0.0000	0.0000	0
2019/04/17	IS05	15/06/2021			Interest Rate Swap	94.2200		94.2200	94.1900	94.1900	(0.032)	0.0000	0.0000	0
2019/04/17	IS05	21/09/2021			Interest Rate Swap	94.2600		94.2600	94.2300	94.2300	(0.032)	0.0000	0.0000	0
2019/04/17	IS05	21/12/2021			Interest Rate Swap	96.3500		96.3500	96.3100	96.3100	(0.042)	0.0000	0.0000	51
2019/04/17	IS05	15/03/2022			Interest Rate Swap	96.3900		96.3900	96.3400	96.3400	(0.052)	0.0000	0.0000	0
2019/04/17	IS05	21/06/2022			Interest Rate Swap	97.4900		97.4900	97.4200	97.4200	(0.072)	0.0000	0.0000	0
2019/04/17	IS05	20/09/2022			Interest Rate Swap	101.3500		101.3500	101.2600	101.2600	(0.089)	0.0000	0.0000	0
2019/04/17	IS05	20/12/2022			Interest Rate Swap	102.5300		102.5300	102.4300	102.4300	(0.098)	0.0000	0.0000	0
2019/04/17	IS05	22/03/2023			Interest Rate Swap	95.8000		95.8000	95.6800	95.6800	(0.125)	0.0000	0.0000	0
2019/04/17	IS05	20/06/2023			Interest Rate Swap	101.8000		101.8000	101.6700	101.6700	(0.128)	0.0000	0.0000	0
2019/04/17	IS05	19/09/2023			Interest Rate Swap	97.2100		97.2100	97.0600	97.0600	(0.154)	0.0000	0.0000	0
2019/04/17	IS10	17/12/2025			Interest Rate Swap	93.4000		93.4000	93.2100	93.2100	(0.203)	0.0000	0.0000	0
2019/04/17	IS10	16/03/2026			Interest Rate Swap	90.3300		90.3300	90.1500	90.1500	(0.199)	0.0000	0.0000	0
2019/04/17	IS10	15/06/2026			Interest Rate Swap	89.0200		89.0200	88.8400	88.8400	(0.202)	0.0000	0.0000	0
2019/04/17	IS10	21/09/2026			Interest Rate Swap	91.1600		91.1600	90.9800	90.9800	(0.197)	0.0000	0.0000	0
2019/04/17	IS10	21/12/2026			Interest Rate Swap	94.9700		94.9700	94.7800	94.7800	(0.200)	0.0000	0.0000	0
2019/04/17	IS10	15/03/2027			Interest Rate Swap	93.5000		93.5000	93.3100	93.3100	(0.203)	0.0000	0.0000	0
2019/04/17	IS10	21/06/2027			Interest Rate Swap	95.5800		95.5800	95.3800	95.3800	(0.209)	0.0000	0.0000	0
2019/04/17	IS10	20/09/2027			Interest Rate Swap	101.0800		101.0800	100.8700	100.8700	(0.208)	0.0000	0.0000	0
2019/04/17	IS10	20/12/2027			Interest Rate Swap	101.4400		101.4400	101.2100	101.2100	(0.227)	0.0000	0.0000	0
2019/04/17	IS10	22/03/2028			Interest Rate Swap	94.8900		94.8900	94.6400	94.6400	(0.263)	0.0000	0.0000	0
2019/04/17	IS10	20/06/2028			Interest Rate Swap	102.1400		102.1400	101.8900	101.8900	(0.245)	0.0000	0.0000	0
2019/04/17	IS10	19/09/2028			Interest Rate Swap	95.6300		95.6300	95.3700	95.3700	(0.272)	0.0000	0.0000	0

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2019/04/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/17	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/04/17	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/17	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/17	R023	02/05/2019	8.45	Call	Bond Future	2,473.9000	2.4739	2,573.3400	2.5733	4.020	0	0	0
2019/04/17	R023	02/05/2019	8.44	Put	Bond Future	0.7100	0.0007	0.0600	0.0001	(91.549)	0	0	0
2019/04/17	R023	02/05/2019			Bond Future	7.6798	101.6436	7.6491	101.7437	(0.399)	0.0000	0.0000	34,244
2019/04/17	R023	02/05/2019	8.46	Call	Bond Future	2,505.4700	2.5055	2,604.9600	2.6050	3.971	0	0	0
2019/04/17	R023	02/05/2019	8.46	Put	Bond Future	0.6100	0.0006	0.0500	0.0001	(91.803)	0	0	0
2019/04/17	R023	02/05/2019	8.45	Put	Bond Future	0.6600	0.0007	0.0500	0.0001	(92.424)	0	0	0
2019/04/17	R023	02/05/2019	8.44	Call	Bond Future	2,442.3300	2.4423	2,541.7300	2.5417	4.070	0	0	0
2019/04/17	R023	01/08/2019	8.95	Call	Bond Future	3,801.2100	3.8012	3,896.4600	3.8965	2.506	0	0	0
2019/04/17	R023	01/08/2019			Bond Future	7.6944	103.5105	7.6614	103.6120	(0.429)	0.0000	0.0000	30,262
2019/04/17	R023	01/08/2019	8.93	Call	Bond Future	3,744.8700	3.7449	3,839.7500	3.8398	2.534	0	0	0
2019/04/17	R023	01/08/2019	8.93	Put	Bond Future	34.1500	0.0342	27.5100	0.0275	(19.444)	0	0	0
2019/04/17	R023	01/08/2019	8.95	Put	Bond Future	31.8300	0.0318	25.5600	0.0256	(19.698)	0	0	0
2019/04/17	R023	01/08/2019	8.94	Call	Bond Future	3,773.0200	3.7730	3,868.0900	3.8681	2.520	0	0	0
2019/04/17	R023	01/08/2019	8.94	Put	Bond Future	32.9700	0.0330	26.5200	0.0265	(19.563)	0	0	0
2019/04/17	R023	07/11/2019	7.98	Call	Bond Future	1,505.6400	1.5056	1,501.8200	1.5018	(0.254)	0	0	0
2019/04/17	R023	07/11/2019			Bond Future	7.6962	101.6993	7.6602	101.8027	(0.468)	0.0000	0.0000	0
