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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/04/2019 TO 26/04/2019

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
2019/04/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/04/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	2025	02/05/2019			Bond Future	134.8873	134.8873	135.4618	135.4618	0.426	0.0000	0.0000	129
2019/04/26	2025	01/08/2019			Bond Future	135.9462	135.9462	136.5303	136.5303	0.430	0.0000	0.0000	1,522
2019/04/26	2025	07/11/2019			Bond Future	138.7705	138.7705	139.3661	139.3661	0.429	0.0000	0.0000	0
2019/04/26	2025	06/02/2020			Bond Future	140.0548	140.0548	140.6619	140.6619	0.433	0.0000	0.0000	0
2019/04/26	2029	02/05/2019			Bond Future	101.5798	101.5798	102.3025	102.3025	0.712	0.0000	0.0000	2,954
2019/04/26	2029	01/08/2019			Bond Future	103.4585	103.4585	104.1938	104.1938	0.711	0.0000	0.0000	3,930
2019/04/26	2029	07/11/2019			Bond Future	104.5166	104.5166	105.2667	105.2667	0.718	0.0000	0.0000	0
2019/04/26	2029	06/02/2020			Bond Future	106.5909	106.5909	107.3556	107.3556	0.717	0.0000	0.0000	0
2019/04/26	2030	02/05/2019	9.41	Call	Bond Future	1,565.5100	1.5655	1,831.1900	1.8312	16.971	0	0	0
2019/04/26	2030	02/05/2019	8.90	Put	Bond Future	1,775.8100	1.7758	1,486.5900	1.4866	(16.287)	0	0	0
2019/04/26	2030	02/05/2019			Bond Future	9.1707	94.2092	9.1240	94.5079	(0.509)	0.0000	0.0000	33,886
2019/04/26	2030	02/05/2019	9.39	Call	Bond Future	1,453.3700	1.4534	1,712.5900	1.7126	17.836	0	0	0
2019/04/26	2030	02/05/2019	9.39	Put	Bond Future	67.6500	0.0676	28.1100	0.0281	(58.448)	0	0	0
2019/04/26	2030	02/05/2019	10.20	Call	Bond Future	6,267.5700	6.2676	6,566.3300	6.5663	4.767	0	0	0
2019/04/26	2030	02/05/2019	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2019/04/26	2030	02/05/2019	9.41	Put	Bond Future	54.8200	0.0548	21.7400	0.0217	(60.343)	0	0	0
2019/04/26	2030	02/05/2019	8.90	Call	Bond Future	26.5100	0.0265	36.0500	0.0361	35.986	0	0	3,000
2019/04/26	2030	02/05/2019	9.40	Call	Bond Future	1,509.1700	1.5092	1,771.7300	1.7717	17.398	0	0	3,000
2019/04/26	2030	02/05/2019	9.40	Put	Bond Future	60.9400	0.0609	24.7400	0.0247	(59.403)	0	0	0
2019/04/26	2030	01/08/2019	8.67	Put	Bond Future	4,044.4300	4.0444	3,795.0300	3.7950	(6.167)	0	0	0
2019/04/26	2030	01/08/2019	9.15	Put	Bond Future	1,977.0500	1.9771	1,807.9100	1.8079	(8.555)	0	0	0
2019/04/26	2030	01/08/2019	9.68	Call	Bond Future	3,448.7800	3.4488	3,668.4300	3.6684	6.369	0	0	0
2019/04/26	2030	01/08/2019	9.91	Put	Bond Future	471.7600	0.4718	413.5300	0.4135	(12.343)	0	0	0
2019/04/26	2030	01/08/2019			Bond Future	9.2384	91.9233	9.1900	92.2268	(0.524)	0.0000	0.0000	43,390
2019/04/26	2030	01/08/2019	8.35	Put	Bond Future	5,906.8500	5.9068	5,623.5900	5.6236	(4.795)	0	0	0
2019/04/26	2030	01/08/2019	8.35	Call	Bond Future	115.9100	0.1159	136.1500	0.1362	17.462	0	0	2,025
2019/04/26	2030	01/08/2019	9.69	Call	Bond Future	3,494.5300	3.4945	3,715.4600	3.7155	6.322	0	0	0
2019/04/26	2030	01/08/2019	9.69	Put	Bond Future	725.4600	0.7255	642.8900	0.6429	(11.382)	0	0	5,400
2019/04/26	2030	01/08/2019	9.22	Put	Bond Future	1,752.3200	1.7523	1,595.7200	1.5957	(8.937)	0	0	0
2019/04/26	2030	01/08/2019	9.22	Call	Bond Future	1,636.9500	1.6369	1,783.8500	1.7838	8.974	0	0	5,400
2019/04/26	2030	01/08/2019	8.67	Call	Bond Future	393.6100	0.3936	447.7100	0.4477	13.745	0	0	5,400
2019/04/26	2030	01/08/2019	9.15	Call	Bond Future	1,421.4800	1.4215	1,555.8400	1.5558	9.452	0	0	2,025
2019/04/26	2030	01/08/2019	9.68	Put	Bond Future	739.8100	0.7398	655.9600	0.6560	(11.334)	0	0	4,800
2019/04/26	2030	01/08/2019	9.92	Call	Bond Future	4,599.1200	4.5991	4,845.3400	4.8453	5.354	0	0	0
2019/04/26	2030	01/08/2019	9.90	Put	Bond Future	481.1600	0.4812	421.9700	0.4220	(12.302)	0	0	0
2019/04/26	2030	01/08/2019	9.91	Call	Bond Future	4,549.4800	4.5495	4,794.7500	4.7948	5.391	0	0	0
2019/04/26	2030	01/08/2019	8.77	Put	Bond Future	3,538.5500	3.5386	3,303.9500	3.3039	(6.630)	0	0	0
2019/04/26	2030	01/08/2019	8.77	Call	Bond Future	543.7800	0.5438	612.6800	0.6127	12.671	0	0	0
2019/04/26	2030	01/08/2019	9.27	Put	Bond Future	1,604.1300	1.6041	1,456.4100	1.4564	(9.209)	0	0	0
2019/04/26	2030	01/08/2019	9.27	Call	Bond Future	1,801.4900	1.8015	1,957.2700	1.9573	8.647	0	0	0
2019/04/26	2030	01/08/2019	9.92	Put	Bond Future	462.5300	0.4625	405.2500	0.4052	(12.384)	0	0	0
2019/04/26	2030	01/08/2019	9.90	Call	Bond Future	4,499.9500	4.5000	4,744.2600	4.7443	5.429	0	0	0

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2019/04/26	2030	07/11/2019	9.49	Put	Bond Future	1,940.1000	1.9401	1,809.5900	1.8096	(6.727)	0	0	0
2019/04/26	2030	07/11/2019			Bond Future	9.2954	93.8101	9.2452	94.1193	(0.541)	0.0000	0.0000	0
2019/04/26	2030	07/11/2019	9.48	Call	Bond Future	3,088.0000	3.0880	3,265.5500	3.2656	5.750	0	0	0
2019/04/26	2030	07/11/2019	9.48	Put	Bond Future	1,963.9700	1.9640	1,832.3100	1.8323	(6.704)	0	0	0
2019/04/26	2030	07/11/2019	9.49	Call	Bond Future	3,124.5100	3.1245	3,303.2100	3.3032	5.719	0	0	0
2019/04/26	2030	07/11/2019	9.47	Call	Bond Future	3,051.6900	3.0517	3,228.0800	3.2281	5.780	0	0	0
2019/04/26	2030	07/11/2019	9.47	Put	Bond Future	1,988.0800	1.9881	1,855.2600	1.8553	(6.681)	0	0	0
2019/04/26	2030	06/02/2020	9.14	Call	Bond Future	2,533.7900	2.5338	2,673.8400	2.6738	5.527	0	0	0
2019/04/26	2030	06/02/2020	9.15	Put	Bond Future	3,741.2500	3.7413	3,567.2800	3.5673	(4.650)	0	0	0
2019/04/26	2030	06/02/2020			Bond Future	9.3438	91.6414	9.2916	91.9564	(0.558)	0.0000	0.0000	0
2019/04/26	2030	06/02/2020	9.14	Put	Bond Future	3,773.1700	3.7732	3,598.2000	3.5982	(4.637)	0	0	0
2019/04/26	2030	06/02/2020	9.15	Call	Bond Future	2,563.2100	2.5632	2,704.2600	2.7043	5.503	0	0	0
2019/04/26	2030	06/02/2020	9.16	Call	Bond Future	2,592.4800	2.5925	2,734.5100	2.7345	5.479	0	0	0
2019/04/26	2030	06/02/2020	9.16	Put	Bond Future	3,709.2400	3.7092	3,536.2500	3.5363	(4.664)	0	0	0
2019/04/26	2032	02/05/2019	9.62	Put	Bond Future	74.2400	0.0742	35.7300	0.0357	(51.872)	0	0	0
2019/04/26	2032	02/05/2019	9.61	Call	Bond Future	1,590.9900	1.5910	1,804.2000	1.8042	13.401	0	0	0
2019/04/26	2032	02/05/2019			Bond Future	9.3904	92.3925	9.3538	92.6475	(0.390)	0.0000	0.0000	19,990
2019/04/26	2032	02/05/2019	9.62	Call	Bond Future	1,651.1100	1.6511	1,867.5800	1.8676	13.111	0	0	0
2019/04/26	2032	02/05/2019	9.61	Put	Bond Future	82.0100	0.0820	40.2400	0.0402	(50.933)	0	0	0
2019/04/26	2032	02/05/2019	9.63	Call	Bond Future	1,711.8000	1.7118	1,931.3300	1.9313	12.825	0	0	0
2019/04/26	2032	02/05/2019	9.63	Put	Bond Future	67.1200	0.0671	31.6700	0.0317	(52.816)	0	0	0
2019/04/26	2032	01/08/2019	10.10	Call	Bond Future	4,829.7800	4.8298	5,033.6900	5.0337	4.222	0	0	0
2019/04/26	2032	01/08/2019	10.11	Put	Bond Future	554.1700	0.5542	500.0500	0.5001	(9.766)	0	0	0
2019/04/26	2032	01/08/2019			Bond Future	9.4554	94.0784	9.4177	94.3373	(0.399)	0.0000	0.0000	40,271
2019/04/26	2032	01/08/2019	10.10	Put	Bond Future	564.8300	0.5648	509.8600	0.5099	(9.732)	0	0	0
2019/04/26	2032	01/08/2019	10.11	Call	Bond Future	4,883.0700	4.8831	5,087.8300	5.0878	4.193	0	0	0
2019/04/26	2032	01/08/2019	10.09	Call	Bond Future	4,776.4800	4.7765	4,979.5400	4.9795	4.251	0	0	0
2019/04/26	2032	01/08/2019	10.09	Put	Bond Future	575.5500	0.5755	519.7300	0.5197	(9.699)	0	0	0
2019/04/26	2032	07/11/2019	9.71	Call	Bond Future	3,445.0300	3.4450	3,595.3100	3.5953	4.362	0	0	0
2019/04/26	2032	07/11/2019	9.70	Put	Bond Future	2,188.1300	2.1881	2,073.6700	2.0737	(5.231)	0	0	0
2019/04/26	2032	07/11/2019			Bond Future	9.5174	91.8467	9.4782	92.1105	(0.411)	0.0000	0.0000	0
