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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/04/2019 TO 03/04/2019

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
2019/04/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	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	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
2019/04/03	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	2025	02/05/2019			Bond Future	133.7141		133.7141	134.1126	134.1126	0.298	0.0000	0.0000	691
2019/04/03	2025	01/08/2019			Bond Future	134.7706		134.7706	135.1765	135.1765	0.301	0.0000	0.0000	0
2019/04/03	2025	07/11/2019			Bond Future	137.6118		137.6118	138.0256	138.0256	0.301	0.0000	0.0000	0
2019/04/03	2029	02/05/2019			Bond Future	100.1442		100.1442	100.5850	100.5850	0.440	0.0000	0.0000	3,020
2019/04/03	2029	01/08/2019			Bond Future	102.0266		102.0266	102.4758	102.4758	0.440	0.0000	0.0000	0
2019/04/03	2029	07/11/2019			Bond Future	103.0699		103.0699	103.5279	103.5279	0.444	0.0000	0.0000	0
2019/04/03	2030	02/05/2019	9.41	Call	Bond Future	2,386.1600		2.3862	2,284.3000	2.2843	(4.269)	0	0	0
2019/04/03	2030	02/05/2019	8.90	Put	Bond Future	1,564.2000		1.5642	1,685.4200	1.6854	7.750	0	0	0
2019/04/03	2030	02/05/2019			Bond Future	9.0713		94.8460	9.0946	94.6964	0.256	0.0000	0.0000	46,283
2019/04/03	2030	02/05/2019	9.39	Call	Bond Future	2,283.6800		2.2837	2,183.9000	2.1839	(4.369)	0	0	0
2019/04/03	2030	02/05/2019	9.39	Put	Bond Future	261.0900		0.2611	310.9700	0.3110	19.105	0	0	0
2019/04/03	2030	02/05/2019	10.20	Call	Bond Future	6,908.2800		6.9083	6,758.9900	6.7590	(2.161)	0	0	0
2019/04/03	2030	02/05/2019	10.20	Put	Bond Future	3.8400		0.0038	4.2100	0.0042	9.635	0	0	3,000
2019/04/03	2030	02/05/2019	9.41	Put	Bond Future	238.6000		0.2386	286.4000	0.2864	20.034	0	0	0
2019/04/03	2030	02/05/2019	8.90	Call	Bond Future	451.7700		0.4518	423.3300	0.4233	(6.295)	0	0	3,000
2019/04/03	2030	02/05/2019	9.40	Call	Bond Future	2,334.7400		2.3347	2,233.8700	2.2339	(4.320)	0	0	3,000
2019/04/03	2030	02/05/2019	9.40	Put	Bond Future	249.6400		0.2496	298.4300	0.2984	19.544	0	0	0
2019/04/03	2030	01/08/2019	9.68	Call	Bond Future	4,125.0000		4.1250	4,006.0100	4.0060	(2.885)	0	0	0
2019/04/03	2030	01/08/2019	9.15	Put	Bond Future	1,830.0500		1.8300	1,898.4600	1.8985	3.738	0	0	0
2019/04/03	2030	01/08/2019	8.67	Put	Bond Future	3,660.1700		3.6602	3,766.7100	3.7667	2.911	0	0	0
2019/04/03	2030	01/08/2019	9.91	Put	Bond Future	495.1500		0.4952	518.7900	0.5188	4.774	0	0	0
2019/04/03	2030	01/08/2019			Bond Future	9.1307		92.6007	9.1549	92.4482	0.265	0.0000	0.0000	0
2019/04/03	2030	01/08/2019	8.35	Put	Bond Future	5,373.6000		5.3736	5,501.9800	5.5020	2.389	0	0	0
2019/04/03	2030	01/08/2019	8.35	Call	Bond Future	260.0300		0.2600	235.9000	0.2359	(9.280)	0	0	2,025
2019/04/03	2030	01/08/2019	9.22	Put	Bond Future	1,632.2300		1.6322	1,695.0000	1.6950	3.846	0	0	0
2019/04/03	2030	01/08/2019	9.22	Call	Bond Future	2,194.2300		2.1942	2,104.4900	2.1045	(4.090)	0	0	5,400
2019/04/03	2030	01/08/2019	9.69	Call	Bond Future	4,172.2200		4.1722	4,052.8700	4.0529	(2.861)	0	0	0
2019/04/03	2030	01/08/2019	9.69	Put	Bond Future	725.7800		0.7258	758.9400	0.7589	4.569	0	0	5,400
2019/04/03	2030	01/08/2019	9.68	Put	Bond Future	738.6600		0.7387	772.1800	0.7722	4.538	0	0	4,800
2019/04/03	2030	01/08/2019	9.15	Call	Bond Future	1,951.8500		1.9519	1,867.7500	1.8678	(4.309)	0	0	2,025
2019/04/03	2030	01/08/2019	9.92	Call	Bond Future	5,300.5600		5.3006	5,171.3100	5.1713	(2.438)	0	0	0
2019/04/03	2030	01/08/2019	9.90	Put	Bond Future	503.8400		0.5038	527.8700	0.5279	4.769	0	0	0
2019/04/03	2030	01/08/2019	8.67	Call	Bond Future	686.7200		0.6867	640.7500	0.6408	(6.694)	0	0	5,400
2019/04/03	2030	01/08/2019	9.91	Call	Bond Future	5,250.2400		5.2502	5,121.3700	5.1214	(2.455)	0	0	0
2019/04/03	2030	01/08/2019	9.27	Put	Bond Future	1,502.0500		1.5021	1,560.9100	1.5609	3.919	0	0	0
2019/04/03	2030	01/08/2019	9.27	Call	Bond Future	2,376.7800		2.3768	2,283.1300	2.2831	(3.940)	0	0	4,800
2019/04/03	2030	01/08/2019	8.77	Put	Bond Future	3,207.6300		3.2076	3,306.8200	3.3068	3.092	0	0	0
2019/04/03	2030	01/08/2019	8.77	Call	Bond Future	890.2300		0.8902	836.9100	0.8369	(5.989)	0	0	4,800
2019/04/03	2030	01/08/2019	9.92	Put	Bond Future	486.6000		0.4866	509.8600	0.5099	4.780	0	0	0
2019/04/03	2030	01/08/2019	9.90	Call	Bond Future	5,200.0000		5.2000	5,071.5200	5.0715	(2.471)	0	0	0
2019/04/03	2030	07/11/2019	9.49	Put	Bond Future	1,807.0500		1.8071	1,963.3800	1.9634	8.651	0	0	0
2019/04/03	2030	07/11/2019			Bond Future	9.1788		94.5300	9.2040	94.3737	0.275	0.0000	0.0000	0

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2019/04/03	2030	07/11/2019	9.48	Call	Bond Future	3,672.7500	3.6727	3,673.3000	3.6733	0.015	0	0	0
2019/04/03	2030	07/11/2019	9.48	Put	Bond Future	1,828.8600	1.8289	1,985.6900	1.9857	8.575	0	0	0
2019/04/03	2030	07/11/2019	9.49	Call	Bond Future	3,711.3200	3.7113	3,711.3700	3.7114	0.001	0	0	0
2019/04/03	2030	07/11/2019	9.47	Call	Bond Future	3,634.0800	3.6341	3,635.4100	3.6354	0.037	0	0	0
2019/04/03	2030	07/11/2019	9.47	Put	Bond Future	1,850.6100	1.8506	2,008.2200	2.0082	8.517	0	0	0
2019/04/03	2032	02/05/2019	9.62	Put	Bond Future	297.8900	0.2979	354.0600	0.3541	18.856	0	0	0
2019/04/03	2032	02/05/2019	9.61	Call	Bond Future	2,446.9600	2.4470	2,340.8900	2.3409	(4.335)	0	0	0
2019/04/03	2032	02/05/2019			Bond Future	9.3006	93.0195	9.3239	92.8561	0.251	0.0000	0.0000	42,003
2019/04/03	2032	02/05/2019	9.62	Call	Bond Future	2,501.7500	2.5018	2,394.5400	2.3945	(4.285)	0	0	0
2019/04/03	2032	02/05/2019	9.61	Put	Bond Future	310.9900	0.3110	368.3000	0.3683	18.428	0	0	0
2019/04/03	2032	02/05/2019	9.63	Call	Bond Future	2,556.8700	2.5569	2,448.5200	2.4485	(4.238)	0	0	0
2019/04/03	2032	02/05/2019	9.63	Put	Bond Future	285.2000	0.2852	340.2300	0.3402	19.295	0	0	0
2019/04/03	2032	01/08/2019	10.10	Call	Bond Future	5,537.3200	5.5373	5,472.0700	5.4721	(1.178)	0	0	0
2019/04/03	2032	01/08/2019	10.11	Put	Bond Future	595.5600	0.5956	695.7200	0.6957	16.818	0	0	0