2019/04/17	R023	07/11/2019	7.98	Put	Bond Future	695.3000	0.6953	588.1000	0.5881	(15.418)	0	0	0
2019/04/17	R023	07/11/2019	7.99	Call	Bond Future	1,525.7800	1.5258	1,522.3300	1.5223	(0.226)	0	0	0
2019/04/17	R023	07/11/2019	8.00	Call	Bond Future	1,546.3100	1.5463	1,542.6600	1.5427	(0.236)	0	0	0
2019/04/17	R023	07/11/2019	8.00	Put	Bond Future	679.1700	0.6792	572.1400	0.5721	(15.759)	0	0	0
2019/04/17	R023	07/11/2019	7.99	Put	Bond Future	687.0400	0.6870	580.2100	0.5802	(15.549)	0	0	0
2019/04/17	R023	06/02/2020	7.54	Call	Bond Future	0.0000	0.0000	918.2000	0.9182	100.000	0	0	0
2019/04/17	R023	06/02/2020			Bond Future	7.6765	103.7013	7.6371	103.8066	(0.512)	0.0000	0.0000	0
2019/04/17	R023	06/02/2020	7.52	Call	Bond Future	0.0000	0.0000	888.7500	0.8888	100.000	0	0	0
2019/04/17	R023	06/02/2020	7.52	Put	Bond Future	419.7200	0.4197	1,203.2000	1.2032	186.667	0	0	0
2019/04/17	R023	06/02/2020	7.54	Put	Bond Future	365.9400	0.3659	1,178.8700	1.1789	222.148	0	0	0
2019/04/17	R023	06/02/2020	7.53	Call	Bond Future	0.0000	0.0000	903.4200	0.9034	100.000	0	0	0
2019/04/17	R023	06/02/2020	7.53	Put	Bond Future	392.8300	0.3928	1,190.9800	1.1910	203.179	0	0	0
2019/04/17	R035	02/05/2019	9.74	Put	Bond Future	320.7000	0.3207	217.0100	0.2170	(32.332)	0	0	0
2019/04/17	R035	02/05/2019			Bond Future	9.5453	96.2006	9.4943	96.5971	(0.534)	0.0000	0.0000	49,138
2019/04/17	R035	02/05/2019	9.74	Call	Bond Future	1,813.2000	1.8132	2,106.0800	2.1061	16.153	0	0	0
2019/04/17	R035	02/05/2019	9.75	Call	Bond Future	1,871.2800	1.8713	2,168.5600	2.1686	15.886	0	0	0
2019/04/17	R035	02/05/2019	9.75	Put	Bond Future	303.0600	0.3031	203.7700	0.2038	(32.762)	0	0	0
2019/04/17	R035	02/05/2019	9.73	Call	Bond Future	1,755.7900	1.7558	2,044.1700	2.0442	16.425	0	0	0
2019/04/17	R035	02/05/2019	9.73	Put	Bond Future	339.1000	0.3391	230.9100	0.2309	(31.905)	0	0	0
2019/04/17	R035	01/08/2019	10.23	Call	Bond Future	5,382.8500	5.3828	5,697.6700	5.6977	5.849	0	0	0
2019/04/17	R035	01/08/2019	10.22	Put	Bond Future	807.5100	0.8075	717.5900	0.7176	(11.135)	0	0	0
2019/04/17	R035	01/08/2019			Bond Future	9.6075	97.9675	9.5549	98.3710	(0.547)	0.0000	0.0000	13,876

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2019/04/17	R035	01/08/2019	10.24	Call	Bond Future	5,440.5000		5.4405	5,756.5600	5.7566	5.809	0	0	0
2019/04/17	R035	01/08/2019	10.24	Put	Bond Future	780.4700		0.7805	693.0500	0.6931	(11.201)	0	0	0
2019/04/17	R035	01/08/2019	10.23	Put	Bond Future	793.8000		0.7938	705.1400	0.7051	(11.169)	0	0	0
2019/04/17	R035	01/08/2019	10.22	Call	Bond Future	5,325.4900		5.3255	5,639.0500	5.6390	5.888	0	0	0
2019/04/17	R035	07/11/2019	9.88	Call	Bond Future	4,082.7300		4.0827	4,237.2100	4.2372	3.784	0	0	0
2019/04/17	R035	07/11/2019	9.89	Call	Bond Future	4,128.3700		4.1284	4,283.3800	4.2834	3.755	0	0	0
2019/04/17	R035	07/11/2019	9.87	Put	Bond Future	2,557.8600		2.5579	2,299.9400	2.2999	(10.083)	0	0	0
2019/04/17	R035	07/11/2019			Bond Future	9.6714		95.4716	9.6169	95.8832	(0.563)	0.0000	0.0000	0
2019/04/17	R035	07/11/2019	9.89	Put	Bond Future	2,501.5700		2.5016	2,245.0100	2.2450	(10.256)	0	0	0
2019/04/17	R035	07/11/2019	9.87	Call	Bond Future	4,037.5800		4.0376	4,191.2300	4.1912	3.805	0	0	0
2019/04/17	R035	07/11/2019	9.88	Put	Bond Future	2,529.4300		2.5294	2,272.3400	2.2723	(10.164)	0	0	0
2019/04/17	R035	06/02/2020	9.60	Call	Bond Future	0.0000		0.0000	3,825.1900	3.8252	100.000	0	0	0
2019/04/17	R035	06/02/2020	9.61	Put	Bond Future	875.2400		0.8752	4,318.3900	4.3184	393.395	0	0	0
2019/04/17	R035	06/02/2020			Bond Future	9.7269		97.3512	9.6707	97.7707	(0.578)	0.0000	0.0000	0
2019/04/17	R035	06/02/2020	9.60	Put	Bond Future	950.6600		0.9507	4,356.3100	4.3563	358.241	0	0	0
2019/04/17	R035	06/02/2020	9.61	Call	Bond Future	0.0000		0.0000	3,862.6900	3.8627	100.000	0	0	0
2019/04/17	R035	06/02/2020	9.59	Call	Bond Future	0.0000		0.0000	3,787.5100	3.7875	100.000	0	0	0
2019/04/17	R035	06/02/2020	9.59	Put	Bond Future	1,026.1700		1.0262	4,394.1400	4.3941	328.208	0	0	0
2019/04/17	R186	02/05/2019	9.02	Call	Bond Future	2,956.7200		2.9567	3,248.5600	3.2486	9.870	0	0	0
2019/04/17	R186	02/05/2019	9.01	Put	Bond Future	21.3000		0.0213	10.1400	0.0101	(52.394)	0	0	0
2019/04/17	R186	02/05/2019	10.07	Call	Bond Future	8,722.2000		8.7222	9,024.4000	9.0244	3.465	0	0	0
