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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/04/2019 TO 09/04/2019

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
2019/04/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	2025	02/05/2019			Bond Future	133.6226	133.6226	133.6583	133.6583	0.027	0.0000	0.0000	685
2019/04/09	2025	01/08/2019			Bond Future	134.6984	134.6984	134.7327	134.7327	0.025	0.0000	0.0000	0
2019/04/09	2025	07/11/2019			Bond Future	137.5366	137.5366	137.5607	137.5607	0.018	0.0000	0.0000	0
2019/04/09	2029	02/05/2019			Bond Future	99.8610	99.8610	99.8341	99.8341	(0.027)	0.0000	0.0000	3,020
2019/04/09	2029	01/08/2019			Bond Future	101.7381	101.7381	101.7092	101.7092	(0.028)	0.0000	0.0000	0
2019/04/09	2029	07/11/2019			Bond Future	102.7902	102.7902	102.7525	102.7525	(0.037)	0.0000	0.0000	0
2019/04/09	2030	02/05/2019	9.41	Call	Bond Future	2,314.3700	2.3144	2,463.8200	2.4638	6.457	0	0	0
2019/04/09	2030	02/05/2019	8.90	Put	Bond Future	1,535.9800	1.5360	1,388.8700	1.3889	(9.578)	0	0	0
2019/04/09	2030	02/05/2019			Bond Future	9.0774	94.8071	9.0478	94.9977	(0.326)	0.0000	0.0000	43,707
2019/04/09	2030	02/05/2019	9.39	Call	Bond Future	2,209.9600	2.2100	2,356.3300	2.3563	6.623	0	0	0
2019/04/09	2030	02/05/2019	9.39	Put	Bond Future	226.3300	0.2263	182.0800	0.1821	(19.551)	0	0	0
2019/04/09	2030	02/05/2019	10.20	Call	Bond Future	6,866.9100	6.8669	7,056.9600	7.0570	2.768	0	0	0
2019/04/09	2030	02/05/2019	10.20	Put	Bond Future	1.4300	0.0014	0.8600	0.0009	(39.860)	0	0	3,000
2019/04/09	2030	02/05/2019	9.41	Put	Bond Future	205.7700	0.2058	164.6000	0.1646	(20.008)	0	0	0
2019/04/09	2030	02/05/2019	8.90	Call	Bond Future	384.5900	0.3846	428.1000	0.4281	11.313	0	0	3,000
2019/04/09	2030	02/05/2019	9.40	Call	Bond Future	2,261.9500	2.2619	2,409.8800	2.4099	6.540	0	0	3,000
2019/04/09	2030	02/05/2019	9.40	Put	Bond Future	215.8100	0.2158	173.1200	0.1731	(19.781)	0	0	0
2019/04/09	2030	01/08/2019	9.68	Call	Bond Future	4,057.8400	4.0578	4,199.3900	4.1994	3.488	0	0	0
2019/04/09	2030	01/08/2019	9.15	Put	Bond Future	1,803.8600	1.8039	1,704.3500	1.7044	(5.517)	0	0	0
2019/04/09	2030	01/08/2019	8.67	Put	Bond Future	3,652.8400	3.6528	3,504.1300	3.5041	(4.071)	0	0	0
2019/04/09	2030	01/08/2019	9.91	Put	Bond Future	471.0600	0.4711	434.3100	0.4343	(7.802)	0	0	0
2019/04/09	2030	01/08/2019			Bond Future	9.1370	92.5608	9.1065	92.7535	(0.333)	0.0000	0.0000	0
2019/04/09	2030	01/08/2019	8.35	Put	Bond Future	5,385.0500	5.3850	5,212.0100	5.2120	(3.213)	0	0	0
2019/04/09	2030	01/08/2019	8.35	Call	Bond Future	231.6200	0.2316	251.3000	0.2513	8.497	0	0	2,025
2019/04/09	2030	01/08/2019	9.22	Put	Bond Future	1,604.6000	1.6046	1,512.3600	1.5124	(5.748)	0	0	0