2019/04/03	2032	01/08/2019			Bond Future	9.3585	94.7452	9.3826	94.5787	0.258	0.0000	0.0000	0
2019/04/03	2032	01/08/2019	10.10	Put	Bond Future	605.6000	0.6056	706.8100	0.7068	16.712	0	0	0
2019/04/03	2032	01/08/2019	10.11	Call	Bond Future	5,591.2300	5.5912	5,524.9300	5.5249	(1.186)	0	0	0
2019/04/03	2032	01/08/2019	10.09	Call	Bond Future	5,483.3600	5.4834	5,419.3200	5.4193	(1.168)	0	0	0
2019/04/03	2032	01/08/2019	10.09	Put	Bond Future	615.6600	0.6157	718.0800	0.7181	16.636	0	0	0
2019/04/03	2032	07/11/2019	9.71	Call	Bond Future	4,071.8900	4.0719	4,039.2200	4.0392	(0.802)	0	0	0
2019/04/03	2032	07/11/2019	9.70	Put	Bond Future	2,103.8600	2.1039	2,242.2000	2.2422	6.576	0	0	0
2019/04/03	2032	07/11/2019			Bond Future	9.4125	92.5559	9.4376	92.3854	0.267	0.0000	0.0000	0
2019/04/03	2032	07/11/2019	9.72	Call	Bond Future	4,113.6000	4.1136	4,080.1800	4.0802	(0.812)	0	0	0
2019/04/03	2032	07/11/2019	9.72	Put	Bond Future	2,055.1900	2.0552	2,192.3000	2.1923	6.671	0	0	0
2019/04/03	2032	07/11/2019	9.71	Put	Bond Future	2,079.4100	2.0794	2,217.2700	2.2173	6.630	0	0	0
2019/04/03	2032	07/11/2019	9.70	Call	Bond Future	4,030.3500	4.0304	3,998.1600	3.9982	(0.799)	0	0	0
2019/04/03	2033	02/05/2019			Bond Future	102.0880	102.0880	102.2936	102.2936	0.201	0.0000	0.0000	6,090
2019/04/03	2033	01/08/2019			Bond Future	104.0071	104.0071	104.2164	104.2164	0.201	0.0000	0.0000	0
2019/04/03	2033	07/11/2019			Bond Future	105.0160	105.0160	105.2291	105.2291	0.203	0.0000	0.0000	0
2019/04/03	2037	02/05/2019	9.81	Put	Bond Future	516.8600	0.5169	575.1000	0.5751	11.268	0	0	0
2019/04/03	2037	02/05/2019			Bond Future	9.5873	93.0430	9.6003	92.9406	0.136	0.0000	0.0000	51,935
2019/04/03	2037	02/05/2019	9.80	Call	Bond Future	2,185.7900	2.1858	2,142.3200	2.1423	(1.989)	0	0	0
2019/04/03	2037	02/05/2019	9.80	Put	Bond Future	537.5200	0.5375	596.4200	0.5964	10.958	0	0	0
2019/04/03	2037	02/05/2019	9.81	Call	Bond Future	2,241.5000	2.2415	2,197.3700	2.1974	(1.969)	0	0	0
2019/04/03	2037	02/05/2019	9.79	Call	Bond Future	2,130.7400	2.1307	2,087.9200	2.0879	(2.010)	0	0	0
2019/04/03	2037	02/05/2019	9.79	Put	Bond Future	558.9400	0.5589	618.4900	0.6185	10.654	0	0	0
2019/04/03	2037	01/08/2019	10.31	Call	Bond Future	5,723.6300	5.7236	5,644.1900	5.6442	(1.388)	0	0	0
2019/04/03	2037	01/08/2019			Bond Future	9.6498	90.5139	9.6633	90.4095	0.140	0.0000	0.0000	0
2019/04/03	2037	01/08/2019	10.29	Call	Bond Future	5,607.6700	5.6077	5,528.9400	5.5289	(1.404)	0	0	0
2019/04/03	2037	01/08/2019	10.29	Put	Bond Future	843.4000	0.8434	869.0300	0.8690	3.039	0	0	0
2019/04/03	2037	01/08/2019	10.31	Put	Bond Future	816.7600	0.8168	841.6800	0.8417	3.051	0	0	0
2019/04/03	2037	01/08/2019	10.30	Call	Bond Future	5,665.5800	5.6656	5,586.5000	5.5865	(1.396)	0	0	0
2019/04/03	2037	01/08/2019	10.30	Put	Bond Future	829.9700	0.8300	855.2500	0.8553	3.046	0	0	0
2019/04/03	2037	07/11/2019	9.97	Call	Bond Future	4,486.2700	4.4863	4,514.8200	4.5148	0.636	0	0	0
2019/04/03	2037	07/11/2019			Bond Future	9.7037	92.3997	9.7177	92.2926	0.144	0.0000	0.0000	0

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2019/04/03	2037	07/11/2019	9.95	Call	Bond Future	4,395.1500		4.3951	4,424.5700	4.4246	0.669	0	0	0
2019/04/03	2037	07/11/2019	9.95	Put	Bond Future	2,537.4900		2.5375	2,674.0100	2.6740	5.380	0	0	0
2019/04/03	2037	07/11/2019	9.97	Put	Bond Future	2,480.3200		2.4803	2,615.9700	2.6160	5.469	0	0	0
2019/04/03	2037	07/11/2019	9.96	Call	Bond Future	4,440.7500		4.4407	4,469.6000	4.4696	0.650	0	0	0
2019/04/03	2037	07/11/2019	9.96	Put	Bond Future	2,508.9000		2.5089	2,644.8500	2.6449	5.419	0	0	0
2019/04/03	2038	02/05/2019			Bond Future	120.9361		120.9361	121.2154	121.2154	0.231	0.0000	0.0000	11,059
2019/04/03	2038	01/08/2019			Bond Future	121.5702		121.5702	121.8548	121.8548	0.234	0.0000	0.0000	0
2019/04/03	2038	07/11/2019			Bond Future	124.1332		124.1332	124.4229	124.4229	0.233	0.0000	0.0000	0
2019/04/03	2040	02/05/2019	9.89	Call	Bond Future	2,229.2000		2.2292	2,302.5600	2.3026	3.291	0	0	0
2019/04/03	2040	02/05/2019	9.88	Put	Bond Future	610.1100		0.6101	622.7900	0.6228	2.078	0	0	0
2019/04/03	2040	02/05/2019	9.60	Call	Bond Future	837.9100		0.8379	907.7100	0.9077	8.330	0	0	1,150
2019/04/03	2040	02/05/2019			Bond Future	9.6925		96.2194	9.6853	96.2800	(0.074)	0.0000	0.0000	25,028
2019/04/03	2040	02/05/2019	9.90	Call	Bond Future	2,288.1100		2.2881	2,361.6400	2.3616	3.214	0	0	0
2019/04/03	2040	02/05/2019	9.90	Put	Bond Future	563.3700		0.5634	576.3100	0.5763	2.297	0	0	0
2019/04/03	2040	02/05/2019	9.60	Put	Bond Future	1,623.2800		1.6233	1,632.4900	1.6325	0.567	0	0	0
2019/04/03	2040	02/05/2019	10.20	Put	Bond Future	149.0300		0.1490	165.2200	0.1652	10.864	0	0	0
2019/04/03	2040	02/05/2019	10.20	Call	Bond Future	4,279.0300		4.2790	4,355.8100	4.3558	1.794	0	0	1,150
2019/04/03	2040	02/05/2019	9.89	Put	Bond Future	586.4100		0.5864	599.1800	0.5992	2.178	0	0	0
2019/04/03	2040	02/05/2019	9.88	Call	Bond Future	2,170.8300		2.1708	2,244.1000	2.2441	3.375	0	0	0
2019/04/03	2040	02/05/2019	10.15	Call	Bond Future	3,925.2500		3.9252	4,002.2200	4.0022	1.961	0	0	0
2019/04/03	2040	02/05/2019	10.15	Put	Bond Future	189.0700		0.1891	205.4500	0.2055	8.663	0	0	880
2019/04/03	2040	02/05/2019	9.65	Put	Bond Future	1,388.2700		1.3883	1,398.0100	1.3980	0.702	0	0	880
2019/04/03	2040	02/05/2019	9.65	Call	Bond Future	1,028.7700		1.0288	1,099.1000	1.0991	6.836	0	0	0
2019/04/03	2040	01/08/2019	10.36	Call	Bond Future	5,730.9800		5.7310	5,877.8000	5.8778	2.562	0	0	0
2019/04/03	2040	01/08/2019	10.37	Put	Bond Future	890.7800		0.8908	975.6600	0.9757	9.529	0	0	0
2019/04/03	2040	01/08/2019			Bond Future	9.7556		93.4989	9.7482	93.5606	(0.076)	0.0000	0.0000	0
2019/04/03	2040	01/08/2019	10.36	Put	Bond Future	906.0300		0.9060	991.1900	0.9912	9.399	0	0	0
2019/04/03	2040	01/08/2019	10.37	Call	Bond Future	5,792.1800		5.7922	5,938.7200	5.9387	2.530	0	0	0
2019/04/03	2040	01/08/2019	10.38	Call	Bond Future	5,853.6700		5.8537	5,999.9300	5.9999	2.499	0	0	0
2019/04/03	2040	01/08/2019	10.38	Put	Bond Future	875.9400		0.8759	960.5400	0.9605	9.658	0	0	0