2019/04/26	2032	07/11/2019	9.72	Call	Bond Future	3,484.6000	3.4846	3,635.8600	3.6359	4.341	0	0	0
2019/04/26	2032	07/11/2019	9.72	Put	Bond Future	2,135.4200	2.1354	2,022.9100	2.0229	(5.269)	0	0	0
2019/04/26	2032	07/11/2019	9.71	Put	Bond Future	2,161.7800	2.1618	2,048.2900	2.0483	(5.250)	0	0	0
2019/04/26	2032	07/11/2019	9.70	Call	Bond Future	3,405.3900	3.4054	3,554.7000	3.5547	4.385	0	0	0
2019/04/26	2032	06/02/2020	9.40	Put	Bond Future	4,152.7700	4.1528	4,005.3700	4.0054	(3.549)	0	0	0
2019/04/26	2032	06/02/2020			Bond Future	9.5694	93.6492	9.5289	93.9179	(0.423)	0.0000	0.0000	0
2019/04/26	2032	06/02/2020	9.39	Call	Bond Future	2,989.2300	2.9892	3,109.6800	3.1097	4.029	0	0	0
2019/04/26	2032	06/02/2020	9.39	Put	Bond Future	4,188.6100	4.1886	4,040.4000	4.0404	(3.538)	0	0	0
2019/04/26	2032	06/02/2020	9.40	Call	Bond Future	3,020.8300	3.0208	3,142.0900	3.1421	4.014	0	0	0
2019/04/26	2032	06/02/2020	9.38	Call	Bond Future	2,957.8100	2.9578	3,077.4500	3.0775	4.045	0	0	0
2019/04/26	2032	06/02/2020	9.38	Put	Bond Future	4,224.7000	4.2247	4,075.6800	4.0757	(3.527)	0	0	0
2019/04/26	2033	02/05/2019			Bond Future	103.4002	103.4002	104.6326	104.6326	1.192	0.0000	0.0000	2,184
2019/04/26	2033	01/08/2019			Bond Future	105.3127	105.3127	106.5671	106.5671	1.191	0.0000	0.0000	6,090
2019/04/26	2033	07/11/2019			Bond Future	106.3343	106.3343	107.6143	107.6143	1.204	0.0000	0.0000	0
2019/04/26	2033	06/02/2020			Bond Future	108.4447	108.4447	109.7498	109.7498	1.203	0.0000	0.0000	0

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2019/04/26	2037	02/05/2019	9.81	Put	Bond Future	297.4000	0.2974	175.7800	0.1758	(40.894)	0	0	0
2019/04/26	2037	02/05/2019			Bond Future	9.7158	92.0419	9.6740	92.3652	(0.430)	0.0000	0.0000	38,965
2019/04/26	2037	02/05/2019	9.80	Call	Bond Future	968.2800	0.9683	1,163.2400	1.1632	20.135	0	0	0
2019/04/26	2037	02/05/2019	9.80	Put	Bond Future	321.1200	0.3211	192.7700	0.1928	(39.969)	0	0	0
2019/04/26	2037	02/05/2019	9.81	Call	Bond Future	1,020.9300	1.0209	1,222.6200	1.2226	19.756	0	0	0
2019/04/26	2037	02/05/2019	9.79	Call	Bond Future	917.0000	0.9170	1,105.0800	1.1051	20.510	0	0	0
2019/04/26	2037	02/05/2019	9.79	Put	Bond Future	346.3100	0.3463	211.0800	0.2111	(39.049)	0	0	0
2019/04/26	2037	01/08/2019	10.31	Call	Bond Future	4,707.6400	4.7076	4,951.4700	4.9515	5.179	0	0	0
2019/04/26	2037	01/08/2019			Bond Future	9.7861	89.4662	9.7431	89.7947	(0.439)	0.0000	0.0000	46,280
2019/04/26	2037	01/08/2019	10.29	Call	Bond Future	4,596.1100	4.5961	4,837.4800	4.8375	5.252	0	0	0
2019/04/26	2037	01/08/2019	10.29	Put	Bond Future	879.4900	0.8795	792.3700	0.7924	(9.906)	0	0	0
2019/04/26	2037	01/08/2019	10.31	Put	Bond Future	848.4200	0.8484	763.7600	0.7638	(9.979)	0	0	0
2019/04/26	2037	01/08/2019	10.30	Call	Bond Future	4,651.8500	4.6519	4,894.4600	4.8945	5.215	0	0	0
2019/04/26	2037	01/08/2019	10.30	Put	Bond Future	863.8900	0.8639	778.0100	0.7780	(9.941)	0	0	0
2019/04/26	2037	07/11/2019	9.97	Call	Bond Future	3,623.0700	3.6231	3,806.3100	3.8063	5.058	0	0	0
2019/04/26	2037	07/11/2019			Bond Future	9.8482	91.3026	9.8038	91.6373	(0.451)	0.0000	0.0000	0
2019/04/26	2037	07/11/2019	9.95	Call	Bond Future	3,538.9000	3.5389	3,719.6700	3.7197	5.108	0	0	0
2019/04/26	2037	07/11/2019	9.95	Put	Bond Future	2,778.3400	2.7783	2,624.4400	2.6244	(5.539)	0	0	0
2019/04/26	2037	07/11/2019	9.97	Put	Bond Future	2,714.2200	2.7142	2,562.7900	2.5628	(5.579)	0	0	0
2019/04/26	2037	07/11/2019	9.96	Call	Bond Future	3,580.8800	3.5809	3,762.8800	3.7629	5.083	0	0	0
2019/04/26	2037	07/11/2019	9.96	Put	Bond Future	2,746.1300	2.7461	2,593.4600	2.5935	(5.559)	0	0	0
2019/04/26	2037	06/02/2020	9.67	Call	Bond Future	3,275.0400	3.2750	3,425.3300	3.4253	4.589	0	0	0
2019/04/26	2037	06/02/2020	9.66	Put	Bond Future	5,071.6000	5.0716	4,879.8100	4.8798	(3.782)	0	0	0
2019/04/26	2037	06/02/2020			Bond Future	9.9026	88.8342	9.8568	89.1752	(0.462)	0.0000	0.0000	0
2019/04/26	2037	06/02/2020	9.68	Call	Bond Future	3,309.6200	3.3096	3,460.9200	3.4609	4.572	0	0	0
2019/04/26	2037	06/02/2020	9.68	Put	Bond Future	4,987.4900	4.9875	4,797.7300	4.7977	(3.805)	0	0	0
2019/04/26	2037	06/02/2020	9.67	Put	Bond Future	5,029.4000	5.0294	4,838.6300	4.8386	(3.793)	0	0	0
2019/04/26	2037	06/02/2020	9.66	Call	Bond Future	3,240.6500	3.2406	3,389.9200	3.3899	4.606	0	0	0
2019/04/26	2038	02/05/2019			Bond Future	121.7122	121.7122	123.4293	123.4293	1.411	0.0000	0.0000	8,289
2019/04/26	2038	01/08/2019			Bond Future	122.3481	122.3481	124.0958	124.0958	1.428	0.0000	0.0000	11,535
2019/04/26	2038	07/11/2019			Bond Future	124.8900	124.8900	126.6735	126.6735	1.428	0.0000	0.0000	0
2019/04/26	2038	06/02/2020			Bond Future	125.7151	125.7151	127.5336	127.5336	1.447	0.0000	0.0000	0
2019/04/26	2040	02/05/2019	9.89	Call	Bond Future	996.7000	0.9967	1,269.6500	1.2697	27.385	0	0	0
2019/04/26	2040	02/05/2019	9.88	Put	Bond Future	371.0500	0.3710	204.1700	0.2042	(44.975)	0	0	0
2019/04/26	2040	02/05/2019	9.60	Call	Bond Future	86.7000	0.0867	123.2800	0.1233	42.191	0	0	1,150
2019/04/26	2040	02/05/2019			Bond Future	9.8108	95.2301	9.7590	95.6608	(0.527)	0.0000	0.0000	13,655
2019/04/26	2040	02/05/2019	9.90	Call	Bond Future	1,052.4600	1.0525	1,334.3100	1.3343	26.780	0	0	0
2019/04/26	2040	02/05/2019	9.90	Put	Bond Future	317.0700	0.3171	168.2000	0.1682	(46.952)	0	0	0
2019/04/26	2040	02/05/2019	9.60	Put	Bond Future	1,861.4200	1.8614	1,467.2800	1.4673	(21.174)	0	0	0
2019/04/26	2040	02/05/2019	10.20	Put	Bond Future	15.4900	0.0155	4.1500	0.0042	(73.209)	0	0	0
2019/04/26	2040	02/05/2019	10.20	Call	Bond Future	3,156.1400	3.1561	3,575.5200	3.5755	13.288	0	0	1,150
2019/04/26	2040	02/05/2019	9.89	Put	Bond Future	343.2600	0.3433	185.4900	0.1855	(45.962)	0	0	0
2019/04/26	2040	02/05/2019	9.88	Call	Bond Future	942.4200	0.9424	1,206.2600	1.2063	27.996	0	0	0
2019/04/26	2040	02/05/2019	10.15	Call	Bond Future	2,774.6000	2.7746	3,186.0100	3.1860	14.828	0	0	0
2019/04/26	2040	02/05/2019	10.15	Put	Bond Future	27.7700	0.0278	8.4600	0.0085	(69.535)	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
2019/04/26	2040	02/05/2019	9.65	Put	Bond Future	1,501.1800	1.5012	1,132.6000	1.1326	(24.553)	0	0	880
2019/04/26	2040	02/05/2019	9.65	Call	Bond Future	152.3300	0.1523	214.4700	0.2145	40.793	0	0	0
2019/04/26	2040	01/08/2019	10.36	Call	Bond Future	4,809.1700	4.8092	5,128.4700	5.1285	6.639	0	0	0
2019/04/26	2040	01/08/2019	10.37	Put	Bond Future	1,002.9800	1.0030	886.1500	0.8861	(11.648)	0	0	0
2019/04/26	2040	01/08/2019			Bond Future	9.8812	92.4623	9.8279	92.9001	(0.540)	0.0000	0.0000	28,308
2019/04/26	2040	01/08/2019	10.36	Put	Bond Future	1,020.8000	1.0208	902.3100	0.9023	(11.608)	0	0	0
2019/04/26	2040	01/08/2019	10.37	Call	Bond Future	4,867.8000	4.8678	5,188.7600	5.1888	6.594	0	0	0
2019/04/26	2040	01/08/2019	10.38	Call	Bond Future	4,926.7700	4.9268	5,249.3600	5.2494	6.548	0	0	0
2019/04/26	2040	01/08/2019	10.38	Put	Bond Future	985.6200	0.9856	870.4200	0.8704	(11.688)	0	0	0
2019/04/26	2040	07/11/2019	10.03	Call	Bond Future	3,767.9600	3.7680	4,009.5100	4.0095	6.411	0	0	0
2019/04/26	2040	07/11/2019	10.04	Put	Bond Future	3,040.7700	3.0408	2,837.6400	2.8376	(6.680)	0	0	0
2019/04/26	2040	07/11/2019			Bond Future	9.9437	94.3603	9.8887	94.8066	(0.553)	0.0000	0.0000	0
2019/04/26	2040	07/11/2019	10.03	Put	Bond Future	3,074.7400	3.0747	2,869.9700	2.8700	(6.660)	0	0	0
2019/04/26	2040	07/11/2019	10.04	Call	Bond Future	3,813.7900	3.8138	4,056.9800	4.0570	6.377	0	0	0
2019/04/26	2040	07/11/2019	10.05	Call	Bond Future	3,859.8400	3.8598	4,104.6500	4.1046	6.342	0	0	0