2019/04/17	R186	02/05/2019	9.96	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	90
2019/04/17	R186	02/05/2019	9.75	Call	Bond Future	7,002.9500		7.0029	7,305.1400	7.3051	4.315	0	0	0
2019/04/17	R186	02/05/2019	9.25	Put	Bond Future	2.4900		0.0025	0.9400	0.0009	(62.249)	0	0	0
2019/04/17	R186	02/05/2019	8.65	Put	Bond Future	283.4700		0.2835	186.6400	0.1866	(34.159)	0	0	4,100
2019/04/17	R186	02/05/2019			Bond Future	8.5145		114.9011	8.4635	115.2033	(0.599)	0.0000	0.0000	97,778
2019/04/17	R186	02/05/2019	9.03	Call	Bond Future	3,012.2300		3.0122	3,304.8200	3.3048	9.713	0	0	0
2019/04/17	R186	02/05/2019	9.03	Put	Bond Future	18.0200		0.0180	8.4100	0.0084	(53.330)	0	0	0
2019/04/17	R186	02/05/2019	8.65	Call	Bond Future	1,080.6600		1.0807	1,286.0300	1.2860	19.004	0	0	3,250
2019/04/17	R186	02/05/2019	9.02	Put	Bond Future	19.6000		0.0196	9.2400	0.0092	(52.857)	0	0	0
2019/04/17	R186	02/05/2019	9.01	Call	Bond Future	2,901.3000		2.9013	3,192.3400	3.1923	10.031	0	0	0
2019/04/17	R186	02/05/2019	9.30	Call	Bond Future	4,522.2500		4.5223	4,823.4700	4.8235	6.661	0	0	200
2019/04/17	R186	02/05/2019	10.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	200
2019/04/17	R186	02/05/2019	9.96	Call	Bond Future	8,135.4300		8.1354	8,437.6300	8.4376	3.715	0	0	0
2019/04/17	R186	02/05/2019	9.20	Put	Bond Future	3.9900		0.0040	1.5800	0.0016	(60.401)	0	0	0
2019/04/17	R186	02/05/2019	9.75	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	7,000
2019/04/17	R186	02/05/2019	10.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,250
2019/04/17	R186	02/05/2019	9.25	Call	Bond Future	4,242.6500		4.2426	4,543.3000	4.5433	7.086	0	0	3,250
2019/04/17	R186	02/05/2019	8.90	Call	Bond Future	2,300.3700		2.3004	2,578.4000	2.5784	12.086	0	0	0
2019/04/17	R186	02/05/2019	8.70	Put	Bond Future	208.2100		0.2082	131.5800	0.1316	(36.804)	0	0	0
2019/04/17	R186	02/05/2019	8.70	Call	Bond Future	1,297.7800		1.2978	1,523.3500	1.5234	17.381	0	0	200
2019/04/17	R186	02/05/2019	9.30	Put	Bond Future	1.5300		0.0015	0.5500	0.0006	(64.052)	0	0	0
2019/04/17	R186	02/05/2019	9.20	Call	Bond Future	3,962.6300		3.9626	4,262.4200	4.2624	7.565	0	0	90
2019/04/17	R186	02/05/2019	8.62	Put	Bond Future	337.8400		0.3378	227.7500	0.2277	(32.586)	0	0	0
2019/04/17	R186	02/05/2019	8.62	Call	Bond Future	959.1200		0.9591	1,151.2300	1.1512	20.030	0	0	90
2019/04/17	R186	02/05/2019	8.50	Put	Bond Future	634.4600		0.6345	466.2400	0.4662	(26.514)	0	0	0
2019/04/17	R186	02/05/2019	8.50	Call	Bond Future	548.4400		0.5484	682.4200	0.6824	24.429	0	0	7,000

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	
2019/04/17	R186	02/05/2019	9.00	Put	Bond Future	23.1400	0.0231	11.1100	0.0111	(51.988)	0	0	7,500
2019/04/17	R186	02/05/2019	9.00	Call	Bond Future	2,845.9800	2.8460	3,136.1500	3.1362	10.196	0	0	7,000
2019/04/17	R186	02/05/2019	10.02	Call	Bond Future	8,456.0300	8.4560	8,758.2300	8.7582	3.574	0	0	0
2019/04/17	R186	02/05/2019	8.80	Put	Bond Future	106.6500	0.1066	61.8100	0.0618	(42.044)	0	0	0
2019/04/17	R186	02/05/2019	8.80	Call	Bond Future	1,777.9600	1.7780	2,035.3200	2.0353	14.475	0	0	7,500
2019/04/17	R186	02/05/2019	9.05	Call	Bond Future	3,123.4700	3.1235	3,417.4200	3.4174	9.411	0	0	0
2019/04/17	R186	02/05/2019	9.05	Put	Bond Future	15.2200	0.0152	6.9700	0.0070	(54.205)	0	0	3,250
2019/04/17	R186	02/05/2019	8.90	Put	Bond Future	51.3100	0.0513	27.1400	0.0271	(47.106)	0	0	4,000
2019/04/17	R186	01/08/2019	10.08	Put	Bond Future	44.5500	0.0446	37.0400	0.0370	(16.857)	0	0	6,000
2019/04/17	R186	01/08/2019	8.38	Call	Bond Future	1,043.3200	1.0433	1,166.2500	1.1663	11.783	0	0	0
2019/04/17	R186	01/08/2019	9.54	Call	Bond Future	5,637.7300	5.6377	5,914.7200	5.9147	4.913	0	0	0
2019/04/17	R186	01/08/2019			Bond Future	8.5661	111.7128	8.5127	112.0202	(0.624)	0.0000	0.0000	5,316
2019/04/17	R186	01/08/2019	8.30	Put	Bond Future	2,407.3200	2.4073	2,207.7700	2.2078	(8.289)	0	0	0
2019/04/17	R186	01/08/2019	8.30	Call	Bond Future	865.5200	0.8655	973.3100	0.9733	12.454	0	0	6,000
2019/04/17	R186	01/08/2019	9.05	Put	Bond Future	614.8900	0.6149	540.6700	0.5407	(12.070)	0	0	0
2019/04/17	R186	01/08/2019	9.05	Call	Bond Future	3,349.3000	3.3493	3,582.4200	3.5824	6.960	0	0	6,000
2019/04/17	R186	01/08/2019	9.52	Call	Bond Future	5,542.2200	5.5422	5,817.8300	5.8178	4.973	0	0	0