2019/04/03	2040	07/11/2019	10.03	Call	Bond Future	4,620.3700		4.6204	4,773.9400	4.7739	3.324	0	0	0
2019/04/03	2040	07/11/2019	10.04	Put	Bond Future	2,808.9700		2.8090	2,901.5500	2.9015	3.296	0	0	0
2019/04/03	2040	07/11/2019			Bond Future	9.8105		95.4470	9.8029	95.5094	(0.077)	0.0000	0.0000	0
2019/04/03	2040	07/11/2019	10.03	Put	Bond Future	2,840.4100		2.8404	2,931.6100	2.9316	3.211	0	0	0
2019/04/03	2040	07/11/2019	10.04	Call	Bond Future	4,668.7300		4.6687	4,823.6800	4.8237	3.319	0	0	0
2019/04/03	2040	07/11/2019	10.05	Call	Bond Future	4,717.0000		4.7170	4,873.6000	4.8736	3.320	0	0	0
2019/04/03	2040	07/11/2019	10.05	Put	Bond Future	2,777.5600		2.7776	2,871.7900	2.8718	3.393	0	0	0
2019/04/03	2044	02/05/2019	9.90	Call	Bond Future	2,539.5100		2.5395	2,481.9800	2.4820	(2.265)	0	0	0
2019/04/03	2044	02/05/2019			Bond Future	9.6661		93.7351	9.6742	93.6649	0.084	0.0000	0.0000	37,709
2019/04/03	2044	02/05/2019	9.90	Put	Bond Future	546.6500		0.5466	559.3600	0.5594	2.325	0	0	0
2019/04/03	2044	02/05/2019	9.91	Call	Bond Future	2,601.8000		2.6018	2,543.7600	2.5438	(2.231)	0	0	0
2019/04/03	2044	02/05/2019	9.92	Put	Bond Future	504.7800		0.5048	516.4900	0.5165	2.320	0	0	0
2019/04/03	2044	02/05/2019	9.91	Put	Bond Future	525.3700		0.5254	537.5700	0.5376	2.322	0	0	0
2019/04/03	2044	02/05/2019	9.92	Call	Bond Future	2,664.6400		2.6646	2,606.1100	2.6061	(2.197)	0	0	0
2019/04/03	2044	01/08/2019	9.86	Put	Bond Future	2,044.6400		2.0446	2,176.2900	2.1763	6.439	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/03	2044	01/08/2019	10.53	Call	Bond Future	7,130.6200	7.1306	7,167.1400	7.1671	0.512	0	0	0
2019/04/03	2044	01/08/2019	10.40	Put	Bond Future	802.1900	0.8022	920.2200	0.9202	14.713	0	0	0
2019/04/03	2044	01/08/2019			Bond Future	9.7250	91.0937	9.7334	91.0221	0.086	0.0000	0.0000	0
2019/04/03	2044	01/08/2019	10.39	Call	Bond Future	6,233.1300	6.2331	6,280.2300	6.2802	0.756	0	0	0
2019/04/03	2044	01/08/2019	10.39	Put	Bond Future	816.1100	0.8161	934.7800	0.9348	14.541	0	0	0
2019/04/03	2044	01/08/2019	9.86	Call	Bond Future	3,189.8400	3.1898	3,249.9200	3.2499	1.883	0	0	100
2019/04/03	2044	01/08/2019	10.53	Put	Bond Future	642.2800	0.6423	750.3700	0.7504	16.829	0	0	100
2019/04/03	2044	01/08/2019	10.40	Call	Bond Future	6,296.4900	6.2965	6,342.9500	6.3429	0.738	0	0	0
2019/04/03	2044	01/08/2019	9.36	Put	Bond Future	4,348.0000	4.3480	4,530.7500	4.5307	4.203	0	0	0
2019/04/03	2044	01/08/2019	9.36	Call	Bond Future	1,125.2000	1.1252	1,236.3800	1.2364	9.881	0	0	100
2019/04/03	2044	01/08/2019	10.38	Call	Bond Future	6,169.8900	6.1699	6,217.6200	6.2176	0.774	0	0	0
2019/04/03	2044	01/08/2019	10.38	Put	Bond Future	830.2800	0.8303	949.5800	0.9496	14.369	0	0	0
2019/04/03	2044	07/11/2019	10.07	Put	Bond Future	2,650.4500	2.6505	2,815.0000	2.8150	6.208	0	0	0
2019/04/03	2044	07/11/2019			Bond Future	9.7761	92.9916	9.7848	92.9180	0.089	0.0000	0.0000	0
2019/04/03	2044	07/11/2019	10.06	Call	Bond Future	5,039.1500	5.0392	5,129.2600	5.1293	1.788	0	0	0
2019/04/03	2044	07/11/2019	10.06	Put	Bond Future	2,680.9100	2.6809	2,844.6700	2.8447	6.108	0	0	0
2019/04/03	2044	07/11/2019	10.07	Call	Bond Future	5,089.8800	5.0899	5,180.7800	5.1808	1.786	0	0	0
2019/04/03	2044	07/11/2019	10.05	Call	Bond Future	4,988.6000	4.9886	5,077.9200	5.0779	1.790	0	0	0
2019/04/03	2044	07/11/2019	10.05	Put	Bond Future	2,711.6700	2.7117	2,874.6400	2.8746	6.010	0	0	0
2019/04/03	2046	02/05/2019			Bond Future	113.1894	113.1894	113.2833	113.2833	0.083	0.0000	0.0000	12,523
2019/04/03	2046	01/08/2019			Bond Future	115.3170	115.3170	115.4127	115.4127	0.083	0.0000	0.0000	0
2019/04/03	2046	07/11/2019			Bond Future	116.0077	116.0077	116.1048	116.1048	0.084	0.0000	0.0000	0
2019/04/03	2050	02/05/2019			Bond Future	117.6926	117.6926	118.2736	118.2736	0.494	0.0000	0.0000	10,717
2019/04/03	2050	01/08/2019			Bond Future	118.0874	118.0874	118.6793	118.6793	0.501	0.0000	0.0000	0
2019/04/03	2050	07/11/2019			Bond Future	120.5768	120.5768	121.1806	121.1806	0.501	0.0000	0.0000	0
2019/04/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	AL37	02/05/2019			Index Future	633.4200	633.4200	633.1030	633.1030	(0.050)	0.0000	0.0000	0
2019/04/03	AL37	01/08/2019			Index Future	645.1710	645.1710	644.8480	644.8480	(0.050)	0.0000	0.0000	0
2019/04/03	AL37	07/11/2019			Index Future	658.6030	658.6030	658.2720	658.2720	(0.050)	0.0000	0.0000	0
2019/04/03	AL7T	02/05/2019			Index Future	735.5590	735.5590	734.4610	734.4610	(0.149)	0.0000	0.0000	0
2019/04/03	AL7T	01/08/2019			Index Future	749.2040	749.2040	748.0860	748.0860	(0.149)	0.0000	0.0000	0
2019/04/03	AL7T	07/11/2019			Index Future	764.8030	764.8030	763.6600	763.6600	(0.149)	0.0000	0.0000	0
2019/04/03	ALBI	02/05/2019			Index Future	666.4290	666.4290	665.6790	665.6790	(0.113)	0.0000	0.0000	898
2019/04/03	ALBI	01/08/2019			Index Future	678.7920	678.7920	678.0280	678.0280	(0.113)	0.0000	0.0000	38
2019/04/03	ALBI	07/11/2019			Index Future	692.9240	692.9240	692.1430	692.1430	(0.113)	0.0000	0.0000	0
2019/04/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/03	ES33	02/05/2019			Bond Future	10.7552	77.5209	10.7771	77.3902	0.204	0.0000	0.0000	350
2019/04/03	ES33	01/08/2019			Bond Future	10.8563	78.9590	10.8790	78.8259	0.209	0.0000	0.0000	0
2019/04/03	ES33	07/11/2019			Bond Future	10.9610	76.8076	10.9847	76.6712	0.216	0.0000	0.0000	0
2019/04/03	ES42	02/05/2019			Bond Future	11.0413	79.2052	11.0429	79.1948	0.014	0.0000	0.0000	4,919
2019/04/03	ES42	01/08/2019			Bond Future	11.1414	80.6746	11.1430	80.6639	0.014	0.0000	0.0000	0
2019/04/03	ES42	07/11/2019			Bond Future	11.2453	78.0887	11.2470	78.0773	0.015	0.0000	0.0000	0
2019/04/03	GOVI	02/05/2019	647.87	Call	GOVI	122,680.0000	12.2680	114,970.0000	11.4970	(6.285)	0	0	0
2019/04/03	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/03	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/03	GOVI	02/05/2019			GOVI	660.1380	660.1380	659.3670	659.3670	(0.117)	0.0000	0.0000	448
2019/04/03	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/03	GOVI	02/05/2019	647.88	Call	GOVI	122,580.0000	12.2580	114,870.0000	11.4870	(6.290)	0	0	0