2019/04/26	2040	07/11/2019	10.05	Put	Bond Future	3,007.1400	3.0071	2,805.6300	2.8056	(6.701)	0	0	0
2019/04/26	2040	06/02/2020	9.76	Call	Bond Future	3,456.4000	3.4564	3,658.6000	3.6586	5.850	0	0	0
2019/04/26	2040	06/02/2020			Bond Future	9.9987	91.7012	9.9420	92.1560	(0.567)	0.0000	0.0000	0
2019/04/26	2040	06/02/2020	9.74	Call	Bond Future	3,382.8700	3.3829	3,582.3200	3.5823	5.896	0	0	0
2019/04/26	2040	06/02/2020	9.74	Put	Bond Future	5,487.3400	5.4873	5,232.0000	5.2320	(4.653)	0	0	0
2019/04/26	2040	06/02/2020	9.76	Put	Bond Future	5,395.4300	5.3954	5,142.8400	5.1428	(4.682)	0	0	0
2019/04/26	2040	06/02/2020	9.75	Call	Bond Future	3,419.7000	3.4197	3,620.5300	3.6205	5.873	0	0	0
2019/04/26	2040	06/02/2020	9.75	Put	Bond Future	5,441.3900	5.4414	5,187.4300	5.1874	(4.667)	0	0	0
2019/04/26	2044	02/05/2019	9.90	Call	Bond Future	1,019.0800	1.0191	1,231.8200	1.2318	20.876	0	0	0
2019/04/26	2044	02/05/2019			Bond Future	9.8205	92.4113	9.7789	92.7651	(0.424)	0.0000	0.0000	13,120
2019/04/26	2044	02/05/2019	9.90	Put	Bond Future	350.0400	0.3500	209.0000	0.2090	(40.293)	0	0	0
2019/04/26	2044	02/05/2019	9.91	Call	Bond Future	1,075.9700	1.0760	1,296.3400	1.2963	20.481	0	0	0
2019/04/26	2044	02/05/2019	9.92	Put	Bond Future	298.2700	0.2983	172.3100	0.1723	(42.230)	0	0	0
2019/04/26	2044	02/05/2019	9.91	Put	Bond Future	323.3600	0.3234	189.9500	0.1900	(41.257)	0	0	0
2019/04/26	2044	02/05/2019	9.92	Call	Bond Future	1,134.3100	1.1343	1,362.1300	1.3621	20.084	0	0	0
2019/04/26	2044	01/08/2019	9.86	Put	Bond Future	2,496.9100	2.4969	2,308.4800	2.3085	(7.547)	0	0	0
2019/04/26	2044	01/08/2019	10.53	Call	Bond Future	5,896.9800	5.8970	6,176.9000	6.1769	4.747	0	0	0
2019/04/26	2044	01/08/2019	10.40	Put	Bond Future	986.1900	0.9862	890.5600	0.8906	(9.697)	0	0	0
2019/04/26	2044	01/08/2019			Bond Future	9.8876	89.7172	9.8447	90.0767	(0.433)	0.0000	0.0000	34,371
2019/04/26	2044	01/08/2019	10.39	Call	Bond Future	5,044.2400	5.0442	5,306.7900	5.3068	5.205	0	0	0
2019/04/26	2044	01/08/2019	10.39	Put	Bond Future	1,003.6700	1.0037	906.6900	0.9067	(9.663)	0	0	0
2019/04/26	2044	01/08/2019	9.86	Call	Bond Future	2,265.6600	2.2657	2,436.7600	2.4368	7.552	0	0	100
2019/04/26	2044	01/08/2019	10.53	Put	Bond Future	785.0900	0.7851	705.4800	0.7055	(10.140)	0	0	100
2019/04/26	2044	01/08/2019	10.40	Call	Bond Future	5,104.0400	5.1040	5,367.9400	5.3679	5.170	0	0	0
2019/04/26	2044	01/08/2019	9.36	Put	Bond Future	5,272.2900	5.2723	4,985.9600	4.9860	(5.431)	0	0	0
2019/04/26	2044	01/08/2019	9.36	Call	Bond Future	673.0400	0.6730	746.2400	0.7462	10.876	0	0	100
2019/04/26	2044	01/08/2019	10.38	Call	Bond Future	4,984.4500	4.9844	5,245.6500	5.2457	5.240	0	0	0
2019/04/26	2044	01/08/2019	10.38	Put	Bond Future	1,021.2900	1.0213	922.9600	0.9230	(9.628)	0	0	0
2019/04/26	2044	07/11/2019	10.07	Put	Bond Future	3,023.0000	3.0230	2,857.6000	2.8576	(5.471)	0	0	0
2019/04/26	2044	07/11/2019			Bond Future	9.9471	91.5588	9.9029	91.9252	(0.444)	0.0000	0.0000	0
2019/04/26	2044	07/11/2019	10.06	Call	Bond Future	3,982.2400	3.9822	4,181.9700	4.1820	5.016	0	0	0
2019/04/26	2044	07/11/2019	10.06	Put	Bond Future	3,056.8400	3.0568	2,890.1200	2.8901	(5.454)	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
2019/04/26	2044	07/11/2019	10.07	Call	Bond Future	4,029.5900	4.0296	4,230.6400	4.2306	4.989	0	0	0
2019/04/26	2044	07/11/2019	10.05	Call	Bond Future	3,935.3800	3.9354	4,133.7700	4.1338	5.041	0	0	0
2019/04/26	2044	07/11/2019	10.05	Put	Bond Future	3,091.2900	3.0913	2,923.2300	2.9232	(5.437)	0	0	0
2019/04/26	2044	06/02/2020	9.77	Put	Bond Future	5,492.4700	5.4925	5,284.5500	5.2846	(3.786)	0	0	0
2019/04/26	2044	06/02/2020			Bond Future	9.9992	88.9701	9.9538	89.3434	(0.455)	0.0000	0.0000	0
2019/04/26	2044	06/02/2020	9.77	Call	Bond Future	3,583.1600	3.5832	3,748.5500	3.7486	4.616	0	0	0
2019/04/26	2044	06/02/2020	9.78	Call	Bond Future	3,620.9800	3.6210	3,787.4900	3.7875	4.598	0	0	0
2019/04/26	2044	06/02/2020	9.76	Put	Bond Future	5,539.3800	5.5394	5,330.3300	5.3303	(3.774)	0	0	0
2019/04/26	2044	06/02/2020	9.78	Put	Bond Future	5,445.5700	5.4456	5,238.7700	5.2388	(3.798)	0	0	0
2019/04/26	2044	06/02/2020	9.76	Call	Bond Future	3,545.2200	3.5452	3,709.4800	3.7095	4.633	0	0	0
2019/04/26	2046	02/05/2019			Bond Future	114.1932	114.1932	116.3556	116.3556	1.894	0.0000	0.0000	11,310
2019/04/26	2046	01/08/2019			Bond Future	116.3051	116.3051	118.5068	118.5068	1.893	0.0000	0.0000	10,658
2019/04/26	2046	07/11/2019			Bond Future	117.0067	117.0067	119.2535	119.2535	1.920	0.0000	0.0000	0
2019/04/26	2046	06/02/2020			Bond Future	119.3290	119.3290	121.6202	121.6202	1.920	0.0000	0.0000	0
2019/04/26	2050	02/05/2019			Bond Future	119.8877	119.8877	121.1262	121.1262	1.033	0.0000	0.0000	7,465
2019/04/26	2050	01/08/2019			Bond Future	120.3140	120.3140	121.5745	121.5745	1.048	0.0000	0.0000	10,887
2019/04/26	2050	07/11/2019			Bond Future	122.8135	122.8135	124.0996	124.0996	1.047	0.0000	0.0000	0
2019/04/26	2050	06/02/2020			Bond Future	123.4142	123.4142	124.7257	124.7257	1.063	0.0000	0.0000	0
2019/04/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	AL37	02/05/2019			Index Future	631.1410	631.1410	631.6120	631.6120	0.075	0.0000	0.0000	0
2019/04/26	AL37	01/08/2019			Index Future	642.6570	642.6570	643.1340	643.1340	0.074	0.0000	0.0000	0
2019/04/26	AL37	07/11/2019			Index Future	655.8410	655.8410	656.3260	656.3260	0.074	0.0000	0.0000	0
2019/04/26	AL37	06/02/2020			Index Future	668.7050	668.7050	669.1990	669.1990	0.074	0.0000	0.0000	0
2019/04/26	AL7T	02/05/2019			Index Future	731.6420	731.6420	733.1610	733.1610	0.208	0.0000	0.0000	0
2019/04/26	AL7T	01/08/2019			Index Future	744.9920	744.9920	746.5360	746.5360	0.207	0.0000	0.0000	0
2019/04/26	AL7T	07/11/2019			Index Future	760.2760	760.2760	761.8490	761.8490	0.207	0.0000	0.0000	0
2019/04/26	AL7T	06/02/2020			Index Future	775.1880	775.1880	776.7920	776.7920	0.207	0.0000	0.0000	0
2019/04/26	ALBI	02/05/2019			Index Future	660.7360	660.7360	662.4970	662.4970	0.267	0.0000	0.0000	3
2019/04/26	ALBI	01/08/2019			Index Future	672.7930	672.7930	674.5830	674.5830	0.266	0.0000	0.0000	974
2019/04/26	ALBI	07/11/2019			Index Future	686.5950	686.5950	688.4210	688.4210	0.266	0.0000	0.0000	0
2019/04/26	ALBI	06/02/2020			Index Future	700.0630	700.0630	701.9230	701.9230	0.266	0.0000	0.0000	0
2019/04/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	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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2019/04/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/04/26	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/26	ES33	02/05/2019			Bond Future	10.8737		76.8192	10.8361	77.0405	(0.345)	0.0000	0.0000	0
2019/04/26	ES33	01/08/2019			Bond Future	10.9830		78.2209	10.9443	78.4456	(0.353)	0.0000	0.0000	350
2019/04/26	ES33	07/11/2019			Bond Future	11.0968		76.0306	11.0565	76.2596	(0.363)	0.0000	0.0000	0
2019/04/26	ES33	06/02/2020			Bond Future	11.2015		77.5227	11.1599	77.7559	(0.372)	0.0000	0.0000	0
2019/04/26	ES42	02/05/2019			Bond Future	11.1635		78.3809	11.1110	78.7335	(0.471)	0.0000	0.0000	0
2019/04/26	ES42	01/08/2019			Bond Future	11.2715		79.8111	11.2172	80.1695	(0.482)	0.0000	0.0000	4,919
2019/04/26	ES42	07/11/2019			Bond Future	11.3841		77.1826	11.3278	77.5479	(0.495)	0.0000	0.0000	0
2019/04/26	ES42	06/02/2020			Bond Future	11.4838		78.6977	11.4256	79.0699	(0.507)	0.0000	0.0000	0
2019/04/26	GOVI	02/05/2019	647.87	Call	GOVI	63,130.0000		6.3130	80,680.0000	8.0680	27.800	0	0	0