2019/04/17	R186	01/08/2019	9.52	Put	Bond Future	235.4900	0.2355	203.7600	0.2038	(13.474)	0	0	0
2019/04/17	R186	01/08/2019	10.08	Call	Bond Future	8,312.8300	8.3128	8,612.6600	8.6127	3.607	0	0	0
2019/04/17	R186	01/08/2019	8.38	Put	Bond Future	2,118.6500	2.1187	1,934.2400	1.9342	(8.704)	0	0	0
2019/04/17	R186	01/08/2019	8.70	Put	Bond Future	1,206.1600	1.2062	1,080.7000	1.0807	(10.402)	0	0	4,150
2019/04/17	R186	01/08/2019	9.54	Put	Bond Future	223.3200	0.2233	192.9700	0.1930	(13.590)	0	0	0
2019/04/17	R186	01/08/2019	8.70	Call	Bond Future	1,971.7800	1.9718	2,153.6600	2.1537	9.224	0	0	0
2019/04/17	R186	01/08/2019	9.22	Call	Bond Future	4,113.0500	4.1131	4,364.4000	4.3644	6.111	0	0	0
2019/04/17	R186	01/08/2019	9.22	Put	Bond Future	438.8900	0.4389	382.9000	0.3829	(12.757)	0	0	0
2019/04/17	R186	01/08/2019	9.53	Call	Bond Future	5,589.9300	5.5899	5,866.2300	5.8662	4.943	0	0	0
2019/04/17	R186	01/08/2019	9.53	Put	Bond Future	229.3400	0.2293	198.3000	0.1983	(13.534)	0	0	0
2019/04/17	R186	07/11/2019	8.94	Call	Bond Future	3,285.2900	3.2853	3,466.6400	3.4666	5.520	0	0	0
2019/04/17	R186	07/11/2019	8.23	Call	Bond Future	1,196.8400	1.1968	1,289.1300	1.2891	7.711	0	0	5,000
2019/04/17	R186	07/11/2019			Bond Future	8.6102	114.0041	8.5540	114.3175	(0.653)	0.0000	0.0000	0
2019/04/17	R186	07/11/2019	8.94	Put	Bond Future	1,470.1700	1.4702	1,338.0900	1.3381	(8.984)	0	0	0
2019/04/17	R186	07/11/2019	8.73	Call	Bond Future	2,544.7200	2.5447	2,700.6400	2.7006	6.127	0	0	0
2019/04/17	R186	07/11/2019	8.73	Put	Bond Future	1,881.0400	1.8810	1,723.5300	1.7235	(8.374)	0	0	5,000
2019/04/17	R186	07/11/2019	8.96	Put	Bond Future	1,435.8000	1.4358	1,305.9700	1.3060	(9.042)	0	0	0
2019/04/17	R186	07/11/2019	8.23	Put	Bond Future	3,338.9500	3.3389	3,117.8100	3.1178	(6.623)	0	0	0
2019/04/17	R186	07/11/2019	8.95	Call	Bond Future	3,322.4400	3.3224	3,504.9200	3.5049	5.492	0	0	0
2019/04/17	R186	07/11/2019	8.96	Call	Bond Future	3,359.7600	3.3598	3,543.3600	3.5434	5.465	0	0	0
2019/04/17	R186	07/11/2019	8.95	Put	Bond Future	1,452.8900	1.4529	1,321.9400	1.3219	(9.013)	0	0	0
2019/04/17	R186	06/02/2020	8.57	Call	Bond Future	0.0000	0.0000	2,569.5900	2.5696	100.000	0	0	0
2019/04/17	R186	06/02/2020			Bond Future	8.6409	110.9397	8.5819	111.2592	(0.683)	0.0000	0.0000	0
2019/04/17	R186	06/02/2020	8.55	Call	Bond Future	0.0000	0.0000	2,508.1800	2.5082	100.000	0	0	0
2019/04/17	R186	06/02/2020	8.55	Put	Bond Future	492.4700	0.4925	2,681.2300	2.6812	444.445	0	0	0
2019/04/17	R186	06/02/2020	8.57	Put	Bond Future	383.9000	0.3839	2,634.0700	2.6341	586.134	0	0	0
2019/04/17	R186	06/02/2020	8.56	Call	Bond Future	0.0000	0.0000	2,538.6000	2.5386	100.000	0	0	0
2019/04/17	R186	06/02/2020	8.56	Put	Bond Future	438.1700	0.4382	2,657.3500	2.6574	506.466	0	0	0
2019/04/17	R197	02/05/2019			Bond Future	301.9287	301.9287	302.6072	302.6072	0.225	0.0000	0.0000	2,500
2019/04/17	R197	01/08/2019			Bond Future	300.0996	300.0996	300.7897	300.7897	0.230	0.0000	0.0000	1,550

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2019/04/17	R197	07/11/2019			Bond Future	306.3307	306.3307	307.0347	307.0347	0.230	0.0000	0.0000	0
2019/04/17	R197	06/02/2020			Bond Future	304.7828	304.7828	305.5004	305.5004	0.235	0.0000	0.0000	0
2019/04/17	R202	02/05/2019			Bond Future	232.1269	232.1269	234.1980	234.1980	0.892	0.0000	0.0000	8,977
2019/04/17	R202	01/08/2019			Bond Future	232.4912	232.4912	234.5999	234.5999	0.907	0.0000	0.0000	2,479
2019/04/17	R202	07/11/2019			Bond Future	237.3182	237.3182	239.4706	239.4706	0.907	0.0000	0.0000	0
2019/04/17	R202	06/02/2020			Bond Future	237.9815	237.9815	240.1761	240.1761	0.922	0.0000	0.0000	0
2019/04/17	R207	02/05/2019	7.63	Call	Bond Future	610.2500	0.6102	609.1500	0.6091	(0.180)	0	0	0
2019/04/17	R207	02/05/2019			Bond Future	6.7118	102.5863	6.7135	102.5852	0.025	0.0000	0.0000	6,013
2019/04/17	R207	02/05/2019	7.61	Call	Bond Future	597.0200	0.5970	595.9200	0.5959	(0.184)	0	0	0
2019/04/17	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	R207	02/05/2019	7.62	Call	Bond Future	603.6400	0.6036	602.5400	0.6025	(0.182)	0	0	0
2019/04/17	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	R207	01/08/2019	7.34	Put	Bond Future	0.0300	0.0000	1.1300	0.0011	3666.667	0	0	0