2019/04/03	GOVI	02/05/2019	647.86	Call	GOVI	122,780.0000	12.2780	115,070.0000	11.5070	(6.280)	0	0	0
2019/04/03	GOVI	01/08/2019	638.68	Call	GOVI	337,050.0000	33.7050	329,180.0000	32.9180	(2.335)	0	0	0
2019/04/03	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/03	GOVI	01/08/2019			GOVI	672.3850	672.3850	671.5980	671.5980	(0.117)	0.0000	0.0000	2
2019/04/03	GOVI	01/08/2019	638.69	Call	GOVI	336,950.0000	33.6950	329,080.0000	32.9080	(2.336)	0	0	0
2019/04/03	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/03	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/03	GOVI	01/08/2019	638.67	Call	GOVI	337,150.0000	33.7150	329,280.0000	32.9280	(2.334)	0	0	0
2019/04/03	GOVI	07/11/2019	672.90	Call	GOVI	134,840.0000	13.4840	126,800.0000	12.6800	(5.963)	0	0	0
2019/04/03	GOVI	07/11/2019			GOVI	686.3840	686.3840	685.5800	685.5800	(0.117)	0.0000	0.0000	0
2019/04/03	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/03	GOVI	07/11/2019	672.91	Call	GOVI	134,740.0000	13.4740	126,700.0000	12.6700	(5.967)	0	0	0
2019/04/03	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/03	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/03	GOVI	07/11/2019	672.92	Call	GOVI	134,640.0000	13.4640	126,600.0000	12.6600	(5.971)	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
2019/04/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/03	IGOV	02/05/2019			Index Future	254.9750	254.9750	255.5260	255.5260	0.216	0.0000	0.0000	723
2019/04/03	IGOV	01/08/2019			Index Future	259.7680	259.7680	260.3300	260.3300	0.216	0.0000	0.0000	5
2019/04/03	IGOV	07/11/2019			Index Future	265.2430	265.2430	265.8160	265.8160	0.216	0.0000	0.0000	0
2019/04/03	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/03	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/04/03	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/03	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/04/03	IS02	20/12/2019			Interest Rate Swap	102.7800	102.7800	102.7800	102.7800	0.000	0.0000	0.0000	0
2019/04/03	IS02	23/03/2020			Interest Rate Swap	98.7300	98.7300	98.7300	98.7300	0.000	0.0000	0.0000	0
2019/04/03	IS02	22/06/2020			Interest Rate Swap	102.2500	102.2500	102.2600	102.2600	0.010	0.0000	0.0000	0
2019/04/03	IS02	21/09/2020			Interest Rate Swap	99.1800	99.1800	99.1900	99.1900	0.010	0.0000	0.0000	0
2019/04/03	IS05	17/12/2020			Interest Rate Swap	95.9000	95.9000	95.9300	95.9300	0.031	0.0000	0.0000	0
2019/04/03	IS05	16/03/2021			Interest Rate Swap	95.0300	95.0300	95.0300	95.0300	0.000	0.0000	0.0000	0
2019/04/03	IS05	15/06/2021			Interest Rate Swap	94.1000	94.1000	94.1000	94.1000	0.000	0.0000	0.0000	0
2019/04/03	IS05	21/09/2021			Interest Rate Swap	94.1300	94.1300	94.1300	94.1300	0.000	0.0000	0.0000	0
2019/04/03	IS05	21/12/2021			Interest Rate Swap	96.2100	96.2100	96.2200	96.2200	0.010	0.0000	0.0000	51
2019/04/03	IS05	15/03/2022			Interest Rate Swap	96.2300	96.2300	96.2500	96.2500	0.021	0.0000	0.0000	0
2019/04/03	IS05	21/06/2022			Interest Rate Swap	97.3100	97.3100	97.3300	97.3300	0.021	0.0000	0.0000	0
2019/04/03	IS05	20/09/2022			Interest Rate Swap	101.1500	101.1500	101.1700	101.1700	0.020	0.0000	0.0000	0
2019/04/03	IS05	20/12/2022			Interest Rate Swap	102.3100	102.3100	102.3300	102.3300	0.020	0.0000	0.0000	0
2019/04/03	IS05	22/03/2023			Interest Rate Swap	95.5600	95.5600	95.5800	95.5800	0.021	0.0000	0.0000	0
2019/04/03	IS05	20/06/2023			Interest Rate Swap	101.5400	101.5400	101.5700	101.5700	0.030	0.0000	0.0000	0
2019/04/03	IS05	19/09/2023			Interest Rate Swap	96.9300	96.9300	96.9600	96.9600	0.031	0.0000	0.0000	0
2019/04/03	IS10	17/12/2025			Interest Rate Swap	92.9700	92.9700	92.9900	92.9900	0.022	0.0000	0.0000	0
2019/04/03	IS10	16/03/2026			Interest Rate Swap	89.8900	89.8900	89.9100	89.9100	0.022	0.0000	0.0000	0
2019/04/03	IS10	15/06/2026			Interest Rate Swap	88.5600	88.5600	88.5800	88.5800	0.023	0.0000	0.0000	0
2019/04/03	IS10	21/09/2026			Interest Rate Swap	90.7000	90.7000	90.7200	90.7200	0.022	0.0000	0.0000	0
2019/04/03	IS10	21/12/2026			Interest Rate Swap	94.4900	94.4900	94.5200	94.5200	0.032	0.0000	0.0000	0
2019/04/03	IS10	15/03/2027			Interest Rate Swap	93.0100	93.0100	93.0500	93.0500	0.043	0.0000	0.0000	0
2019/04/03	IS10	21/06/2027			Interest Rate Swap	95.0700	95.0700	95.1200	95.1200	0.053	0.0000	0.0000	0
2019/04/03	IS10	20/09/2027			Interest Rate Swap	100.5500	100.5500	100.6100	100.6100	0.060	0.0000	0.0000	0
2019/04/03	IS10	20/12/2027			Interest Rate Swap	100.8800	100.8800	100.9500	100.9500	0.069	0.0000	0.0000	0
2019/04/03	IS10	22/03/2028			Interest Rate Swap	94.2900	94.2900	94.3700	94.3700	0.085	0.0000	0.0000	0
2019/04/03	IS10	20/06/2028			Interest Rate Swap	101.5400	101.5400	101.6300	101.6300	0.089	0.0000	0.0000	0
2019/04/03	IS10	19/09/2028			Interest Rate Swap	95.0200	95.0200	95.1000	95.1000	0.084	0.0000	0.0000	0
2019/04/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/03	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/03	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/03	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/03	R023	02/05/2019	8.45	Call	Bond Future	2,541.4600	2.5415	2,509.9000	2.5099	(1.242)	0	0	0
2019/04/03	R023	02/05/2019	8.44	Put	Bond Future	3.6700	0.0037	3.8300	0.0038	4.360	0	0	0
2019/04/03	R023	02/05/2019			Bond Future	7.6599	101.7084	7.6696	101.6767	0.127	0.0000	0.0000	66,073
2019/04/03	R023	02/05/2019	8.46	Call	Bond Future	2,572.9000	2.5729	2,541.3400	2.5413	(1.227)	0	0	0
2019/04/03	R023	02/05/2019	8.46	Put	Bond Future	3.3000	0.0033	3.4500	0.0035	4.545	0	0	0
2019/04/03	R023	02/05/2019	8.45	Put	Bond Future	3.4800	0.0035	3.6300	0.0036	4.310	0	0	0
2019/04/03	R023	02/05/2019	8.44	Call	Bond Future	2,510.0300	2.5100	2,478.4800	2.4785	(1.257)	0	0	0
2019/04/03	R023	01/08/2019	8.95	Call	Bond Future	3,896.4700	3.8965	3,864.6500	3.8646	(0.817)	0	0	0
2019/04/03	R023	01/08/2019			Bond Future	7.6669	103.5952	7.6774	103.5628	0.137	0.0000	0.0000	0
2019/04/03	R023	01/08/2019	8.93	Call	Bond Future	3,840.6100	3.8406	3,808.8300	3.8088	(0.827)	0	0	0