2019/04/26	GOVI	02/05/2019	647.88	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	GOVI	02/05/2019	647.86	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	GOVI	02/05/2019			GOVI	654.1830		654.1830	655.9380	655.9380	0.268	0.0000	0.0000	86
2019/04/26	GOVI	02/05/2019	647.87	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	GOVI	02/05/2019	647.88	Call	GOVI	63,030.0000		6.3030	80,580.0000	8.0580	27.844	0	0	0
2019/04/26	GOVI	02/05/2019	647.86	Call	GOVI	63,230.0000		6.3230	80,780.0000	8.0780	27.756	0	0	0
2019/04/26	GOVI	01/08/2019	638.68	Call	GOVI	274,390.0000		27.4390	292,240.0000	29.2240	6.505	0	0	0
2019/04/26	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	GOVI	01/08/2019			GOVI	666.1190		666.1190	667.9040	667.9040	0.268	0.0000	0.0000	436
2019/04/26	GOVI	01/08/2019	638.69	Call	GOVI	274,290.0000		27.4290	292,140.0000	29.2140	6.508	0	0	0
2019/04/26	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	GOVI	01/08/2019	638.67	Call	GOVI	274,490.0000		27.4490	292,340.0000	29.2340	6.503	0	0	0
2019/04/26	GOVI	07/11/2019	672.90	Call	GOVI	68,850.0000		6.8850	87,040.0000	8.7040	26.420	0	0	0
2019/04/26	GOVI	07/11/2019			GOVI	679.7850		679.7850	681.6040	681.6040	0.268	0.0000	0.0000	0
2019/04/26	GOVI	07/11/2019	672.90	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	GOVI	07/11/2019	672.91	Call	GOVI	68,750.0000		6.8750	86,940.0000	8.6940	26.458	0	0	0
2019/04/26	GOVI	07/11/2019	672.92	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	GOVI	07/11/2019	672.91	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	GOVI	07/11/2019	672.92	Call	GOVI	68,650.0000		6.8650	86,840.0000	8.6840	26.497	0	0	0
2019/04/26	GOVI	06/02/2020	703.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	GOVI	06/02/2020	703.15	Put	GOVI	100,310.0000		10.0310	81,770.0000	8.1770	(18.483)	0	0	0
2019/04/26	GOVI	06/02/2020			GOVI	693.1190		693.1190	694.9730	694.9730	0.267	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
2019/04/26	GOVI	06/02/2020	703.14	Put	GOVI	100,210.0000		10.0210	81,670.0000	8.1670	(18.501)	0	0	0
2019/04/26	GOVI	06/02/2020	703.15	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	GOVI	06/02/2020	703.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	GOVI	06/02/2020	703.13	Put	GOVI	100,110.0000		10.0110	81,570.0000	8.1570	(18.520)	0	0	0
2019/04/26	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/26	IGOV	02/05/2019			Index Future	258.4510		258.4510	260.4530	260.4530	0.775	0.0000	0.0000	33
2019/04/26	IGOV	01/08/2019			Index Future	263.2310		263.2310	265.2690	265.2690	0.774	0.0000	0.0000	800
2019/04/26	IGOV	07/11/2019			Index Future	268.6990		268.6990	270.7780	270.7780	0.774	0.0000	0.0000	219
2019/04/26	IGOV	06/02/2020			Index Future	274.0310		274.0310	276.1520	276.1520	0.774	0.0000	0.0000	0
2019/04/26	IS01	20/06/2019			Interest Rate Swap	102.0100		102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/26	IS01	19/09/2019			Interest Rate Swap	99.8700		99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/04/26	IS02	21/06/2019			Interest Rate Swap	99.7400		99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/26	IS02	20/09/2019			Interest Rate Swap	101.8700		101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/04/26	IS02	20/12/2019			Interest Rate Swap	102.8000		102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/04/26	IS02	23/03/2020			Interest Rate Swap	98.7800		98.7800	98.7700	98.7700	(0.010)	0.0000	0.0000	0
2019/04/26	IS02	22/06/2020			Interest Rate Swap	102.3400		102.3400	102.3300	102.3300	(0.010)	0.0000	0.0000	0
2019/04/26	IS02	21/09/2020			Interest Rate Swap	99.3000		99.3000	99.2900	99.2900	(0.010)	0.0000	0.0000	0
2019/04/26	IS05	17/12/2020			Interest Rate Swap	96.0600		96.0600	96.0500	96.0500	(0.010)	0.0000	0.0000	0
2019/04/26	IS05	16/03/2021			Interest Rate Swap	95.2100		95.2100	95.1900	95.1900	(0.021)	0.0000	0.0000	0
2019/04/26	IS05	15/06/2021			Interest Rate Swap	94.3000		94.3000	94.2900	94.2900	(0.011)	0.0000	0.0000	0
2019/04/26	IS05	21/09/2021			Interest Rate Swap	94.3700		94.3700	94.3600	94.3600	(0.011)	0.0000	0.0000	0
2019/04/26	IS05	21/12/2021			Interest Rate Swap	96.4700		96.4700	96.4700	96.4700	0.000	0.0000	0.0000	51
2019/04/26	IS05	15/03/2022			Interest Rate Swap	96.5300		96.5300	96.5300	96.5300	0.000	0.0000	0.0000	0
2019/04/26	IS05	21/06/2022			Interest Rate Swap	97.6300		97.6300	97.6400	97.6400	0.010	0.0000	0.0000	0
2019/04/26	IS05	20/09/2022			Interest Rate Swap	101.5000		101.5000	101.5000	101.5000	0.000	0.0000	0.0000	0
2019/04/26	IS05	20/12/2022			Interest Rate Swap	102.6900		102.6900	102.7000	102.7000	0.010	0.0000	0.0000	0
2019/04/26	IS05	22/03/2023			Interest Rate Swap	95.9700		95.9700	95.9800	95.9800	0.010	0.0000	0.0000	0
2019/04/26	IS05	20/06/2023			Interest Rate Swap	101.9800		101.9800	102.0000	102.0000	0.020	0.0000	0.0000	0
2019/04/26	IS05	19/09/2023			Interest Rate Swap	97.4100		97.4100	97.4300	97.4300	0.021	0.0000	0.0000	0
2019/04/26	IS10	17/12/2025			Interest Rate Swap	93.7100		93.7100	93.7100	93.7100	0.000	0.0000	0.0000	0
2019/04/26	IS10	16/03/2026			Interest Rate Swap	90.6600		90.6600	90.6600	90.6600	0.000	0.0000	0.0000	0
2019/04/26	IS10	15/06/2026			Interest Rate Swap	89.3700		89.3700	89.3600	89.3600	(0.011)	0.0000	0.0000	0
2019/04/26	IS10	21/09/2026			Interest Rate Swap	91.5300		91.5300	91.5100	91.5100	(0.022)	0.0000	0.0000	0
2019/04/26	IS10	21/12/2026			Interest Rate Swap	95.3500		95.3500	95.3200	95.3200	(0.031)	0.0000	0.0000	0
2019/04/26	IS10	15/03/2027			Interest Rate Swap	93.9100		93.9100	93.8600	93.8600	(0.053)	0.0000	0.0000	0
2019/04/26	IS10	21/06/2027			Interest Rate Swap	95.9900		95.9900	95.9400	95.9400	(0.052)	0.0000	0.0000	0
2019/04/26	IS10	20/09/2027			Interest Rate Swap	101.4800		101.4800	101.4400	101.4400	(0.039)	0.0000	0.0000	0
2019/04/26	IS10	20/12/2027			Interest Rate Swap	101.8300		101.8300	101.8000	101.8000	(0.029)	0.0000	0.0000	0
2019/04/26	IS10	22/03/2028			Interest Rate Swap	95.2900		95.2900	95.2600	95.2600	(0.031)	0.0000	0.0000	0
2019/04/26	IS10	20/06/2028			Interest Rate Swap	102.5300		102.5300	102.5200	102.5200	(0.010)	0.0000	0.0000	0
2019/04/26	IS10	19/09/2028			Interest Rate Swap	96.0500		96.0500	96.0400	96.0400	(0.010)	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
2019/04/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/26	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/04/26	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/26	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/26	R023	02/05/2019	8.45	Call	Bond Future	2,136.6100	2.1366	2,204.8600	2.2049	3.194	0	0	0
2019/04/26	R023	02/05/2019	8.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	R023	02/05/2019			Bond Future	7.7832	101.3070	7.7622	101.3752	(0.270)	0.0000	0.0000	18,749
2019/04/26	R023	02/05/2019	8.46	Call	Bond Future	2,168.2300	2.1682	2,236.4800	2.2365	3.148	0	0	0
2019/04/26	R023	02/05/2019	8.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	R023	02/05/2019	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	R023	02/05/2019	8.44	Call	Bond Future	2,104.9900	2.1050	2,173.2400	2.1732	3.242	0	0	0
2019/04/26	R023	01/08/2019	8.95	Call	Bond Future	3,450.5600	3.4506	3,515.4900	3.5155	1.882	0	0	0
2019/04/26	R023	01/08/2019			Bond Future	7.8102	103.1555	7.7877	103.2242	(0.287)	0.0000	0.0000	54,458
2019/04/26	R023	01/08/2019	8.93	Call	Bond Future	3,394.6300	3.3946	3,459.3200	3.4593	1.906	0	0	0
2019/04/26	R023	01/08/2019	8.93	Put	Bond Future	38.9100	0.0389	34.9100	0.0349	(10.280)	0	0	0
2019/04/26	R023	01/08/2019	8.95	Put	Bond Future	36.1800	0.0362	32.4200	0.0324	(10.392)	0	0	0