2019/04/09	2030	01/08/2019	9.22	Call	Bond Future	2,126.7400	2.1267	2,227.2200	2.2272	4.725	0	0	5,400
2019/04/09	2030	01/08/2019	9.69	Call	Bond Future	4,105.3100	4.1053	4,247.5800	4.2476	3.466	0	0	0
2019/04/09	2030	01/08/2019	9.69	Put	Bond Future	698.7300	0.6987	648.2800	0.6483	(7.220)	0	0	5,400
2019/04/09	2030	01/08/2019	9.68	Put	Bond Future	711.3600	0.7114	660.1900	0.6602	(7.193)	0	0	4,800
2019/04/09	2030	01/08/2019	9.15	Call	Bond Future	1,885.8000	1.8858	1,979.0100	1.9790	4.943	0	0	2,025
2019/04/09	2030	01/08/2019	9.92	Call	Bond Future	5,236.7500	5.2367	5,393.2600	5.3933	2.989	0	0	0
2019/04/09	2030	01/08/2019	9.90	Put	Bond Future	479.6100	0.4796	442.3100	0.4423	(7.777)	0	0	0
2019/04/09	2030	01/08/2019	8.67	Call	Bond Future	639.5300	0.6395	683.5400	0.6835	6.882	0	0	5,400
2019/04/09	2030	01/08/2019	9.91	Call	Bond Future	5,186.2900	5.1863	5,342.2600	5.3423	3.007	0	0	0
2019/04/09	2030	01/08/2019	9.27	Put	Bond Future	1,473.6400	1.4736	1,386.4900	1.3865	(5.914)	0	0	0
2019/04/09	2030	01/08/2019	9.27	Call	Bond Future	2,308.5100	2.3085	2,414.0800	2.4141	4.573	0	0	0
2019/04/09	2030	01/08/2019	8.77	Put	Bond Future	3,195.4000	3.1954	3,056.3300	3.0563	(4.352)	0	0	0
2019/04/09	2030	01/08/2019	8.77	Call	Bond Future	838.1400	0.8381	891.7900	0.8918	6.401	0	0	0
2019/04/09	2030	01/08/2019	9.92	Put	Bond Future	462.6500	0.4627	426.4400	0.4264	(7.827)	0	0	0
2019/04/09	2030	01/08/2019	9.90	Call	Bond Future	5,135.9100	5.1359	5,291.3300	5.2913	3.026	0	0	0
2019/04/09	2030	07/11/2019	9.49	Put	Bond Future	1,889.0100	1.8890	1,812.3000	1.8123	(4.061)	0	0	0
2019/04/09	2030	07/11/2019			Bond Future	9.1855	94.4882	9.1550	94.6773	(0.332)	0.0000	0.0000	0

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2019/04/09	2030	07/11/2019	9.48	Call	Bond Future	3,712.9900	3.7130	3,824.8100	3.8248	3.012	0	0	0
2019/04/09	2030	07/11/2019	9.48	Put	Bond Future	1,910.9000	1.9109	1,833.5500	1.8335	(4.048)	0	0	0
2019/04/09	2030	07/11/2019	9.49	Call	Bond Future	3,751.4800	3.7515	3,863.9400	3.8639	2.998	0	0	0
2019/04/09	2030	07/11/2019	9.47	Call	Bond Future	3,674.6700	3.6747	3,785.8600	3.7859	3.026	0	0	0
2019/04/09	2030	07/11/2019	9.47	Put	Bond Future	1,933.0000	1.9330	1,855.0200	1.8550	(4.034)	0	0	0
2019/04/09	2032	02/05/2019	9.62	Put	Bond Future	259.3000	0.2593	209.6200	0.2096	(19.159)	0	0	0
2019/04/09	2032	02/05/2019	9.61	Call	Bond Future	2,363.9300	2.3639	2,520.8500	2.5209	6.638	0	0	0
2019/04/09	2032	02/05/2019			Bond Future	9.3068	92.9761	9.2772	93.1844	(0.319)	0.0000	0.0000	42,003
2019/04/09	2032	02/05/2019	9.62	Call	Bond Future	2,419.7400	2.4197	2,578.3900	2.5784	6.556	0	0	0
2019/04/09	2032	02/05/2019	9.61	Put	Bond Future	271.3800	0.2714	219.9700	0.2200	(18.944)	0	0	0
2019/04/09	2032	02/05/2019	9.63	Call	Bond Future	2,475.8700	2.4759	2,636.2200	2.6362	6.477	0	0	0