2019/04/03	R023	01/08/2019	8.93	Put	Bond Future	45.1700	0.0452	45.7500	0.0458	1.284	0	0	0
2019/04/03	R023	01/08/2019	8.95	Put	Bond Future	42.3700	0.0424	42.9100	0.0429	1.274	0	0	0
2019/04/03	R023	01/08/2019	8.94	Call	Bond Future	3,868.5200	3.8685	3,836.7200	3.8367	(0.822)	0	0	0
2019/04/03	R023	01/08/2019	8.94	Put	Bond Future	43.7500	0.0438	44.3100	0.0443	1.280	0	0	0
2019/04/03	R023	07/11/2019	7.98	Call	Bond Future	1,571.2100	1.5712	1,532.6500	1.5326	(2.454)	0	0	0
2019/04/03	R023	07/11/2019			Bond Future	7.6549	101.8181	7.6666	101.7844	0.153	0.0000	0.0000	0
2019/04/03	R023	07/11/2019	7.98	Put	Bond Future	642.0800	0.6421	637.2000	0.6372	(0.760)	0	0	0
2019/04/03	R023	07/11/2019	7.99	Call	Bond Future	1,591.6200	1.5916	1,552.9900	1.5530	(2.427)	0	0	0
2019/04/03	R023	07/11/2019	8.00	Call	Bond Future	1,611.8400	1.6118	1,573.1400	1.5731	(2.401)	0	0	0
2019/04/03	R023	07/11/2019	8.00	Put	Bond Future	625.9100	0.6259	620.8900	0.6209	(0.802)	0	0	0
2019/04/03	R023	07/11/2019	7.99	Put	Bond Future	634.0900	0.6341	629.1400	0.6291	(0.781)	0	0	0
2019/04/03	R035	02/05/2019	9.74	Put	Bond Future	472.5200	0.4725	512.7400	0.5127	8.512	0	0	0
2019/04/03	R035	02/05/2019			Bond Future	9.5058	96.5075	9.5140	96.4442	0.086	0.0000	0.0000	80,653
2019/04/03	R035	02/05/2019	9.74	Call	Bond Future	2,271.9800	2.2720	2,248.8700	2.2489	(1.017)	0	0	0
2019/04/03	R035	02/05/2019	9.75	Call	Bond Future	2,328.7400	2.3287	2,304.7100	2.3047	(1.032)	0	0	0
2019/04/03	R035	02/05/2019	9.75	Put	Bond Future	453.5600	0.4536	492.8600	0.4929	8.665	0	0	0
2019/04/03	R035	02/05/2019	9.73	Call	Bond Future	2,215.7800	2.2158	2,193.4900	2.1935	(1.006)	0	0	0
2019/04/03	R035	02/05/2019	9.73	Put	Bond Future	492.1300	0.4921	533.1700	0.5332	8.339	0	0	0
2019/04/03	R035	01/08/2019	10.23	Call	Bond Future	5,681.7800	5.6818	5,715.6000	5.7156	0.595	0	0	0
2019/04/03	R035	01/08/2019	10.22	Put	Bond Future	775.5600	0.7756	874.3100	0.8743	12.733	0	0	0
2019/04/03	R035	01/08/2019			Bond Future	9.5644	98.2978	9.5728	98.2333	0.088	0.0000	0.0000	0
2019/04/03	R035	01/08/2019	10.24	Call	Bond Future	5,739.8200	5.7398	5,773.2300	5.7732	0.582	0	0	0
2019/04/03	R035	01/08/2019	10.24	Put	Bond Future	749.4600	0.7495	847.4100	0.8474	13.069	0	0	0
2019/04/03	R035	01/08/2019	10.23	Put	Bond Future	762.4000	0.7624	860.7600	0.8608	12.901	0	0	0
2019/04/03	R035	01/08/2019	10.22	Call	Bond Future	5,623.8700	5.6239	5,658.0800	5.6581	0.608	0	0	0
2019/04/03	R035	07/11/2019	9.88	Call	Bond Future	4,437.9900	4.4380	4,502.1100	4.5021	1.445	0	0	0
2019/04/03	R035	07/11/2019	9.89	Call	Bond Future	4,483.5700	4.4836	4,548.3700	4.5484	1.445	0	0	0
2019/04/03	R035	07/11/2019	9.87	Put	Bond Future	2,545.2300	2.5452	2,675.3800	2.6754	5.113	0	0	0
2019/04/03	R035	07/11/2019			Bond Future	9.6227	95.8393	9.6315	95.7728	0.091	0.0000	0.0000	0
2019/04/03	R035	07/11/2019	9.89	Put	Bond Future	2,489.1100	2.4891	2,620.3500	2.6204	5.273	0	0	0
2019/04/03	R035	07/11/2019	9.87	Call	Bond Future	4,392.6100	4.3926	4,456.3200	4.4563	1.450	0	0	0
2019/04/03	R035	07/11/2019	9.88	Put	Bond Future	2,517.0300	2.5170	2,647.5900	2.6476	5.187	0	0	0
2019/04/03	R186	02/05/2019	9.02	Call	Bond Future	3,019.2700	3.0193	2,901.2500	2.9013	(3.909)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/03	R186	02/05/2019	9.01	Put	Bond Future	78.5700	0.0786	101.1200	0.1011	28.701	0	0	0
2019/04/03	R186	02/05/2019	10.07	Call	Bond Future	8,729.9300	8.7299	8,590.2600	8.5903	(1.600)	0	0	0
2019/04/03	R186	02/05/2019	9.96	Put	Bond Future	0.1200	0.0001	0.1200	0.0001	0.000	0	0	90
2019/04/03	R186	02/05/2019	9.75	Call	Bond Future	7,011.4400	7.0114	6,871.7800	6.8718	(1.992)	0	0	0
2019/04/03	R186	02/05/2019	9.25	Put	Bond Future	20.0300	0.0200	27.9200	0.0279	39.391	0	0	0
2019/04/03	R186	02/05/2019	8.65	Put	Bond Future	462.7700	0.4628	523.1000	0.5231	13.037	0	0	4,100
2019/04/03	R186	02/05/2019			Bond Future	8.5132	114.9088	8.5369	114.7691	0.278	0.0000	0.0000	100,108
2019/04/03	R186	02/05/2019	9.03	Call	Bond Future	3,072.4400	3.0724	2,953.5500	2.9536	(3.870)	0	0	0
2019/04/03	R186	02/05/2019	9.03	Put	Bond Future	70.5400	0.0705	91.3200	0.0913	29.458	0	0	0
2019/04/03	R186	02/05/2019	8.65	Call	Bond Future	1,267.6500	1.2677	1,188.3100	1.1883	(6.259)	0	0	3,250
2019/04/03	R186	02/05/2019	9.02	Put	Bond Future	74.4600	0.0745	96.1100	0.0961	29.076	0	0	0
2019/04/03	R186	02/05/2019	9.01	Call	Bond Future	2,966.2600	2.9663	2,849.1400	2.8491	(3.948)	0	0	0
2019/04/03	R186	02/05/2019	9.30	Call	Bond Future	4,543.2800	4.5433	4,409.6400	4.4096	(2.941)	0	0	200
2019/04/03	R186	02/05/2019	10.07	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	200
2019/04/03	R186	02/05/2019	9.96	Call	Bond Future	8,143.2400	8.1432	8,003.5700	8.0036	(1.715)	0	0	0
2019/04/03	R186	02/05/2019	9.20	Put	Bond Future	26.9300	0.0269	36.9000	0.0369	37.022	0	0	0
2019/04/03	R186	02/05/2019	9.75	Put	Bond Future	0.8100	0.0008	0.8200	0.0008	1.235	0	0	7,000
2019/04/03	R186	02/05/2019	10.02	Put	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	3,250
2019/04/03	R186	02/05/2019	9.25	Call	Bond Future	4,267.8800	4.2679	4,136.1000	4.1361	(3.088)	0	0	3,250
2019/04/03	R186	02/05/2019	8.90	Call	Bond Future	2,398.9700	2.3990	2,291.0300	2.2910	(4.499)	0	0	0
2019/04/03	R186	02/05/2019	8.70	Put	Bond Future	372.6900	0.3727	426.0300	0.4260	14.312	0	0	4,150
2019/04/03	R186	02/05/2019	8.70	Call	Bond Future	1,469.9500	1.4700	1,383.6200	1.3836	(5.873)	0	0	200
2019/04/03	R186	02/05/2019	9.30	Put	Bond Future	14.8700	0.0149	20.9000	0.0209	40.551	0	0	0
2019/04/03	R186	02/05/2019	9.20	Call	Bond Future	3,993.2600	3.9933	3,863.5600	3.8636	(3.248)	0	0	90
2019/04/03	R186	02/05/2019	8.62	Put	Bond Future	524.3100	0.5243	588.9200	0.5889	12.323	0	0	0
2019/04/03	R186	02/05/2019	8.62	Call	Bond Future	1,153.2800	1.1533	1,078.2200	1.0782	(6.508)	0	0	90
2019/04/03	R186	02/05/2019	8.50	Put	Bond Future	831.2200	0.8312	913.3500	0.9133	9.881	0	0	0
2019/04/03	R186	02/05/2019	8.50	Call	Bond Future	752.8900	0.7529	695.3500	0.6953	(7.643)	0	0	7,000
2019/04/03	R186	02/05/2019	9.00	Put	Bond Future	82.9400	0.0829	106.3600	0.1064	28.237	0	0	7,500