2019/04/26	R023	01/08/2019	8.94	Call	Bond Future	3,422.5700	3.4226	3,487.3900	3.4874	1.894	0	0	0
2019/04/26	R023	01/08/2019	8.94	Put	Bond Future	37.5200	0.0375	33.6500	0.0337	(10.314)	0	0	0
2019/04/26	R023	07/11/2019	7.98	Call	Bond Future	1,203.4200	1.2034	1,241.6600	1.2417	3.178	0	0	0
2019/04/26	R023	07/11/2019			Bond Future	7.8223	101.3383	7.7980	101.4078	(0.311)	0.0000	0.0000	0
2019/04/26	R023	07/11/2019	7.98	Put	Bond Future	754.1600	0.7542	722.8300	0.7228	(4.154)	0	0	0
2019/04/26	R023	07/11/2019	7.99	Call	Bond Future	1,221.9700	1.2220	1,260.5200	1.2605	3.155	0	0	0
2019/04/26	R023	07/11/2019	8.00	Call	Bond Future	1,240.3500	1.2403	1,279.2000	1.2792	3.132	0	0	0
2019/04/26	R023	07/11/2019	8.00	Put	Bond Future	734.2900	0.7343	703.5700	0.7036	(4.184)	0	0	0
2019/04/26	R023	07/11/2019	7.99	Put	Bond Future	744.3100	0.7443	713.2900	0.7133	(4.168)	0	0	0
2019/04/26	R023	06/02/2020	7.54	Call	Bond Future	708.5500	0.7086	734.9200	0.7349	3.722	0	0	0
2019/04/26	R023	06/02/2020			Bond Future	7.8168	103.3267	7.7903	103.3974	(0.339)	0.0000	0.0000	0
2019/04/26	R023	06/02/2020	7.52	Call	Bond Future	683.6100	0.6836	709.3900	0.7094	3.771	0	0	0
2019/04/26	R023	06/02/2020	7.52	Put	Bond Future	1,477.9100	1.4779	1,433.0300	1.4330	(3.037)	0	0	0
2019/04/26	R023	06/02/2020	7.54	Put	Bond Future	1,449.0700	1.4491	1,404.7800	1.4048	(3.056)	0	0	0
2019/04/26	R023	06/02/2020	7.53	Call	Bond Future	696.1900	0.6962	722.2700	0.7223	3.746	0	0	0
2019/04/26	R023	06/02/2020	7.53	Put	Bond Future	1,463.6000	1.4636	1,419.0200	1.4190	(3.046)	0	0	0
2019/04/26	R035	02/05/2019	9.74	Put	Bond Future	239.6000	0.2396	128.0900	0.1281	(46.540)	0	0	0
2019/04/26	R035	02/05/2019			Bond Future	9.6255	95.5819	9.5788	95.9412	(0.485)	0.0000	0.0000	48,746
2019/04/26	R035	02/05/2019	9.74	Call	Bond Future	1,113.4100	1.1134	1,361.1900	1.3612	22.254	0	0	0
2019/04/26	R035	02/05/2019	9.75	Call	Bond Future	1,169.6600	1.1697	1,424.3300	1.4243	21.773	0	0	0
2019/04/26	R035	02/05/2019	9.75	Put	Bond Future	220.1300	0.2201	115.5100	0.1155	(47.526)	0	0	0
2019/04/26	R035	02/05/2019	9.73	Call	Bond Future	1,058.3400	1.0583	1,299.0300	1.2990	22.742	0	0	0
2019/04/26	R035	02/05/2019	9.73	Put	Bond Future	260.3400	0.2603	141.7400	0.1417	(45.556)	0	0	0
2019/04/26	R035	01/08/2019	10.23	Call	Bond Future	4,804.9300	4.8049	5,077.2900	5.0773	5.668	0	0	0
2019/04/26	R035	01/08/2019	10.22	Put	Bond Future	872.7700	0.8728	778.7300	0.7787	(10.775)	0	0	0
2019/04/26	R035	01/08/2019			Bond Future	9.6918	97.3259	9.6437	97.6910	(0.496)	0.0000	0.0000	54,560

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2019/04/26	R035	01/08/2019	10.24	Call	Bond Future	4,860.9900		4.8610	5,134.6600	5.1347	5.630	0	0	0
2019/04/26	R035	01/08/2019	10.24	Put	Bond Future	842.5300		0.8425	751.1200	0.7511	(10.849)	0	0	0
2019/04/26	R035	01/08/2019	10.23	Put	Bond Future	857.4500		0.8575	764.7300	0.7647	(10.813)	0	0	0
2019/04/26	R035	01/08/2019	10.22	Call	Bond Future	4,749.1800		4.7492	5,020.2200	5.0202	5.707	0	0	0
2019/04/26	R035	07/11/2019	9.88	Call	Bond Future	3,542.1100		3.5421	3,747.2600	3.7473	5.792	0	0	0
2019/04/26	R035	07/11/2019	9.89	Call	Bond Future	3,584.2400		3.5842	3,790.7700	3.7908	5.762	0	0	0
2019/04/26	R035	07/11/2019	9.87	Put	Bond Future	2,674.0700		2.6741	2,505.6700	2.5057	(6.298)	0	0	0
2019/04/26	R035	07/11/2019			Bond Future	9.7585		94.8181	9.7088	95.1902	(0.510)	0.0000	0.0000	0
2019/04/26	R035	07/11/2019	9.89	Put	Bond Future	2,611.0100		2.6110	2,445.3900	2.4454	(6.343)	0	0	0
2019/04/26	R035	07/11/2019	9.87	Call	Bond Future	3,500.2200		3.5002	3,703.9700	3.7040	5.821	0	0	0
2019/04/26	R035	07/11/2019	9.88	Put	Bond Future	2,642.3800		2.6424	2,475.3800	2.4754	(6.320)	0	0	0
2019/04/26	R035	06/02/2020	9.60	Call	Bond Future	3,237.4700		3.2375	3,406.2600	3.4063	5.214	0	0	0
2019/04/26	R035	06/02/2020	9.61	Put	Bond Future	4,819.2800		4.8193	4,610.1400	4.6101	(4.340)	0	0	0
2019/04/26	R035	06/02/2020			Bond Future	9.8178		96.6788	9.7664	97.0578	(0.523)	0.0000	0.0000	0
2019/04/26	R035	06/02/2020	9.60	Put	Bond Future	4,860.5300		4.8605	4,650.2500	4.6502	(4.326)	0	0	0
2019/04/26	R035	06/02/2020	9.61	Call	Bond Future	3,271.6400		3.2716	3,441.5700	3.4416	5.194	0	0	0
2019/04/26	R035	06/02/2020	9.59	Call	Bond Future	3,203.1400		3.2031	3,370.8000	3.3708	5.234	0	0	0
2019/04/26	R035	06/02/2020	9.59	Put	Bond Future	4,901.7100		4.9017	4,690.3000	4.6903	(4.313)	0	0	0
2019/04/26	R186	02/05/2019	9.02	Call	Bond Future	2,522.5300		2.5225	2,647.8800	2.6479	4.969	0	0	0
2019/04/26	R186	02/05/2019	9.01	Put	Bond Future	2.5500		0.0026	0.8300	0.0008	(67.451)	0	0	0
2019/04/26	R186	02/05/2019	10.07	Call	Bond Future	8,305.4300		8.3054	8,432.2700	8.4323	1.527	0	0	0
2019/04/26	R186	02/05/2019	9.96	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	90
2019/04/26	R186	02/05/2019	9.75	Call	Bond Future	6,586.1700		6.5862	6,713.0100	6.7130	1.926	0	0	0
2019/04/26	R186	02/05/2019	9.25	Put	Bond Future	0.0400		0.0000	0.0100	0.0000	(75.000)	0	0	0
2019/04/26	R186	02/05/2019	8.65	Put	Bond Future	223.6700		0.2237	158.3800	0.1584	(29.190)	0	0	4,100
2019/04/26	R186	02/05/2019			Bond Future	8.5852		114.4843	8.5637	114.6111	(0.251)	0.0000	0.0000	36,554
2019/04/26	R186	02/05/2019	9.03	Call	Bond Future	2,579.2900		2.5793	2,704.8500	2.7049	4.868	0	0	0
2019/04/26	R186	02/05/2019	9.03	Put	Bond Future	1.8500		0.0019	0.5700	0.0006	(69.189)	0	0	0
2019/04/26	R186	02/05/2019	8.65	Call	Bond Future	604.0900		0.6041	665.6400	0.6656	10.189	0	0	3,250
2019/04/26	R186	02/05/2019	9.02	Put	Bond Future	2.1800		0.0022	0.6900	0.0007	(68.349)	0	0	0
2019/04/26	R186	02/05/2019	9.01	Call	Bond Future	2,465.7800		2.4658	2,590.9000	2.5909	5.074	0	0	0
2019/04/26	R186	02/05/2019	9.30	Call	Bond Future	4,103.9600		4.1040	4,230.7900	4.2308	3.090	0	0	200
2019/04/26	R186	02/05/2019	10.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	200
2019/04/26	R186	02/05/2019	9.96	Call	Bond Future	7,718.6600		7.7187	7,845.5000	7.8455	1.643	0	0	0
2019/04/26	R186	02/05/2019	9.20	Put	Bond Future	0.1000		0.0001	0.0200	0.0000	(80.000)	0	0	0
2019/04/26	R186	02/05/2019	9.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,000
2019/04/26	R186	02/05/2019	10.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,250
2019/04/26	R186	02/05/2019	9.25	Call	Bond Future	3,823.4300		3.8234	3,950.2400	3.9502	3.317	0	0	3,250
2019/04/26	R186	02/05/2019	8.90	Call	Bond Future	1,845.2800		1.8453	1,964.7900	1.9648	6.477	0	0	0
2019/04/26	R186	02/05/2019	8.70	Put	Bond Future	139.6900		0.1397	91.5900	0.0916	(34.433)	0	0	0
2019/04/26	R186	02/05/2019	8.70	Call	Bond Future	812.4900		0.8125	891.2300	0.8912	9.691	0	0	200
2019/04/26	R186	02/05/2019	9.30	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/04/26	R186	02/05/2019	9.20	Call	Bond Future	3,541.9700		3.5420	3,668.7300	3.6687	3.579	0	0	90
2019/04/26	R186	02/05/2019	8.62	Put	Bond Future	289.4100		0.2894	213.4700	0.2135	(26.240)	0	0	0
2019/04/26	R186	02/05/2019	8.62	Call	Bond Future	493.9200		0.4939	544.8200	0.5448	10.305	0	0	90
2019/04/26	R186	02/05/2019	8.50	Put	Bond Future	681.2200		0.6812	569.5900	0.5696	(16.387)	0	0	0
2019/04/26	R186	02/05/2019	8.50	Call	Bond Future	178.4300		0.1784	193.6400	0.1936	8.524	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
2019/04/26	R186	02/05/2019	9.00	Put	Bond Future	2.9800	0.0030	1.0000	0.0010	(66.443)	0	0	7,500
2019/04/26	R186	02/05/2019	9.00	Call	Bond Future	2,409.0500	2.4091	2,533.9100	2.5339	5.183	0	0	7,000
2019/04/26	R186	02/05/2019	10.02	Call	Bond Future	8,039.2600	8.0393	8,166.1000	8.1661	1.578	0	0	0
2019/04/26	R186	02/05/2019	8.80	Put	Bond Future	46.8800	0.0469	25.5500	0.0256	(45.499)	0	0	0