2019/04/17	R207	01/08/2019	7.33	Call	Bond Future	469.4900	0.4695	469.1500	0.4691	(0.072)	0	0	0
2019/04/17	R207	01/08/2019			Bond Future	6.2468	100.8294	6.2503	100.8279	0.055	0.0000	0.0000	50
2019/04/17	R207	01/08/2019	7.34	Call	Bond Future	473.8100	0.4738	473.4100	0.4734	(0.084)	0	0	0
2019/04/17	R207	01/08/2019	7.33	Put	Bond Future	0.0300	0.0000	1.1900	0.0012	3866.667	0	0	0
2019/04/17	R207	01/08/2019	7.35	Call	Bond Future	478.1100	0.4781	477.6600	0.4777	(0.094)	0	0	0
2019/04/17	R207	01/08/2019	7.35	Put	Bond Future	0.0200	0.0000	1.0700	0.0011	5250.000	0	0	0
2019/04/17	R207	07/11/2019	2.08	Put	Bond Future	350.9600	0.3510	352.6800	0.3527	0.490	0	0	0
2019/04/17	R207	07/11/2019			Bond Future	4.0323	102.8975	4.0419	102.8958	0.237	0.0000	0.0000	0
2019/04/17	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	R207	07/11/2019	2.07	Put	Bond Future	352.7600	0.3528	354.4800	0.3545	0.488	0	0	0
2019/04/17	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	R207	07/11/2019	2.06	Put	Bond Future	354.5700	0.3546	356.2900	0.3563	0.485	0	0	0
2019/04/17	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	R208	02/05/2019	8.02	Call	Bond Future	2,036.3900	2.0364	2,080.1300	2.0801	2.148	0	0	0
2019/04/17	R208	02/05/2019			Bond Future	6.8422	100.5117	6.8172	100.5554	(0.365)	0.0000	0.0000	14,469
2019/04/17	R208	02/05/2019	8.03	Call	Bond Future	2,053.4500	2.0534	2,097.1900	2.0972	2.130	0	0	0
2019/04/17	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	R208	02/05/2019	8.04	Call	Bond Future	2,070.5000	2.0705	2,114.2400	2.1142	2.113	0	0	0
2019/04/17	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/17	R208	01/08/2019	8.16	Call	Bond Future	2,149.1100	2.1491	2,194.4900	2.1945	2.112	0	0	0
2019/04/17	R208	01/08/2019	8.17	Put	Bond Future	1.1700	0.0012	2.3300	0.0023	99.145	0	0	0
2019/04/17	R208	01/08/2019			Bond Future	6.7442	102.3577	6.7155	102.4019	(0.425)	0.0000	0.0000	2,606
2019/04/17	R208	01/08/2019	8.16	Put	Bond Future	1.2400	0.0012	2.4500	0.0025	97.581	0	0	0
2019/04/17	R208	01/08/2019	8.17	Call	Bond Future	2,163.9900	2.1640	2,209.3200	2.2093	2.095	0	0	0
2019/04/17	R208	01/08/2019	8.15	Call	Bond Future	2,134.2300	2.1342	2,179.6600	2.1797	2.129	0	0	0
2019/04/17	R208	01/08/2019	8.15	Put	Bond Future	1.3100	0.0013	2.5700	0.0026	96.183	0	0	0
2019/04/17	R208	07/11/2019	6.83	Call	Bond Future	540.3600	0.5404	570.6500	0.5706	5.606	0	0	0
2019/04/17	R208	07/11/2019	6.82	Put	Bond Future	170.4900	0.1705	155.6800	0.1557	(8.687)	0	0	0
2019/04/17	R208	07/11/2019			Bond Future	6.5440	101.0515	6.5096	101.0964	(0.525)	0.0000	0.0000	0
2019/04/17	R208	07/11/2019	6.84	Call	Bond Future	550.5300	0.5505	581.0400	0.5810	5.542	0	0	0

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2019/04/17	R208	07/11/2019	6.84	Put	Bond Future	165.0900	0.1651	150.7100	0.1507	(8.710)	0	0	0
2019/04/17	R208	07/11/2019	6.83	Put	Bond Future	167.9000	0.1679	153.3000	0.1533	(8.696)	0	0	0
2019/04/17	R208	07/11/2019	6.82	Call	Bond Future	529.9600	0.5300	560.0400	0.5600	5.676	0	0	0
2019/04/17	R208	06/02/2020	6.13	Put	Bond Future	89.8200	0.0898	337.3100	0.3373	275.540	0	0	0
2019/04/17	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	287.2000	0.2872	100.000	0	0	0
2019/04/17	R208	06/02/2020			Bond Future	6.2127	103.0408	6.1707	103.0864	(0.676)	0.0000	0.0000	0
2019/04/17	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	293.0900	0.2931	100.000	0	0	0
2019/04/17	R208	06/02/2020	6.12	Put	Bond Future	100.6900	0.1007	342.2900	0.3423	239.944	0	0	0
2019/04/17	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	298.6600	0.2987	100.000	0	0	0
2019/04/17	R208	06/02/2020	6.14	Put	Bond Future	78.9600	0.0790	332.0200	0.3320	320.491	0	0	0
2019/04/17	R209	02/05/2019	9.70	Put	Bond Future	260.3100	0.2603	157.4600	0.1575	(39.511)	0	0	0
2019/04/17	R209	02/05/2019			Bond Future	9.4942	73.5765	9.4283	74.0161	(0.694)	0.0000	0.0000	34,847
2019/04/17	R209	02/05/2019	9.69	Call	Bond Future	1,558.3700	1.5584	1,890.4400	1.8904	21.309	0	0	0
2019/04/17	R209	02/05/2019	9.69	Put	Bond Future	275.3900	0.2754	167.8700	0.1679	(39.043)	0	0	0
2019/04/17	R209	02/05/2019	10.50	Call	Bond Future	6,254.1700	6.2542	6,693.2500	6.6933	7.021	0	0	0
2019/04/17	R209	02/05/2019	10.71	Call	Bond Future	7,458.6500	7.4587	7,898.1900	7.8982	5.893	0	0	0