2019/04/03	R186	02/05/2019	9.00	Call	Bond Future	2,913.4700	2.9135	2,797.2200	2.7972	(3.990)	0	0	7,000
2019/04/03	R186	02/05/2019	10.02	Call	Bond Future	8,463.7900	8.4638	8,324.1100	8.3241	(1.650)	0	0	0
2019/04/03	R186	02/05/2019	8.80	Put	Bond Future	234.6600	0.2347	276.0600	0.2761	17.643	0	0	0
2019/04/03	R186	02/05/2019	8.80	Call	Bond Future	1,913.6600	1.9137	1,815.3900	1.8154	(5.135)	0	0	7,500
2019/04/03	R186	02/05/2019	9.05	Call	Bond Future	3,179.1600	3.1792	3,058.6600	3.0587	(3.790)	0	0	0
2019/04/03	R186	02/05/2019	9.05	Put	Bond Future	63.2200	0.0632	82.3900	0.0824	30.323	0	0	3,250
2019/04/03	R186	02/05/2019	8.90	Put	Bond Future	142.2200	0.1422	173.9500	0.1739	22.311	0	0	4,000
2019/04/03	R186	01/08/2019	10.08	Put	Bond Future	65.5700	0.0656	69.0300	0.0690	5.277	0	0	6,000
2019/04/03	R186	01/08/2019	8.38	Call	Bond Future	1,120.5000	1.1205	1,096.8700	1.0969	(2.109)	0	0	19,142
2019/04/03	R186	01/08/2019	9.54	Call	Bond Future	5,691.4500	5.6914	5,594.4700	5.5945	(1.704)	0	0	0
2019/04/03	R186	01/08/2019			Bond Future	8.5611	111.7412	8.5859	111.5989	0.290	0.0000	0.0000	110
2019/04/03	R186	01/08/2019	8.30	Put	Bond Future	2,448.5600	2.4486	2,575.5400	2.5755	5.186	0	0	0
2019/04/03	R186	01/08/2019	8.30	Call	Bond Future	935.1400	0.9351	919.8300	0.9198	(1.637)	0	0	6,000
2019/04/03	R186	01/08/2019	9.05	Put	Bond Future	646.4800	0.6465	733.0400	0.7330	13.389	0	0	0
2019/04/03	R186	01/08/2019	9.05	Call	Bond Future	3,409.2700	3.4093	3,353.5400	3.3535	(1.635)	0	0	6,000
2019/04/03	R186	01/08/2019	9.52	Call	Bond Future	5,593.5900	5.5936	5,501.2200	5.5012	(1.651)	0	0	0
2019/04/03	R186	01/08/2019	9.52	Put	Bond Future	258.4800	0.2585	308.4000	0.3084	19.313	0	0	0
2019/04/03	R186	01/08/2019	10.08	Call	Bond Future	8,362.2300	8.3622	8,223.4000	8.2234	(1.660)	0	0	0
2019/04/03	R186	01/08/2019	8.38	Put	Bond Future	2,167.4500	2.1675	2,286.1100	2.2861	5.475	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/03	R186	01/08/2019	8.70	Put	Bond Future	1,260.7500	1.2608	1,357.4400	1.3574	7.669	0	0	0
2019/04/03	R186	01/08/2019	9.54	Put	Bond Future	248.6600	0.2487	293.9700	0.2940	18.222	0	0	0
2019/04/03	R186	01/08/2019	8.70	Call	Bond Future	2,054.7500	2.0547	2,009.1500	2.0091	(2.219)	0	0	19,142
2019/04/03	R186	01/08/2019	9.22	Call	Bond Future	4,166.4000	4.1664	4,099.8300	4.0998	(1.598)	0	0	0
2019/04/03	R186	01/08/2019	9.22	Put	Bond Future	463.8600	0.4639	539.5800	0.5396	16.324	0	0	19,142
2019/04/03	R186	01/08/2019	9.53	Call	Bond Future	5,642.4300	5.6424	5,547.7900	5.5478	(1.677)	0	0	0
2019/04/03	R186	01/08/2019	9.53	Put	Bond Future	253.4600	0.2535	301.1100	0.3011	18.800	0	0	0
2019/04/03	R186	07/11/2019	8.94	Call	Bond Future	3,347.6500	3.3476	3,391.7200	3.3917	1.316	0	0	0
2019/04/03	R186	07/11/2019			Bond Future	8.5986	114.0690	8.6248	113.9230	0.305	0.0000	0.0000	0
2019/04/03	R186	07/11/2019	8.94	Put	Bond Future	1,467.6300	1.4676	1,657.6300	1.6576	12.946	0	0	0
2019/04/03	R186	07/11/2019	8.95	Call	Bond Future	3,384.4100	3.3844	3,428.2400	3.4282	1.295	0	0	0
2019/04/03	R186	07/11/2019	8.96	Put	Bond Future	1,432.1500	1.4322	1,621.9900	1.6220	13.256	0	0	0
2019/04/03	R186	07/11/2019	8.95	Put	Bond Future	1,449.9600	1.4500	1,639.7200	1.6397	13.087	0	0	0
2019/04/03	R186	07/11/2019	8.96	Call	Bond Future	3,421.0100	3.4210	3,464.9200	3.4649	1.284	0	0	0
2019/04/03	R197	02/05/2019			Bond Future	300.6630	300.6630	302.3814	302.3814	0.572	0.0000	0.0000	2,350
2019/04/03	R197	01/08/2019			Bond Future	298.7599	298.7599	300.5105	300.5105	0.586	0.0000	0.0000	40
2019/04/03	R197	07/11/2019			Bond Future	305.0585	305.0585	306.8443	306.8443	0.585	0.0000	0.0000	0
2019/04/03	R202	02/05/2019			Bond Future	232.7570	232.7570	232.9494	232.9494	0.083	0.0000	0.0000	8,706
2019/04/03	R202	01/08/2019			Bond Future	233.1195	233.1195	233.3154	233.3154	0.084	0.0000	0.0000	0
2019/04/03	R202	07/11/2019			Bond Future	238.0340	238.0340	238.2326	238.2326	0.083	0.0000	0.0000	0
2019/04/03	R207	02/05/2019	7.63	Call	Bond Future	655.6300	0.6556	650.7400	0.6507	(0.746)	0	0	0
2019/04/03	R207	02/05/2019			Bond Future	6.6439	102.6317	6.6513	102.6268	0.110	0.0000	0.0000	6,013
2019/04/03	R207	02/05/2019	7.61	Call	Bond Future	642.4000	0.6424	637.5100	0.6375	(0.761)	0	0	0
2019/04/03	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/03	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/03	R207	02/05/2019	7.62	Call	Bond Future	649.0200	0.6490	644.1300	0.6441	(0.753)	0	0	0
2019/04/03	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/03	R207	01/08/2019	7.34	Put	Bond Future	0.4100	0.0004	0.0100	0.0000	(97.561)	0	0	0
2019/04/03	R207	01/08/2019	7.33	Call	Bond Future	534.8500	0.5348	529.3800	0.5294	(1.023)	0	0	0
2019/04/03	R207	01/08/2019			Bond Future	6.0978	100.8944	6.1093	100.8893	0.190	0.0000	0.0000	50
2019/04/03	R207	01/08/2019	7.34	Call	Bond Future	539.1400	0.5391	533.7000	0.5337	(1.009)	0	0	0
2019/04/03	R207	01/08/2019	7.33	Put	Bond Future	0.4400	0.0004	0.0100	0.0000	(97.727)	0	0	0
2019/04/03	R207	01/08/2019	7.35	Call	Bond Future	543.4300	0.5434	538.0100	0.5380	(0.997)	0	0	0
2019/04/03	R207	01/08/2019	7.35	Put	Bond Future	0.3900	0.0004	0.0100	0.0000	(97.436)	0	0	0
2019/04/03	R207	07/11/2019	2.08	Put	Bond Future	252.2800	0.2523	258.0500	0.2580	2.287	0	0	0
2019/04/03	R207	07/11/2019			Bond Future	3.4819	102.9962	3.5141	102.9904	0.923	0.0000	0.0000	0
2019/04/03	R207	07/11/2019	2.07	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/04/03	R207	07/11/2019	2.07	Put	Bond Future	254.0800	0.2541	259.8500	0.2598	2.271	0	0	0
2019/04/03	R207	07/11/2019	2.08	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/04/03	R207	07/11/2019	2.06	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/03	R207	07/11/2019	2.06	Put	Bond Future	255.8800	0.2559	261.6600	0.2617	2.259	0	0	0
2019/04/03	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/03	R208	02/05/2019	8.02	Call	Bond Future	2,025.6500	2.0256	2,021.4500	2.0215	(0.207)	0	0	0
2019/04/03	R208	02/05/2019			Bond Future	6.8483	100.5009	6.8507	100.4967	0.035	0.0000	0.0000	15,592