2019/04/26	R186	02/05/2019	8.80	Call	Bond Future	1,301.4200	1.3014	1,406.9300	1.4069	8.107	0	0	7,500
2019/04/26	R186	02/05/2019	9.05	Call	Bond Future	2,692.8200	2.6928	2,818.7100	2.8187	4.675	0	0	0
2019/04/26	R186	02/05/2019	9.05	Put	Bond Future	1.3400	0.0013	0.3900	0.0004	(70.896)	0	0	3,250
2019/04/26	R186	02/05/2019	8.90	Put	Bond Future	12.9900	0.0130	5.6600	0.0057	(56.428)	0	0	4,000
2019/04/26	R186	01/08/2019	10.08	Put	Bond Future	46.2200	0.0462	41.4600	0.0415	(10.299)	0	0	6,000
2019/04/26	R186	01/08/2019	8.38	Call	Bond Future	827.1500	0.8272	865.3700	0.8654	4.621	0	0	0
2019/04/26	R186	01/08/2019	9.54	Call	Bond Future	5,217.0100	5.2170	5,327.0100	5.3270	2.108	0	0	0
2019/04/26	R186	01/08/2019			Bond Future	8.6425	111.2749	8.6201	111.4032	(0.260)	0.0000	0.0000	105,787
2019/04/26	R186	01/08/2019	8.30	Put	Bond Future	2,652.0800	2.6521	2,556.4400	2.5564	(3.606)	0	0	0
2019/04/26	R186	01/08/2019	8.30	Call	Bond Future	672.3700	0.6724	704.9800	0.7050	4.850	0	0	6,000
2019/04/26	R186	01/08/2019	9.05	Put	Bond Future	678.4400	0.6784	637.4600	0.6375	(6.040)	0	0	0
2019/04/26	R186	01/08/2019	9.05	Call	Bond Future	2,974.9400	2.9749	3,062.2100	3.0622	2.934	0	0	6,000
2019/04/26	R186	01/08/2019	9.52	Call	Bond Future	5,122.6700	5.1227	5,231.8800	5.2319	2.132	0	0	0
2019/04/26	R186	01/08/2019	9.52	Put	Bond Future	253.8500	0.2539	234.8100	0.2348	(7.500)	0	0	0
2019/04/26	R186	01/08/2019	10.08	Call	Bond Future	7,876.5900	7.8766	8,000.0800	8.0001	1.568	0	0	0
2019/04/26	R186	01/08/2019	8.38	Put	Bond Future	2,340.3900	2.3404	2,250.3600	2.2504	(3.847)	0	0	0
2019/04/26	R186	01/08/2019	8.70	Put	Bond Future	1,338.4100	1.3384	1,272.8700	1.2729	(4.897)	0	0	6,200
2019/04/26	R186	01/08/2019	9.54	Put	Bond Future	240.5100	0.2405	222.2600	0.2223	(7.588)	0	0	0
2019/04/26	R186	01/08/2019	8.70	Call	Bond Future	1,666.1200	1.6661	1,728.8300	1.7288	3.764	0	0	0
2019/04/26	R186	01/08/2019	9.22	Call	Bond Future	3,716.5400	3.7165	3,813.2300	3.8132	2.602	0	0	0
2019/04/26	R186	01/08/2019	9.22	Put	Bond Future	480.2900	0.4803	448.7300	0.4487	(6.571)	0	0	0
2019/04/26	R186	01/08/2019	9.53	Call	Bond Future	5,169.7900	5.1698	5,279.3900	5.2794	2.120	0	0	0
2019/04/26	R186	01/08/2019	9.53	Put	Bond Future	247.1100	0.2471	228.4600	0.2285	(7.547)	0	0	0
2019/04/26	R186	07/11/2019	8.94	Call	Bond Future	2,867.3200	2.8673	2,942.3500	2.9424	2.617	0	0	0
2019/04/26	R186	07/11/2019	8.23	Call	Bond Future	935.6500	0.9356	971.8500	0.9719	3.869	0	0	5,000
2019/04/26	R186	07/11/2019			Bond Future	8.6905	113.5584	8.6670	113.6887	(0.271)	0.0000	0.0000	0
2019/04/26	R186	07/11/2019	8.94	Put	Bond Future	1,497.8100	1.4978	1,442.5600	1.4426	(3.689)	0	0	0
2019/04/26	R186	07/11/2019	8.73	Call	Bond Future	2,178.9200	2.1789	2,242.8100	2.2428	2.932	0	0	0
2019/04/26	R186	07/11/2019	8.73	Put	Bond Future	1,960.8500	1.9609	1,894.4600	1.8945	(3.386)	0	0	5,000
2019/04/26	R186	07/11/2019	8.96	Put	Bond Future	1,459.0200	1.4590	1,404.7800	1.4048	(3.718)	0	0	0
2019/04/26	R186	07/11/2019	8.23	Put	Bond Future	3,523.3700	3.5234	3,429.2900	3.4293	(2.670)	0	0	0
2019/04/26	R186	07/11/2019	8.95	Call	Bond Future	2,902.2500	2.9023	2,977.7900	2.9778	2.603	0	0	0
2019/04/26	R186	07/11/2019	8.96	Call	Bond Future	2,937.3700	2.9374	3,013.4100	3.0134	2.589	0	0	0
2019/04/26	R186	07/11/2019	8.95	Put	Bond Future	1,478.3100	1.4783	1,423.5700	1.4236	(3.703)	0	0	0
2019/04/26	R186	06/02/2020	8.57	Call	Bond Future	2,095.2800	2.0953	2,152.1600	2.1522	2.715	0	0	0
2019/04/26	R186	06/02/2020			Bond Future	8.7266	110.4783	8.7019	110.6109	(0.283)	0.0000	0.0000	0
2019/04/26	R186	06/02/2020	8.55	Call	Bond Future	2,039.4900	2.0395	2,095.4500	2.0954	2.744	0	0	0
2019/04/26	R186	06/02/2020	8.55	Put	Bond Future	2,993.4000	2.9934	2,916.7900	2.9168	(2.559)	0	0	0
2019/04/26	R186	06/02/2020	8.57	Put	Bond Future	2,940.6200	2.9406	2,864.9300	2.8649	(2.574)	0	0	0
2019/04/26	R186	06/02/2020	8.56	Call	Bond Future	2,067.4900	2.0675	2,123.9100	2.1239	2.729	0	0	0
2019/04/26	R186	06/02/2020	8.56	Put	Bond Future	2,967.1000	2.9671	2,890.9500	2.8910	(2.566)	0	0	0
2019/04/26	R197	02/05/2019			Bond Future	303.3733	303.3733	303.9725	303.9725	0.198	0.0000	0.0000	2,462
2019/04/26	R197	01/08/2019			Bond Future	301.5352	301.5352	302.1432	302.1432	0.202	0.0000	0.0000	2,507

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
2019/04/26	R197	07/11/2019			Bond Future	307.7996	307.7996	308.4190	308.4190	0.201	0.0000	0.0000	0
2019/04/26	R197	06/02/2020			Bond Future	306.2621	306.2621	306.8929	306.8929	0.206	0.0000	0.0000	0
2019/04/26	R202	02/05/2019			Bond Future	236.8896	236.8896	239.0448	239.0448	0.910	0.0000	0.0000	7,085
2019/04/26	R202	01/08/2019			Bond Future	237.3144	237.3144	239.5076	239.5076	0.924	0.0000	0.0000	9,346
2019/04/26	R202	07/11/2019			Bond Future	242.2443	242.2443	244.4822	244.4822	0.924	0.0000	0.0000	0
2019/04/26	R202	06/02/2020			Bond Future	242.9907	242.9907	245.2721	245.2721	0.939	0.0000	0.0000	0
2019/04/26	R207	02/05/2019	7.63	Call	Bond Future	877.2500	0.8772	873.0700	0.8731	(0.476)	0	0	0
2019/04/26	R207	02/05/2019			Bond Future	6.3132	102.8533	6.3194	102.8491	0.099	0.0000	0.0000	2,550
2019/04/26	R207	02/05/2019	7.61	Call	Bond Future	864.0200	0.8640	859.8400	0.8598	(0.484)	0	0	0
2019/04/26	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	R207	02/05/2019	7.62	Call	Bond Future	870.6400	0.8706	866.4600	0.8665	(0.480)	0	0	0
2019/04/26	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	R207	01/08/2019	7.33	Call	Bond Future	729.0700	0.7291	724.0100	0.7240	(0.694)	0	0	0
2019/04/26	R207	01/08/2019			Bond Future	5.6522	101.0891	5.6637	101.0840	0.205	0.0000	0.0000	4,483
2019/04/26	R207	01/08/2019	7.34	Call	Bond Future	733.3900	0.7334	728.3300	0.7283	(0.690)	0	0	0
2019/04/26	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	R207	01/08/2019	7.35	Call	Bond Future	737.7000	0.7377	732.6400	0.7326	(0.686)	0	0	0
2019/04/26	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	R207	07/11/2019	2.08	Put	Bond Future	89.7900	0.0898	94.7400	0.0947	5.513	0	0	0
2019/04/26	R207	07/11/2019			Bond Future	2.5506	103.1636	2.5822	103.1579	1.237	0.0000	0.0000	0
2019/04/26	R207	07/11/2019	2.07	Call	Bond Future	4.7400	0.0047	4.0300	0.0040	(14.979)	0	0	0
2019/04/26	R207	07/11/2019	2.07	Put	Bond Future	91.3600	0.0914	96.3400	0.0963	5.451	0	0	0
2019/04/26	R207	07/11/2019	2.08	Call	Bond Future	4.9700	0.0050	4.2300	0.0042	(14.889)	0	0	0
2019/04/26	R207	07/11/2019	2.06	Call	Bond Future	4.5200	0.0045	3.8300	0.0038	(15.265)	0	0	0
2019/04/26	R207	07/11/2019	2.06	Put	Bond Future	92.9500	0.0929	97.9500	0.0980	5.379	0	0	0
2019/04/26	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	R208	02/05/2019	8.02	Call	Bond Future	2,073.0600	2.0731	2,071.2200	2.0712	(0.089)	0	0	0
2019/04/26	R208	02/05/2019			Bond Future	6.8213	100.5483	6.8223	100.5465	0.015	0.0000	0.0000	5,142
2019/04/26	R208	02/05/2019	8.03	Call	Bond Future	2,090.1200	2.0901	2,088.2800	2.0883	(0.088)	0	0	0
2019/04/26	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	R208	02/05/2019	8.04	Call	Bond Future	2,107.1700	2.1072	2,105.3300	2.1053	(0.087)	0	0	0
2019/04/26	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/26	R208	01/08/2019	8.16	Call	Bond Future	2,173.7200	2.1737	2,171.0100	2.1710	(0.125)	0	0	0
2019/04/26	R208	01/08/2019	8.17	Put	Bond Future	0.5600	0.0006	0.5300	0.0005	(5.357)	0	0	0
2019/04/26	R208	01/08/2019			Bond Future	6.7278	102.3830	6.7296	102.3803	0.026	0.0000	0.0000	10,859
2019/04/26	R208	01/08/2019	8.16	Put	Bond Future	0.6000	0.0006	0.5700	0.0006	(5.000)	0	0	0