2019/04/17	R209	02/05/2019	9.70	Call	Bond Future	1,607.9300	1.6079	1,944.6700	1.9447	20.942	0	0	0
2019/04/17	R209	02/05/2019	10.50	Put	Bond Future	0.7400	0.0007	0.2300	0.0002	(68.919)	0	0	11,560
2019/04/17	R209	02/05/2019	10.71	Put	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	760
2019/04/17	R209	02/05/2019	9.95	Put	Bond Future	55.4800	0.0555	27.5600	0.0276	(50.324)	0	0	0
2019/04/17	R209	02/05/2019	9.95	Call	Bond Future	2,991.8100	2.9918	3,403.4800	3.4035	13.760	0	0	760
2019/04/17	R209	02/05/2019	9.68	Call	Bond Future	1,509.3600	1.5094	1,836.7000	1.8367	21.687	0	0	0
2019/04/17	R209	02/05/2019	9.68	Put	Bond Future	291.1100	0.2911	178.8600	0.1789	(38.559)	0	0	0
2019/04/17	R209	02/05/2019	9.35	Put	Bond Future	1,307.9500	1.3079	997.8000	0.9978	(23.713)	0	0	0
2019/04/17	R209	02/05/2019	9.35	Call	Bond Future	341.3300	0.3413	470.7700	0.4708	37.922	0	0	760
2019/04/17	R209	01/08/2019	10.15	Put	Bond Future	708.4600	0.7085	610.3200	0.6103	(13.853)	0	0	0
2019/04/17	R209	01/08/2019	9.30	Call	Bond Future	1,186.3800	1.1864	1,358.2200	1.3582	14.484	0	0	7,560
2019/04/17	R209	01/08/2019	10.17	Call	Bond Future	4,597.8400	4.5978	4,950.0000	4.9500	7.659	0	0	0
2019/04/17	R209	01/08/2019			Bond Future	9.5496	74.9278	9.4818	75.3752	(0.710)	0.0000	0.0000	65,899
2019/04/17	R209	01/08/2019	10.15	Call	Bond Future	4,500.2600	4.5003	4,849.5300	4.8495	7.761	0	0	0
2019/04/17	R209	01/08/2019	10.17	Put	Bond Future	684.7500	0.6847	589.5000	0.5895	(13.910)	0	0	0
2019/04/17	R209	01/08/2019	9.30	Put	Bond Future	2,852.8700	2.8529	2,577.3000	2.5773	(9.659)	0	0	0
2019/04/17	R209	01/08/2019	9.80	Put	Bond Future	1,280.6400	1.2806	1,121.3000	1.1213	(12.442)	0	0	0
2019/04/17	R209	01/08/2019	10.16	Put	Bond Future	696.5100	0.6965	599.8800	0.5999	(13.873)	0	0	0
2019/04/17	R209	01/08/2019	10.46	Call	Bond Future	6,055.4000	6.0554	6,440.1200	6.4401	6.353	0	0	0
2019/04/17	R209	01/08/2019	10.46	Put	Bond Future	418.3800	0.4184	355.6900	0.3557	(14.984)	0	0	7,560
2019/04/17	R209	01/08/2019	9.80	Call	Bond Future	2,898.0400	2.8980	3,186.1100	3.1861	9.940	0	0	7,560
2019/04/17	R209	01/08/2019	10.16	Call	Bond Future	4,548.9900	4.5490	4,899.7700	4.8998	7.711	0	0	0
2019/04/17	R209	07/11/2019	9.82	Call	Bond Future	3,552.2000	3.5522	3,828.5100	3.8285	7.779	0	0	0
2019/04/17	R209	07/11/2019			Bond Future	9.6037	73.3114	9.5337	73.7678	(0.729)	0.0000	0.0000	0
2019/04/17	R209	07/11/2019	9.80	Call	Bond Future	3,474.2700	3.4743	3,747.2700	3.7473	7.858	0	0	0
2019/04/17	R209	07/11/2019	9.80	Put	Bond Future	2,215.3400	2.2153	2,031.8600	2.0319	(8.282)	0	0	0
2019/04/17	R209	07/11/2019	9.82	Put	Bond Future	2,166.8100	2.1668	1,986.6400	1.9866	(8.315)	0	0	0
2019/04/17	R209	07/11/2019	9.81	Call	Bond Future	3,513.1500	3.5131	3,787.9100	3.7879	7.821	0	0	0
2019/04/17	R209	07/11/2019	9.81	Put	Bond Future	2,190.9500	2.1909	2,009.2300	2.0092	(8.294)	0	0	0
2019/04/17	R209	06/02/2020	9.52	Put	Bond Future	830.7900	0.8308	3,721.0300	3.7210	347.891	0	0	0
2019/04/17	R209	06/02/2020			Bond Future	9.6481	74.7548	9.5761	75.2200	(0.746)	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
2019/04/17	R209	06/02/2020	9.51	Call	Bond Future	0.0000	0.0000	3,322.7700	3.3228	100.000	0	0	0
2019/04/17	R209	06/02/2020	9.51	Put	Bond Future	896.2200	0.8962	3,753.7500	3.7538	318.842	0	0	0
2019/04/17	R209	06/02/2020	9.52	Call	Bond Future	0.0000	0.0000	3,355.4800	3.3555	100.000	0	0	0
2019/04/17	R209	06/02/2020	9.50	Call	Bond Future	0.0000	0.0000	3,290.2000	3.2902	100.000	0	0	0
2019/04/17	R209	06/02/2020	9.50	Put	Bond Future	961.7400	0.9617	3,786.7000	3.7867	293.734	0	0	0
2019/04/17	R210	02/05/2019			Bond Future	185.5103	185.5103	186.5028	186.5028	0.535	0.0000	0.0000	2,251
2019/04/17	R210	01/08/2019			Bond Future	188.9635	188.9635	189.9739	189.9739	0.535	0.0000	0.0000	1,055
2019/04/17	R210	07/11/2019			Bond Future	190.2876	190.2876	191.3187	191.3187	0.542	0.0000	0.0000	0
2019/04/17	R210	06/02/2020			Bond Future	194.0761	194.0761	195.1274	195.1274	0.542	0.0000	0.0000	0
2019/04/17	R212	02/05/2019			Bond Future	157.5038	157.5038	157.6619	157.6619	0.100	0.0000	0.0000	7,946
2019/04/17	R212	01/08/2019			Bond Future	158.2480	158.2480	158.4085	158.4085	0.101	0.0000	0.0000	1,526