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/03	R208	02/05/2019	8.03	Call	Bond Future	2,042.7100	2.0427	2,038.5100	2.0385	(0.206)	0	0	0
2019/04/03	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/03	R208	02/05/2019	8.04	Call	Bond Future	2,059.7600	2.0598	2,055.5600	2.0556	(0.204)	0	0	0
2019/04/03	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/03	R208	01/08/2019	8.16	Call	Bond Future	2,158.9700	2.1590	2,153.4100	2.1534	(0.258)	0	0	0
2019/04/03	R208	01/08/2019	8.17	Put	Bond Future	3.3200	0.0033	2.1500	0.0022	(35.241)	0	0	0
2019/04/03	R208	01/08/2019			Bond Future	6.7393	102.3653	6.7421	102.3610	0.042	0.0000	0.0000	0
2019/04/03	R208	01/08/2019	8.16	Put	Bond Future	3.4800	0.0035	2.2700	0.0023	(34.770)	0	0	0
2019/04/03	R208	01/08/2019	8.17	Call	Bond Future	2,173.7600	2.1738	2,168.2400	2.1682	(0.254)	0	0	0
2019/04/03	R208	01/08/2019	8.15	Call	Bond Future	2,144.1900	2.1442	2,138.5800	2.1386	(0.262)	0	0	0
2019/04/03	R208	01/08/2019	8.15	Put	Bond Future	3.6500	0.0037	2.3900	0.0024	(34.521)	0	0	0
2019/04/03	R208	07/11/2019	6.83	Call	Bond Future	579.1000	0.5791	576.0400	0.5760	(0.528)	0	0	0
2019/04/03	R208	07/11/2019	6.82	Put	Bond Future	169.5300	0.1695	170.9900	0.1710	0.861	0	0	0
2019/04/03	R208	07/11/2019			Bond Future	6.5133	101.0916	6.5171	101.0865	0.059	0.0000	0.0000	0
2019/04/03	R208	07/11/2019	6.84	Call	Bond Future	589.4300	0.5894	586.3500	0.5863	(0.523)	0	0	0
2019/04/03	R208	07/11/2019	6.84	Put	Bond Future	163.9000	0.1639	165.8700	0.1659	1.202	0	0	0
2019/04/03	R208	07/11/2019	6.83	Put	Bond Future	166.5500	0.1666	168.5400	0.1685	1.195	0	0	0
2019/04/03	R208	07/11/2019	6.82	Call	Bond Future	569.0900	0.5691	565.5000	0.5655	(0.631)	0	0	0
2019/04/03	R209	02/05/2019	9.70	Put	Bond Future	361.4700	0.3615	420.8000	0.4208	16.414	0	0	0
2019/04/03	R209	02/05/2019			Bond Future	9.4385	73.9478	9.4620	73.7911	0.249	0.0000	0.0000	101,914
2019/04/03	R209	02/05/2019	9.69	Call	Bond Future	2,031.1600	2.0312	1,935.3100	1.9353	(4.719)	0	0	0
2019/04/03	R209	02/05/2019	9.69	Put	Bond Future	376.8500	0.3769	437.7200	0.4377	16.152	0	0	0
2019/04/03	R209	02/05/2019	10.50	Call	Bond Future	6,631.9900	6.6320	6,478.3300	6.4783	(2.317)	0	0	0
2019/04/03	R209	02/05/2019	10.71	Call	Bond Future	7,832.1300	7.8321	7,675.6700	7.6757	(1.998)	0	0	0
2019/04/03	R209	02/05/2019	9.70	Call	Bond Future	2,080.4200	2.0804	1,983.0300	1.9830	(4.681)	0	0	0
2019/04/03	R209	02/05/2019	10.50	Put	Bond Future	7.2300	0.0072	10.2900	0.0103	42.324	0	0	11,560
2019/04/03	R209	02/05/2019	10.71	Put	Bond Future	2.2200	0.0022	2.4800	0.0025	11.712	0	0	760
2019/04/03	R209	02/05/2019	9.95	Put	Bond Future	116.4800	0.1165	149.5600	0.1496	28.400	0	0	0
2019/04/03	R209	02/05/2019	9.95	Call	Bond Future	3,424.1400	3.4241	3,300.5000	3.3005	(3.611)	0	0	760
2019/04/03	R209	02/05/2019	9.68	Call	Bond Future	1,982.4100	1.9824	1,888.0600	1.8881	(4.759)	0	0	0
2019/04/03	R209	02/05/2019	9.68	Put	Bond Future	392.8300	0.3928	455.2000	0.4552	15.877	0	0	0
2019/04/03	R209	02/05/2019	9.35	Put	Bond Future	1,282.4500	1.2825	1,404.9900	1.4050	9.555	0	0	0
2019/04/03	R209	02/05/2019	9.35	Call	Bond Future	687.1600	0.6872	652.9800	0.6530	(4.974)	0	0	760
2019/04/03	R209	01/08/2019	10.15	Put	Bond Future	654.7100	0.6547	763.2200	0.7632	16.574	0	0	0
2019/04/03	R209	01/08/2019	9.30	Call	Bond Future	1,386.2300	1.3862	1,398.5600	1.3986	0.889	0	0	7,560
2019/04/03	R209	01/08/2019	10.17	Call	Bond Future	4,937.6700	4.9377	4,884.9400	4.8849	(1.068)	0	0	0
2019/04/03	R209	01/08/2019			Bond Future	9.4902	75.3197	9.5144	75.1600	0.255	0.0000	0.0000	0
2019/04/03	R209	01/08/2019	10.15	Call	Bond Future	4,838.3600	4.8384	4,787.1700	4.7872	(1.058)	0	0	0
2019/04/03	R209	01/08/2019	10.17	Put	Bond Future	632.7300	0.6327	739.7000	0.7397	16.906	0	0	0
2019/04/03	R209	01/08/2019	9.30	Put	Bond Future	2,660.8700	2.6609	2,832.9000	2.8329	6.465	0	0	0
2019/04/03	R209	01/08/2019	9.80	Put	Bond Future	1,200.3600	1.2004	1,323.3400	1.3233	10.245	0	0	0
2019/04/03	R209	01/08/2019	10.16	Put	Bond Future	643.6300	0.6436	751.4300	0.7514	16.749	0	0	0
2019/04/03	R209	01/08/2019	10.46	Call	Bond Future	6,417.9000	6.4179	6,339.3700	6.3394	(1.224)	0	0	0
2019/04/03	R209	01/08/2019	10.46	Put	Bond Future	389.0300	0.3890	470.2000	0.4702	20.865	0	0	7,560
2019/04/03	R209	01/08/2019	9.80	Call	Bond Future	3,209.6100	3.2096	3,172.8900	3.1729	(1.144)	0	0	7,560
2019/04/03	R209	01/08/2019	10.16	Call	Bond Future	4,887.9600	4.8880	4,836.0600	4.8361	(1.062)	0	0	0
2019/04/03	R209	07/11/2019	9.82	Call	Bond Future	3,912.0300	3.9120	3,911.1600	3.9112	(0.022)	0	0	0

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2019/04/03	R209	07/11/2019			Bond Future	9.5387	73.7349	9.5637	73.5715	0.262	0.0000	0.0000	0
2019/04/03	R209	07/11/2019	9.80	Call	Bond Future	3,833.4500	3.8335	3,831.9200	3.8319	(0.040)	0	0	0
2019/04/03	R209	07/11/2019	9.80	Put	Bond Future	2,150.9300	2.1509	2,312.8700	2.3129	7.529	0	0	0
2019/04/03	R209	07/11/2019	9.82	Put	Bond Future	2,103.0500	2.1031	2,265.6500	2.2656	7.732	0	0	0
2019/04/03	R209	07/11/2019	9.81	Call	Bond Future	3,872.7700	3.8728	3,871.5800	3.8716	(0.031)	0	0	0
2019/04/03	R209	07/11/2019	9.81	Put	Bond Future	2,126.9800	2.1270	2,289.2600	2.2893	7.630	0	0	0
2019/04/03	R210	02/05/2019			Bond Future	185.0529	185.0529	185.7177	185.7177	0.359	0.0000	0.0000	1,628
2019/04/03	R210	01/08/2019			Bond Future	188.5315	188.5315	189.2086	189.2086	0.359	0.0000	0.0000	0
2019/04/03	R210	07/11/2019			Bond Future	189.8677	189.8677	190.5583	190.5583	0.364	0.0000	0.0000	0
2019/04/03	R212	02/05/2019			Bond Future	157.3383	157.3383	157.7167	157.7167	0.241	0.0000	0.0000	7,946
2019/04/03	R212	01/08/2019			Bond Future	158.0758	158.0758	158.4613	158.4613	0.244	0.0000	0.0000	0
2019/04/03	R212	07/11/2019			Bond Future	161.4084	161.4084	161.8012	161.8012	0.243	0.0000	0.0000	0
2019/04/03	R213	02/05/2019	9.49	Call	Bond Future	2,158.3300	2.1583	2,055.5500	2.0556	(4.762)	0	0	0
2019/04/03	R213	02/05/2019	9.48	Put	Bond Future	287.8100	0.2878	335.1600	0.3352	16.452	0	0	0