2019/04/26	R208	01/08/2019	8.17	Call	Bond Future	2,188.6300	2.1886	2,185.9200	2.1859	(0.124)	0	0	0
2019/04/26	R208	01/08/2019	8.15	Call	Bond Future	2,158.8100	2.1588	2,156.1000	2.1561	(0.126)	0	0	0
2019/04/26	R208	01/08/2019	8.15	Put	Bond Future	0.6400	0.0006	0.6100	0.0006	(4.688)	0	0	0
2019/04/26	R208	07/11/2019	6.83	Call	Bond Future	549.9700	0.5500	547.0100	0.5470	(0.538)	0	0	0
2019/04/26	R208	07/11/2019	6.82	Put	Bond Future	153.0300	0.1530	153.3400	0.1533	0.203	0	0	0
2019/04/26	R208	07/11/2019			Bond Future	6.5234	101.0784	6.5258	101.0751	0.038	0.0000	0.0000	0
2019/04/26	R208	07/11/2019	6.84	Call	Bond Future	560.3000	0.5603	557.3400	0.5573	(0.528)	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
2019/04/26	R208	07/11/2019	6.84	Put	Bond Future	147.9500	0.1480	148.2300	0.1482	0.189	0	0	0
2019/04/26	R208	07/11/2019	6.83	Put	Bond Future	150.6000	0.1506	150.8800	0.1509	0.186	0	0	0
2019/04/26	R208	07/11/2019	6.82	Call	Bond Future	539.4100	0.5394	536.4800	0.5365	(0.543)	0	0	0
2019/04/26	R208	06/02/2020	6.13	Put	Bond Future	338.6900	0.3387	340.0900	0.3401	0.413	0	0	0
2019/04/26	R208	06/02/2020	6.12	Call	Bond Future	264.2100	0.2642	262.0400	0.2620	(0.821)	0	0	0
2019/04/26	R208	06/02/2020			Bond Future	6.1933	103.0618	6.1966	103.0582	0.053	0.0000	0.0000	0
2019/04/26	R208	06/02/2020	6.13	Call	Bond Future	269.9300	0.2699	267.7400	0.2677	(0.811)	0	0	0
2019/04/26	R208	06/02/2020	6.12	Put	Bond Future	343.8400	0.3438	345.2600	0.3453	0.413	0	0	0
2019/04/26	R208	06/02/2020	6.14	Call	Bond Future	275.3500	0.2754	273.1300	0.2731	(0.806)	0	0	0
2019/04/26	R208	06/02/2020	6.14	Put	Bond Future	333.2500	0.3333	334.6200	0.3346	0.411	0	0	0
2019/04/26	R209	02/05/2019	9.70	Put	Bond Future	177.8700	0.1779	102.8900	0.1029	(42.154)	0	0	0
2019/04/26	R209	02/05/2019			Bond Future	9.5699	73.0768	9.5334	73.3169	(0.381)	0.0000	0.0000	25,464
2019/04/26	R209	02/05/2019	9.69	Call	Bond Future	977.1400	0.9771	1,137.4400	1.1374	16.405	0	0	0
2019/04/26	R209	02/05/2019	9.69	Put	Bond Future	193.8600	0.1939	114.0200	0.1140	(41.184)	0	0	0
2019/04/26	R209	02/05/2019	10.50	Call	Bond Future	5,753.7300	5.7537	5,993.8700	5.9939	4.174	0	0	0
2019/04/26	R209	02/05/2019	10.71	Call	Bond Future	6,958.8800	6.9589	7,199.0200	7.1990	3.451	0	0	0
2019/04/26	R209	02/05/2019	9.70	Call	Bond Future	1,025.7900	1.0258	1,190.9500	1.1909	16.101	0	0	0
2019/04/26	R209	02/05/2019	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	11,560
2019/04/26	R209	02/05/2019	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	760
2019/04/26	R209	02/05/2019	9.95	Put	Bond Future	13.3600	0.0134	4.6600	0.0047	(65.120)	0	0	0
2019/04/26	R209	02/05/2019	9.95	Call	Bond Future	2,449.9900	2.4500	2,681.4300	2.6814	9.447	0	0	760
2019/04/26	R209	02/05/2019	9.68	Call	Bond Future	929.4600	0.9295	1,084.7900	1.0848	16.712	0	0	0
2019/04/26	R209	02/05/2019	9.68	Put	Bond Future	210.9100	0.2109	126.1000	0.1261	(40.211)	0	0	0
2019/04/26	R209	02/05/2019	9.35	Put	Bond Future	1,527.9800	1.5280	1,299.3800	1.2994	(14.961)	0	0	0
2019/04/26	R209	02/05/2019	9.35	Call	Bond Future	61.6600	0.0617	73.2000	0.0732	18.716	0	0	760
2019/04/26	R209	01/08/2019	10.15	Put	Bond Future	759.0900	0.7591	693.5100	0.6935	(8.639)	0	0	0
2019/04/26	R209	01/08/2019	9.30	Call	Bond Future	929.3400	0.9293	1,002.9000	1.0029	7.915	0	0	7,560
2019/04/26	R209	01/08/2019	10.17	Call	Bond Future	4,128.2400	4.1282	4,308.3700	4.3084	4.363	0	0	0
2019/04/26	R209	01/08/2019			Bond Future	9.6289	74.4102	9.5914	74.6541	(0.389)	0.0000	0.0000	87,277
2019/04/26	R209	01/08/2019	10.15	Call	Bond Future	4,033.2400	4.0332	4,211.5700	4.2116	4.422	0	0	0
2019/04/26	R209	01/08/2019	10.17	Put	Bond Future	732.8000	0.7328	669.0200	0.6690	(8.704)	0	0	0
2019/04/26	R209	01/08/2019	9.30	Put	Bond Future	3,113.4800	3.1135	2,943.1300	2.9431	(5.471)	0	0	0
2019/04/26	R209	01/08/2019	9.80	Put	Bond Future	1,393.0400	1.3930	1,289.5500	1.2896	(7.429)	0	0	0
2019/04/26	R209	01/08/2019	10.16	Put	Bond Future	745.8400	0.7458	681.1600	0.6812	(8.672)	0	0	0
2019/04/26	R209	01/08/2019	10.46	Call	Bond Future	5,557.4400	5.5574	5,759.3300	5.7593	3.633	0	0	0
2019/04/26	R209	01/08/2019	10.46	Put	Bond Future	438.0700	0.4381	396.0500	0.3960	(9.592)	0	0	7,560
2019/04/26	R209	01/08/2019	9.80	Call	Bond Future	2,492.7900	2.4928	2,633.2100	2.6332	5.633	0	0	7,560
2019/04/26	R209	01/08/2019	10.16	Call	Bond Future	4,080.6700	4.0807	4,259.9000	4.2599	4.392	0	0	0
2019/04/26	R209	07/11/2019	9.82	Call	Bond Future	3,182.0300	3.1820	3,318.2300	3.3182	4.280	0	0	0
2019/04/26	R209	07/11/2019			Bond Future	9.6853	72.7840	9.6467	73.0326	(0.398)	0.0000	0.0000	0
2019/04/26	R209	07/11/2019	9.80	Call	Bond Future	3,107.5600	3.1076	3,241.9700	3.2420	4.325	0	0	0
2019/04/26	R209	07/11/2019	9.80	Put	Bond Future	2,376.0400	2.3760	2,261.8400	2.2618	(4.806)	0	0	0
2019/04/26	R209	07/11/2019	9.82	Put	Bond Future	2,324.0500	2.3241	2,211.6400	2.2116	(4.837)	0	0	0
2019/04/26	R209	07/11/2019	9.81	Call	Bond Future	3,144.8100	3.1448	3,280.1200	3.2801	4.303	0	0	0
2019/04/26	R209	07/11/2019	9.81	Put	Bond Future	2,350.0200	2.3500	2,236.7200	2.2367	(4.821)	0	0	0
2019/04/26	R209	06/02/2020	9.52	Put	Bond Future	4,183.0300	4.1830	4,041.7800	4.0418	(3.377)	0	0	0
2019/04/26	R209	06/02/2020			Bond Future	9.7329	74.2123	9.6932	74.4655	(0.408)	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
2019/04/26	R209	06/02/2020	9.51	Call	Bond Future	2,780.1800		2.7802	2,891.3700	2.8914	3.999	0	0	0
2019/04/26	R209	06/02/2020	9.51	Put	Bond Future	4,218.8400		4.2188	4,076.8200	4.0768	(3.366)	0	0	0
2019/04/26	R209	06/02/2020	9.52	Call	Bond Future	2,809.8000		2.8098	2,921.7600	2.9218	3.985	0	0	0
2019/04/26	R209	06/02/2020	9.50	Call	Bond Future	2,750.7100		2.7507	2,861.1400	2.8611	4.015	0	0	0
2019/04/26	R209	06/02/2020	9.50	Put	Bond Future	4,254.8900		4.2549	4,112.1100	4.1121	(3.356)	0	0	0
2019/04/26	R210	02/05/2019			Bond Future	187.1881		187.1881	188.6611	188.6611	0.787	0.0000	0.0000	1,611
2019/04/26	R210	01/08/2019			Bond Future	190.6501		190.6501	192.1490	192.1490	0.786	0.0000	0.0000	3,142
2019/04/26	R210	07/11/2019			Bond Future	192.0116		192.0116	193.5406	193.5406	0.796	0.0000	0.0000	0
2019/04/26	R210	06/02/2020			Bond Future	195.8224		195.8224	197.3812	197.3812	0.796	0.0000	0.0000	0
2019/04/26	R212	02/05/2019			Bond Future	157.9410		157.9410	158.1820	158.1820	0.153	0.0000	0.0000	3,722
2019/04/26	R212	01/08/2019			Bond Future	158.6745		158.6745	158.9186	158.9186	0.154	0.0000	0.0000	6,690
2019/04/26	R212	07/11/2019			Bond Future	161.9711		161.9711	162.2196	162.2196	0.153	0.0000	0.0000	0
2019/04/26	R212	06/02/2020			Bond Future	162.9462		162.9462	163.1992	163.1992	0.155	0.0000	0.0000	0
2019/04/26	R213	02/05/2019	9.49	Call	Bond Future	1,322.7100		1.3227	1,571.7200	1.5717	18.826	0	0	0
2019/04/26	R213	02/05/2019	9.48	Put	Bond Future	86.3600		0.0864	37.8800	0.0379	(56.137)	0	0	0
2019/04/26	R213	02/05/2019			Bond Future	9.2901		85.0549	9.2436	85.3484	(0.501)	0.0000	0.0000	14,434
2019/04/26	R213	02/05/2019	9.50	Call	Bond Future	1,376.5500		1.3766	1,629.3000	1.6293	18.361	0	0	0
2019/04/26	R213	02/05/2019	9.50	Put	Bond Future	70.0800		0.0701	29.3200	0.0293	(58.162)	0	0	0
2019/04/26	R213	02/05/2019	9.49	Put	Bond Future	77.8600		0.0779	33.3600	0.0334	(57.154)	0	0	0
2019/04/26	R213	02/05/2019	9.48	Call	Bond Future	1,269.5200		1.2695	1,514.5500	1.5146	19.301	0	0	0
2019/04/26	R213	01/08/2019	9.99	Put	Bond Future	540.8700		0.5409	477.8900	0.4779	(11.644)	0	0	0
2019/04/26	R213	01/08/2019	9.98	Call	Bond Future	4,324.7500		4.3248	4,558.9500	4.5589	5.415	0	0	0