2019/04/17	R212	07/11/2019			Bond Future	161.5339	161.5339	161.6974	161.6974	0.101	0.0000	0.0000	0
2019/04/17	R212	06/02/2020			Bond Future	162.5103	162.5103	162.6768	162.6768	0.102	0.0000	0.0000	0
2019/04/17	R213	02/05/2019	9.49	Call	Bond Future	1,925.6600	1.9257	2,252.9600	2.2530	16.997	0	0	0
2019/04/17	R213	02/05/2019	9.48	Put	Bond Future	149.5400	0.1495	85.4800	0.0855	(42.838)	0	0	0
2019/04/17	R213	02/05/2019			Bond Future	9.2045	85.5955	9.1436	85.9835	(0.662)	0.0000	0.0000	28,739
2019/04/17	R213	02/05/2019	9.50	Call	Bond Future	1,978.4400	1.9784	2,308.9200	2.3089	16.704	0	0	0
2019/04/17	R213	02/05/2019	9.50	Put	Bond Future	131.3600	0.1314	73.7800	0.0738	(43.834)	0	0	0
2019/04/17	R213	02/05/2019	9.49	Put	Bond Future	140.2000	0.1402	79.4400	0.0794	(43.338)	0	0	0
2019/04/17	R213	02/05/2019	9.48	Call	Bond Future	1,873.3100	1.8733	2,197.3100	2.1973	17.296	0	0	0
2019/04/17	R213	01/08/2019	9.99	Put	Bond Future	492.4500	0.4924	423.1100	0.4231	(14.081)	0	0	0
2019/04/17	R213	01/08/2019	9.98	Call	Bond Future	4,835.8500	4.8358	5,160.2600	5.1603	6.708	0	0	0
2019/04/17	R213	01/08/2019			Bond Future	9.2611	87.1676	9.1980	87.5624	(0.680)	0.0000	0.0000	0
2019/04/17	R213	01/08/2019	9.99	Call	Bond Future	4,884.9500	4.8850	5,210.4500	5.2104	6.663	0	0	0
2019/04/17	R213	01/08/2019	9.98	Put	Bond Future	501.5000	0.5015	431.0700	0.4311	(14.044)	0	0	0
2019/04/17	R213	01/08/2019	10.00	Call	Bond Future	4,934.2700	4.9343	5,260.8300	5.2608	6.618	0	0	0
2019/04/17	R213	01/08/2019	10.00	Put	Bond Future	483.6800	0.4837	415.4000	0.4154	(14.117)	0	0	0
2019/04/17	R213	07/11/2019	9.59	Put	Bond Future	1,871.0200	1.8710	1,707.8800	1.7079	(8.719)	0	0	0
2019/04/17	R213	07/11/2019	9.58	Call	Bond Future	3,477.4000	3.4774	3,715.4400	3.7154	6.845	0	0	0
2019/04/17	R213	07/11/2019			Bond Future	9.3187	85.4020	9.2533	85.8048	(0.701)	0.0000	0.0000	0
2019/04/17	R213	07/11/2019	9.59	Call	Bond Future	3,515.9500	3.5160	3,755.6100	3.7556	6.816	0	0	0
2019/04/17	R213	07/11/2019	9.58	Put	Bond Future	1,892.3300	1.8923	1,727.5700	1.7276	(8.707)	0	0	0
2019/04/17	R213	07/11/2019	9.60	Call	Bond Future	3,554.8900	3.5549	3,795.9300	3.7959	6.781	0	0	0
2019/04/17	R213	07/11/2019	9.60	Put	Bond Future	1,850.1700	1.8502	1,688.4100	1.6884	(8.743)	0	0	0
2019/04/17	R213	06/02/2020	9.26	Put	Bond Future	654.0000	0.6540	3,400.0500	3.4000	419.885	0	0	0
2019/04/17	R213	06/02/2020	9.27	Call	Bond Future	0.0000	0.0000	3,189.1700	3.1892	100.000	0	0	0
2019/04/17	R213	06/02/2020			Bond Future	9.3676	87.0832	9.2999	87.4938	(0.723)	0.0000	0.0000	0
2019/04/17	R213	06/02/2020	9.28	Call	Bond Future	0.0000	0.0000	3,221.8500	3.2219	100.000	0	0	0
2019/04/17	R213	06/02/2020	9.28	Put	Bond Future	531.9400	0.5319	3,343.1900	3.3432	528.490	0	0	0
2019/04/17	R213	06/02/2020	9.26	Call	Bond Future	0.0000	0.0000	3,156.6500	3.1567	100.000	0	0	0
2019/04/17	R213	06/02/2020	9.27	Put	Bond Future	592.9400	0.5929	3,371.5100	3.3715	468.609	0	0	0
2019/04/17	R214	02/05/2019	9.87	Call	Bond Future	1,527.5800	1.5276	1,833.6700	1.8337	20.038	0	0	0
2019/04/17	R214	02/05/2019	9.85	Call	Bond Future	1,429.7200	1.4297	1,725.9900	1.7260	20.722	0	0	0
2019/04/17	R214	02/05/2019			Bond Future	9.6943	72.4110	9.6334	72.8339	(0.628)	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
2019/04/17	R214	02/05/2019	9.85	Put	Bond Future	366.4100	0.3664	239.7800	0.2398	(34.560)	0	0	0
2019/04/17	R214	02/05/2019	9.87	Put	Bond Future	329.5400	0.3295	212.7300	0.2127	(35.446)	0	0	0
2019/04/17	R214	02/05/2019	9.86	Call	Bond Future	1,478.3100	1.4783	1,779.5500	1.7796	20.377	0	0	0
2019/04/17	R214	02/05/2019	9.86	Put	Bond Future	347.5800	0.3476	225.9200	0.2259	(35.002)	0	0	0
2019/04/17	R214	01/08/2019	10.34	Put	Bond Future	773.6000	0.7736	672.5700	0.6726	(13.060)	0	0	0
2019/04/17	R214	01/08/2019			Bond Future	9.7503	73.7410	9.6877	74.1714	(0.642)	0.0000	0.0000	0
2019/04/17	R214	01/08/2019	10.33	Call	Bond Future	4,581.6300	4.5816	4,909.6400	4.9096	7.159	0	0	0
2019/04/17	R214	01/08/2019	10.33	Put	Bond Future	786.3400	0.7863	683.9400	0.6839	(13.022)	0	0	0
2019/04/17	R214	01/08/2019	10.34	Call	Bond Future	4,631.4900	4.6315	4,960.8700	4.9609	7.112	0	0	0
2019/04/17	R214	01/08/2019	10.32	Call	Bond Future	4,532.0100	4.5320	4,858.6100	4.8586	7.207	0	0	0