2019/04/03	R213	02/05/2019			Bond Future	9.1892	85.6931	9.2126	85.5443	0.255	0.0000	0.0000	28,756
2019/04/03	R213	02/05/2019	9.50	Call	Bond Future	2,207.8800	2.2079	2,103.7700	2.1038	(4.715)	0	0	0
2019/04/03	R213	02/05/2019	9.50	Put	Bond Future	263.1300	0.2631	307.8700	0.3079	17.003	0	0	0
2019/04/03	R213	02/05/2019	9.49	Put	Bond Future	275.2000	0.2752	321.2700	0.3213	16.741	0	0	0
2019/04/03	R213	02/05/2019	9.48	Call	Bond Future	2,109.2500	2.1093	2,007.7500	2.0078	(4.812)	0	0	0
2019/04/03	R213	01/08/2019	9.99	Put	Bond Future	501.6400	0.5016	588.9200	0.5889	17.399	0	0	0
2019/04/03	R213	01/08/2019	9.98	Call	Bond Future	4,960.4100	4.9604	4,896.7700	4.8968	(1.283)	0	0	0
2019/04/03	R213	01/08/2019			Bond Future	9.2426	87.2828	9.2669	87.1312	0.262	0.0000	0.0000	0
2019/04/03	R213	01/08/2019	9.99	Call	Bond Future	5,009.4100	5.0094	4,945.0700	4.9451	(1.284)	0	0	0
2019/04/03	R213	01/08/2019	9.98	Put	Bond Future	510.7900	0.5108	598.7700	0.5988	17.224	0	0	0
2019/04/03	R213	01/08/2019	10.00	Call	Bond Future	5,058.6400	5.0586	4,993.6000	4.9936	(1.286)	0	0	0
2019/04/03	R213	01/08/2019	10.00	Put	Bond Future	492.7800	0.4928	579.3600	0.5794	17.570	0	0	0
2019/04/03	R213	07/11/2019	9.59	Put	Bond Future	1,888.7400	1.8887	2,061.5300	2.0615	9.148	0	0	0
2019/04/03	R213	07/11/2019	9.58	Call	Bond Future	3,640.5300	3.6405	3,657.5200	3.6575	0.467	0	0	0
2019/04/03	R213	07/11/2019			Bond Future	9.2951	85.5468	9.3204	85.3915	0.272	0.0000	0.0000	0
2019/04/03	R213	07/11/2019	9.59	Call	Bond Future	3,678.4800	3.6785	3,695.9500	3.6960	0.475	0	0	0
2019/04/03	R213	07/11/2019	9.58	Put	Bond Future	1,910.6500	1.9106	2,082.9600	2.0830	9.018	0	0	0
2019/04/03	R213	07/11/2019	9.60	Call	Bond Future	3,716.8400	3.7168	3,734.5200	3.7345	0.476	0	0	0
2019/04/03	R213	07/11/2019	9.60	Put	Bond Future	1,867.3100	1.8673	2,040.3100	2.0403	9.265	0	0	0
2019/04/03	R214	02/05/2019	9.87	Call	Bond Future	1,973.3300	1.9733	1,952.0800	1.9521	(1.077)	0	0	0
2019/04/03	R214	02/05/2019	9.85	Call	Bond Future	1,877.2400	1.8772	1,856.1300	1.8561	(1.125)	0	0	0
2019/04/03	R214	02/05/2019			Bond Future	9.6539	72.6910	9.6571	72.6684	0.034	0.0000	0.0000	21,077
2019/04/03	R214	02/05/2019	9.85	Put	Bond Future	533.9500	0.5340	535.4300	0.5354	0.277	0	0	0
2019/04/03	R214	02/05/2019	9.87	Put	Bond Future	495.3100	0.4953	496.6500	0.4966	0.271	0	0	0
2019/04/03	R214	02/05/2019	9.86	Call	Bond Future	1,925.0400	1.9250	1,903.8600	1.9039	(1.100)	0	0	0
2019/04/03	R214	02/05/2019	9.86	Put	Bond Future	514.3300	0.5143	515.7400	0.5157	0.274	0	0	0
2019/04/03	R214	01/08/2019	10.34	Put	Bond Future	734.6900	0.7347	825.1900	0.8252	12.318	0	0	0
2019/04/03	R214	01/08/2019			Bond Future	9.7068	74.0395	9.7102	74.0165	0.035	0.0000	0.0000	0
2019/04/03	R214	01/08/2019	10.33	Call	Bond Future	4,840.7500	4.8407	4,908.5400	4.9085	1.400	0	0	0
2019/04/03	R214	01/08/2019	10.33	Put	Bond Future	746.9100	0.7469	837.7600	0.8378	12.163	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/03	R214	01/08/2019	10.34	Call	Bond Future	4,891.1300	4.8911	4,958.5700	4.9586	1.379	0	0	0
2019/04/03	R214	01/08/2019	10.32	Call	Bond Future	4,790.6000	4.7906	4,858.7400	4.8587	1.422	0	0	0
2019/04/03	R214	01/08/2019	10.32	Put	Bond Future	759.4500	0.7594	850.6500	0.8506	12.009	0	0	0
2019/04/03	R214	07/11/2019	10.02	Put	Bond Future	2,288.1100	2.2881	2,394.0500	2.3941	4.630	0	0	0
2019/04/03	R214	07/11/2019			Bond Future	9.7597	72.2815	9.7632	72.2575	0.036	0.0000	0.0000	0
2019/04/03	R214	07/11/2019	10.01	Call	Bond Future	3,989.0900	3.9891	4,070.0300	4.0700	2.029	0	0	0
2019/04/03	R214	07/11/2019	10.01	Put	Bond Future	2,313.5600	2.3136	2,418.5000	2.4185	4.536	0	0	0
2019/04/03	R214	07/11/2019	10.02	Call	Bond Future	4,029.2600	4.0293	4,111.2000	4.1112	2.034	0	0	0
2019/04/03	R214	07/11/2019	10.00	Call	Bond Future	3,949.0700	3.9491	4,029.2300	4.0292	2.030	0	0	0
2019/04/03	R214	07/11/2019	10.00	Put	Bond Future	2,339.2500	2.3393	2,443.4100	2.4434	4.453	0	0	0
2019/04/03	R248	02/05/2019	9.90	Put	Bond Future	440.9300	0.4409	511.1800	0.5112	15.932	0	0	0
2019/04/03	R248	02/05/2019			Bond Future	9.6134	93.2123	9.6268	93.0918	0.139	0.0000	0.0000	103,341
2019/04/03	R248	02/05/2019	9.90	Call	Bond Future	2,959.6200	2.9596	2,909.3700	2.9094	(1.698)	0	0	0
2019/04/03	R248	02/05/2019	9.91	Call	Bond Future	3,027.2200	3.0272	2,975.7700	2.9758	(1.700)	0	0	0
2019/04/03	R248	02/05/2019	9.89	Put	Bond Future	459.7500	0.4598	531.0200	0.5310	15.502	0	0	0
2019/04/03	R248	02/05/2019	9.91	Put	Bond Future	422.8500	0.4228	491.9000	0.4919	16.330	0	0	0
2019/04/03	R248	02/05/2019	9.89	Call	Bond Future	2,892.6100	2.8926	2,843.3800	2.8434	(1.702)	0	0	0
2019/04/03	R248	01/08/2019	10.35	Call	Bond Future	6,551.0100	6.5510	6,559.3000	6.5593	0.127	0	0	0
2019/04/03	R248	01/08/2019	10.34	Put	Bond Future	797.2000	0.7972	929.2100	0.9292	16.559	0	0	0
2019/04/03	R248	01/08/2019			Bond Future	9.6648	94.9415	9.6786	94.8188	0.143	0.0000	0.0000	100
2019/04/03	R248	01/08/2019	10.36	Call	Bond Future	6,616.8900	6.6169	6,624.2000	6.6242	0.110	0	0	0
2019/04/03	R248	01/08/2019	10.36	Put	Bond Future	769.9000	0.7699	899.9500	0.9000	16.892	0	0	0
2019/04/03	R248	01/08/2019	10.35	Put	Bond Future	783.4300	0.7834	914.4600	0.9145	16.725	0	0	0
2019/04/03	R248	01/08/2019	10.34	Call	Bond Future	6,485.2500	6.4852	6,494.5200	6.4945	0.143	0	0	0
2019/04/03	R248	07/11/2019	10.02	Call	Bond Future	5,283.1600	5.2832	5,340.2400	5.3402	1.080	0	0	0
2019/04/03	R248	07/11/2019	10.01	Put	Bond Future	2,698.8800	2.6989	2,881.2000	2.8812	6.755	0	0	0
2019/04/03	R248	07/11/2019			Bond Future	9.7159	92.4765	9.7302	92.3507	0.147	0.0000	0.0000	0
2019/04/03	R248	07/11/2019	10.03	Call	Bond Future	5,336.2400	5.3362	5,393.9000	5.3939	1.081	0	0	0
2019/04/03	R248	07/11/2019	10.03	Put	Bond Future	2,636.9000	2.6369	2,820.3900	2.8204	6.959	0	0	0
2019/04/03	R248	07/11/2019	10.02	Put	Bond Future	2,667.5900	2.6676	2,850.5000	2.8505	6.857	0	0	0
2019/04/03	R248	07/11/2019	10.01	Call	Bond Future	5,230.5300	5.2305	5,287.0200	5.2870	1.080	0	0	0

**Total**

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