2019/04/26	R213	01/08/2019			Bond Future	9.3512		86.6068	9.3032	86.9050	(0.514)	0.0000	0.0000	17,140
2019/04/26	R213	01/08/2019	9.99	Call	Bond Future	4,372.6300		4.3726	4,607.8000	4.6078	5.378	0	0	0
2019/04/26	R213	01/08/2019	9.98	Put	Bond Future	551.1400		0.5511	487.1900	0.4872	(11.603)	0	0	0
2019/04/26	R213	01/08/2019	10.00	Call	Bond Future	4,420.7600		4.4208	4,656.8800	4.6569	5.341	0	0	0
2019/04/26	R213	01/08/2019	10.00	Put	Bond Future	530.9100		0.5309	468.8800	0.4689	(11.684)	0	0	0
2019/04/26	R213	07/11/2019	9.59	Put	Bond Future	2,036.7700		2.0368	1,906.1600	1.9062	(6.413)	0	0	0
2019/04/26	R213	07/11/2019	9.58	Call	Bond Future	3,073.8900		3.0739	3,246.0300	3.2460	5.600	0	0	0
2019/04/26	R213	07/11/2019			Bond Future	9.4121		84.8307	9.3623	85.1346	(0.529)	0.0000	0.0000	0
2019/04/26	R213	07/11/2019	9.59	Call	Bond Future	3,110.4800		3.1105	3,283.7200	3.2837	5.570	0	0	0
2019/04/26	R213	07/11/2019	9.58	Put	Bond Future	2,060.0400		2.0600	1,928.3300	1.9283	(6.394)	0	0	0
2019/04/26	R213	07/11/2019	9.60	Call	Bond Future	3,147.4800		3.1475	3,321.8100	3.3218	5.539	0	0	0
2019/04/26	R213	07/11/2019	9.60	Put	Bond Future	2,013.9800		2.0140	1,884.4600	1.8845	(6.431)	0	0	0
2019/04/26	R213	06/02/2020	9.26	Put	Bond Future	3,747.7600		3.7478	3,575.8100	3.5758	(4.588)	0	0	0
2019/04/26	R213	06/02/2020	9.27	Call	Bond Future	2,535.2800		2.5353	2,673.8600	2.6739	5.466	0	0	0
2019/04/26	R213	06/02/2020			Bond Future	9.4653		86.4954	9.4137	86.8049	(0.545)	0.0000	0.0000	0
2019/04/26	R213	06/02/2020	9.28	Call	Bond Future	2,564.7600		2.5648	2,704.3300	2.7043	5.442	0	0	0
2019/04/26	R213	06/02/2020	9.28	Put	Bond Future	3,684.5000		3.6845	3,514.5200	3.5145	(4.613)	0	0	0
2019/04/26	R213	06/02/2020	9.26	Call	Bond Future	2,505.9600		2.5060	2,643.5600	2.6436	5.491	0	0	0
2019/04/26	R213	06/02/2020	9.27	Put	Bond Future	3,716.0200		3.7160	3,545.0500	3.5450	(4.601)	0	0	0
2019/04/26	R214	02/05/2019	9.87	Call	Bond Future	833.1700		0.8332	1,054.0100	1.0540	26.506	0	0	0
2019/04/26	R214	02/05/2019	9.85	Call	Bond Future	745.5900		0.7456	951.6900	0.9517	27.643	0	0	0
2019/04/26	R214	02/05/2019			Bond Future	9.7899		71.7548	9.7385	72.1068	(0.526)	0.0000	0.0000	6,069

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
2019/04/26	R214	02/05/2019	9.85	Put	Bond Future	338.5000	0.3385	192.5900	0.1926	(43.105)	0	0	0
2019/04/26	R214	02/05/2019	9.87	Put	Bond Future	291.3500	0.2914	160.1800	0.1602	(45.021)	0	0	0
2019/04/26	R214	02/05/2019	9.86	Call	Bond Future	788.7900	0.7888	1,002.3300	1.0023	27.072	0	0	0
2019/04/26	R214	02/05/2019	9.86	Put	Bond Future	314.2800	0.3143	175.8100	0.1758	(44.059)	0	0	0
2019/04/26	R214	01/08/2019	10.34	Put	Bond Future	859.3600	0.8594	762.3000	0.7623	(11.294)	0	0	0
2019/04/26	R214	01/08/2019			Bond Future	9.8500	73.0641	9.7971	73.4220	(0.537)	0.0000	0.0000	10,569
2019/04/26	R214	01/08/2019	10.33	Call	Bond Future	3,992.3700	3.9924	4,251.8800	4.2519	6.500	0	0	0
2019/04/26	R214	01/08/2019	10.33	Put	Bond Future	873.9700	0.8740	775.5800	0.7756	(11.258)	0	0	0
2019/04/26	R214	01/08/2019	10.34	Call	Bond Future	4,040.3600	4.0404	4,301.2000	4.3012	6.456	0	0	0
2019/04/26	R214	01/08/2019	10.32	Call	Bond Future	3,944.6500	3.9446	4,202.8100	4.2028	6.545	0	0	0
2019/04/26	R214	01/08/2019	10.32	Put	Bond Future	888.9400	0.8889	789.2000	0.7892	(11.220)	0	0	0
2019/04/26	R214	07/11/2019	10.02	Put	Bond Future	2,522.0500	2.5221	2,357.9000	2.3579	(6.509)	0	0	0
2019/04/26	R214	07/11/2019			Bond Future	9.9106	71.2640	9.8561	71.6288	(0.550)	0.0000	0.0000	0
2019/04/26	R214	07/11/2019	10.01	Call	Bond Future	3,207.7000	3.2077	3,407.1300	3.4071	6.217	0	0	0
2019/04/26	R214	07/11/2019	10.01	Put	Bond Future	2,549.7600	2.5498	2,384.3100	2.3843	(6.489)	0	0	0
2019/04/26	R214	07/11/2019	10.02	Call	Bond Future	3,245.6100	3.2456	3,446.3400	3.4463	6.185	0	0	0
2019/04/26	R214	07/11/2019	10.00	Call	Bond Future	3,169.9700	3.1700	3,368.0900	3.3681	6.250	0	0	0
2019/04/26	R214	07/11/2019	10.00	Put	Bond Future	2,577.7400	2.5777	2,410.9800	2.4110	(6.469)	0	0	0
2019/04/26	R214	06/02/2020	9.73	Call	Bond Future	2,994.0900	2.9941	3,161.0100	3.1610	5.575	0	0	0
2019/04/26	R214	06/02/2020			Bond Future	9.9642	72.6624	9.9081	73.0342	(0.563)	0.0000	0.0000	0
2019/04/26	R214	06/02/2020	9.71	Call	Bond Future	2,933.1900	2.9332	3,097.9400	3.0979	5.617	0	0	0
2019/04/26	R214	06/02/2020	9.71	Put	Bond Future	4,643.9900	4.6440	4,436.9300	4.4369	(4.459)	0	0	0
2019/04/26	R214	06/02/2020	9.73	Put	Bond Future	4,567.9100	4.5679	4,363.0200	4.3630	(4.485)	0	0	0
2019/04/26	R214	06/02/2020	9.72	Call	Bond Future	2,963.6900	2.9637	3,129.5300	3.1295	5.596	0	0	0
2019/04/26	R214	06/02/2020	9.72	Put	Bond Future	4,605.9500	4.6060	4,399.9800	4.4000	(4.472)	0	0	0
2019/04/26	R248	02/05/2019	9.90	Put	Bond Future	211.5800	0.2116	126.1100	0.1261	(40.396)	0	0	0
2019/04/26	R248	02/05/2019			Bond Future	9.7599	91.9098	9.7284	92.1867	(0.322)	0.0000	0.0000	32,677
2019/04/26	R248	02/05/2019	9.90	Call	Bond Future	1,427.7800	1.4278	1,619.1300	1.6191	13.402	0	0	0
2019/04/26	R248	02/05/2019	9.91	Call	Bond Future	1,495.2300	1.4952	1,692.0500	1.6921	13.163	0	0	0
2019/04/26	R248	02/05/2019	9.89	Put	Bond Future	231.2100	0.2312	140.0800	0.1401	(39.414)	0	0	0
2019/04/26	R248	02/05/2019	9.91	Put	Bond Future	193.3500	0.1934	113.3500	0.1134	(41.376)	0	0	0
2019/04/26	R248	02/05/2019	9.89	Call	Bond Future	1,361.5800	1.3616	1,547.2700	1.5473	13.638	0	0	0
2019/04/26	R248	01/08/2019	10.35	Call	Bond Future	5,367.3200	5.3673	5,573.5300	5.5735	3.842	0	0	0
2019/04/26	R248	01/08/2019	10.34	Put	Bond Future	971.5300	0.9715	895.5800	0.8956	(7.818)	0	0	0
2019/04/26	R248	01/08/2019			Bond Future	9.8188	93.5869	9.7865	93.8680	(0.329)	0.0000	0.0000	100,539
2019/04/26	R248	01/08/2019	10.36	Call	Bond Future	5,429.8800	5.4299	5,637.1200	5.6371	3.817	0	0	0
2019/04/26	R248	01/08/2019	10.36	Put	Bond Future	937.5200	0.9375	863.6600	0.8637	(7.878)	0	0	0
2019/04/26	R248	01/08/2019	10.35	Put	Bond Future	954.3700	0.9544	879.4800	0.8795	(7.847)	0	0	0
2019/04/26	R248	01/08/2019	10.34	Call	Bond Future	5,304.9500	5.3050	5,510.1000	5.5101	3.867	0	0	0
2019/04/26	R248	07/11/2019	10.02	Call	Bond Future	4,218.4100	4.2184	4,375.1900	4.3752	3.717	0	0	0
2019/04/26	R248	07/11/2019	10.01	Put	Bond Future	3,048.1200	3.0481	2,917.5000	2.9175	(4.285)	0	0	0
2019/04/26	R248	07/11/2019			Bond Future	9.8780	91.0658	9.8447	91.3522	(0.337)	0.0000	0.0000	0
2019/04/26	R248	07/11/2019	10.03	Call	Bond Future	4,268.2300	4.2682	4,426.0600	4.4261	3.698	0	0	0
2019/04/26	R248	07/11/2019	10.03	Put	Bond Future	2,979.5900	2.9796	2,851.0700	2.8511	(4.313)	0	0	0
2019/04/26	R248	07/11/2019	10.02	Put	Bond Future	3,013.5400	3.0135	2,883.9700	2.8840	(4.300)	0	0	0
2019/04/26	R248	07/11/2019	10.01	Call	Bond Future	4,169.0700	4.1691	4,324.8000	4.3248	3.735	0	0	0
2019/04/26	R248	06/02/2020	9.71	Put	Bond Future	5,697.3400	5.6973	5,533.2500	5.5333	(2.880)	0	0	0



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2019/04/26	R248	06/02/2020			Bond Future	9.9304	92.8529	9.8962	93.1446	(0.345)	0.0000	0.0000	0
2019/04/26	R248	06/02/2020	9.71	Call	Bond Future	3,789.6800	3.7897	3,917.3100	3.9173	3.368	0	0	0
2019/04/26	R248	06/02/2020	9.70	Put	Bond Future	5,746.1800	5.7462	5,581.2100	5.5812	(2.871)	0	0	0
2019/04/26	R248	06/02/2020	9.72	Call	Bond Future	3,829.6200	3.8296	3,958.1100	3.9581	3.355	0	0	0
2019/04/26	R248	06/02/2020	9.72	Put	Bond Future	5,649.1800	5.6492	5,485.9500	5.4860	(2.889)	0	0	0
2019/04/26	R248	06/02/2020	9.70	Call	Bond Future	3,750.2800	3.7503	3,877.0300	3.8770	3.380	0	0	0

**Total** **1236782**