2019/04/17	R214	01/08/2019	10.32	Put	Bond Future	799.4100	0.7994	695.6000	0.6956	(12.986)	0	0	0
2019/04/17	R214	07/11/2019	10.02	Put	Bond Future	2,301.8900	2.3019	2,122.6200	2.1226	(7.788)	0	0	0
2019/04/17	R214	07/11/2019			Bond Future	9.8079	71.9539	9.7433	72.3929	(0.658)	0.0000	0.0000	0
2019/04/17	R214	07/11/2019	10.01	Call	Bond Future	3,675.0700	3.6751	3,933.1700	3.9332	7.023	0	0	0
2019/04/17	R214	07/11/2019	10.01	Put	Bond Future	2,327.2200	2.3272	2,146.2600	2.1463	(7.776)	0	0	0
2019/04/17	R214	07/11/2019	10.02	Call	Bond Future	3,715.3600	3.7154	3,975.1500	3.9751	6.992	0	0	0
2019/04/17	R214	07/11/2019	10.00	Call	Bond Future	3,634.9400	3.6349	3,891.5500	3.8915	7.060	0	0	0
2019/04/17	R214	07/11/2019	10.00	Put	Bond Future	2,352.8000	2.3528	2,170.3500	2.1703	(7.755)	0	0	0
2019/04/17	R214	06/02/2020	9.73	Call	Bond Future	0.0000	0.0000	3,614.7900	3.6148	100.000	0	0	0
2019/04/17	R214	06/02/2020			Bond Future	9.8578	73.3704	9.7914	73.8180	(0.673)	0.0000	0.0000	0
2019/04/17	R214	06/02/2020	9.71	Call	Bond Future	0.0000	0.0000	3,547.0400	3.5470	100.000	0	0	0
2019/04/17	R214	06/02/2020	9.71	Put	Bond Future	1,002.8300	1.0028	4,102.2600	4.1023	309.068	0	0	0
2019/04/17	R214	06/02/2020	9.73	Put	Bond Future	865.8500	0.8658	4,033.0300	4.0330	365.789	0	0	0
2019/04/17	R214	06/02/2020	9.72	Call	Bond Future	0.0000	0.0000	3,580.9800	3.5810	100.000	0	0	0
2019/04/17	R214	06/02/2020	9.72	Put	Bond Future	934.2900	0.9343	4,067.6600	4.0677	335.374	0	0	0
2019/04/17	R248	02/05/2019	9.90	Put	Bond Future	338.4500	0.3384	179.7700	0.1798	(46.884)	0	0	0
2019/04/17	R248	02/05/2019			Bond Future	9.6791	92.6234	9.6132	93.2135	(0.681)	0.0000	0.0000	101,201
2019/04/17	R248	02/05/2019	9.90	Call	Bond Future	2,268.1700	2.2682	2,699.6300	2.6996	19.022	0	0	0
2019/04/17	R248	02/05/2019	9.91	Call	Bond Future	2,335.8800	2.3359	2,773.6700	2.7737	18.742	0	0	0
2019/04/17	R248	02/05/2019	9.89	Put	Bond Future	357.1900	0.3572	192.1300	0.1921	(46.211)	0	0	0
2019/04/17	R248	02/05/2019	9.91	Put	Bond Future	320.4800	0.3205	168.1300	0.1681	(47.538)	0	0	0
2019/04/17	R248	02/05/2019	9.89	Call	Bond Future	2,201.0800	2.2011	2,626.1600	2.6262	19.312	0	0	0
2019/04/17	R248	01/08/2019	10.35	Call	Bond Future	6,038.3400	6.0383	6,505.9100	6.5059	7.743	0	0	0
2019/04/17	R248	01/08/2019	10.34	Put	Bond Future	903.1100	0.9031	768.0900	0.7681	(14.951)	0	0	0
2019/04/17	R248	01/08/2019			Bond Future	9.7345	94.3245	9.6666	94.9252	(0.697)	0.0000	0.0000	100
2019/04/17	R248	01/08/2019	10.36	Call	Bond Future	6,102.6500	6.1026	6,572.1000	6.5721	7.693	0	0	0
2019/04/17	R248	01/08/2019	10.36	Put	Bond Future	872.6600	0.8727	741.4200	0.7414	(15.039)	0	0	0
2019/04/17	R248	01/08/2019	10.35	Put	Bond Future	887.7600	0.8878	754.6400	0.7546	(14.995)	0	0	0
2019/04/17	R248	01/08/2019	10.34	Call	Bond Future	5,974.1600	5.9742	6,439.8300	6.4398	7.795	0	0	0
2019/04/17	R248	07/11/2019	10.02	Call	Bond Future	4,754.1800	4.7542	5,117.9500	5.1180	7.652	0	0	0
2019/04/17	R248	07/11/2019	10.01	Put	Bond Future	2,829.6800	2.8297	2,578.5500	2.5786	(8.875)	0	0	0
2019/04/17	R248	07/11/2019			Bond Future	9.7911	91.8175	9.7212	92.4302	(0.714)	0.0000	0.0000	0
2019/04/17	R248	07/11/2019	10.03	Call	Bond Future	4,806.5800	4.8066	5,172.4400	5.1724	7.612	0	0	0
2019/04/17	R248	07/11/2019	10.03	Put	Bond Future	2,766.3200	2.7663	2,519.4000	2.5194	(8.926)	0	0	0
2019/04/17	R248	07/11/2019	10.02	Put	Bond Future	2,797.6900	2.7977	2,548.6800	2.5487	(8.901)	0	0	0
2019/04/17	R248	07/11/2019	10.01	Call	Bond Future	4,702.2500	4.7023	5,063.9000	5.0639	7.691	0	0	0
2019/04/17	R248	06/02/2020	9.71	Put	Bond Future	1,135.5200	1.1355	5,055.2500	5.0552	345.193	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
2019/04/17	R248	06/02/2020			Bond Future	9.8402	93.6250	9.7682	94.2498	(0.732)	0.0000	0.0000	0
2019/04/17	R248	06/02/2020	9.71	Call	Bond Future	0.0000	0.0000	4,544.5100	4.5445	100.000	0	0	0
2019/04/17	R248	06/02/2020	9.70	Put	Bond Future	1,223.7600	1.2238	5,099.8500	5.0999	316.736	0	0	0
2019/04/17	R248	06/02/2020	9.72	Call	Bond Future	0.0000	0.0000	4,588.6900	4.5887	100.000	0	0	0
2019/04/17	R248	06/02/2020	9.72	Put	Bond Future	1,047.4200	1.0474	5,011.3300	5.0113	378.445	0	0	0
2019/04/17	R248	06/02/2020	9.70	Call	Bond Future	0.0000	0.0000	4,500.8700	4.5009	100.000	0	0	0

Total **985219**