2019/04/09	2032	02/05/2019	9.63	Put	Bond Future	247.6200	0.2476	199.6400	0.1996	(19.376)	0	0	0
2019/04/09	2032	01/08/2019	10.10	Call	Bond Future	5,534.7400	5.5347	5,699.3300	5.6993	2.974	0	0	0
2019/04/09	2032	01/08/2019	10.11	Put	Bond Future	636.8400	0.6368	591.2900	0.5913	(7.153)	0	0	0
2019/04/09	2032	01/08/2019			Bond Future	9.3649	94.7008	9.3344	94.9116	(0.325)	0.0000	0.0000	0
2019/04/09	2032	01/08/2019	10.10	Put	Bond Future	647.3700	0.6474	601.2100	0.6012	(7.130)	0	0	0
2019/04/09	2032	01/08/2019	10.11	Call	Bond Future	5,588.1600	5.5882	5,753.3600	5.7534	2.956	0	0	0
2019/04/09	2032	01/08/2019	10.09	Call	Bond Future	5,481.4100	5.4814	5,645.3900	5.6454	2.992	0	0	0
2019/04/09	2032	01/08/2019	10.09	Put	Bond Future	658.0600	0.6581	611.2900	0.6113	(7.107)	0	0	0
2019/04/09	2032	07/11/2019	9.71	Call	Bond Future	4,081.4500	4.0814	4,203.8900	4.2039	3.000	0	0	0
2019/04/09	2032	07/11/2019	9.70	Put	Bond Future	2,159.8000	2.1598	2,074.0400	2.0740	(3.971)	0	0	0
2019/04/09	2032	07/11/2019			Bond Future	9.4193	92.5096	9.3888	92.7171	(0.324)	0.0000	0.0000	0
2019/04/09	2032	07/11/2019	9.72	Call	Bond Future	4,122.8800	4.1229	4,246.0100	4.2460	2.987	0	0	0
2019/04/09	2032	07/11/2019	9.72	Put	Bond Future	2,110.8300	2.1108	2,026.4500	2.0265	(3.997)	0	0	0
2019/04/09	2032	07/11/2019	9.71	Put	Bond Future	2,135.3300	2.1353	2,050.2600	2.0503	(3.984)	0	0	0
2019/04/09	2032	07/11/2019	9.70	Call	Bond Future	4,039.9300	4.0399	4,161.6800	4.1617	3.014	0	0	0
2019/04/09	2033	02/05/2019			Bond Future	101.5580	101.5580	101.5308	101.5308	(0.027)	0.0000	0.0000	6,090
2019/04/09	2033	01/08/2019			Bond Future	103.4671	103.4671	103.4377	103.4377	(0.028)	0.0000	0.0000	0
2019/04/09	2033	07/11/2019			Bond Future	104.4806	104.4806	104.4423	104.4423	(0.037)	0.0000	0.0000	0
2019/04/09	2037	02/05/2019	9.81	Put	Bond Future	444.7800	0.4448	378.2800	0.3783	(14.951)	0	0	0
2019/04/09	2037	02/05/2019			Bond Future	9.5831	93.0761	9.5583	93.2713	(0.259)	0.0000	0.0000	51,935
2019/04/09	2037	02/05/2019	9.80	Call	Bond Future	2,145.2000	2.1452	2,271.8800	2.2719	5.905	0	0	0
2019/04/09	2037	02/05/2019	9.80	Put	Bond Future	463.7600	0.4638	395.3000	0.3953	(14.762)	0	0	0
2019/04/09	2037	02/05/2019	9.81	Call	Bond Future	2,202.5900	2.2026	2,331.2300	2.3312	5.840	0	0	0
2019/04/09	2037	02/05/2019	9.79	Call	Bond Future	2,088.4600	2.0885	2,213.1500	2.2131	5.970	0	0	0
2019/04/09	2037	02/05/2019	9.79	Put	Bond Future	483.4900	0.4835	413.0400	0.4130	(14.571)	0	0	0
2019/04/09	2037	01/08/2019	10.31	Call	Bond Future	5,713.0400	5.7130	5,862.9100	5.8629	2.623	0	0	0
2019/04/09	2037	01/08/2019			Bond Future	9.6454	90.5475	9.6200	90.7449	(0.263)	0.0000	0.0000	0
2019/04/09	2037	01/08/2019	10.29	Call	Bond Future	5,596.4400	5.5964	5,745.0600	5.7451	2.656	0	0	0
2019/04/09	2037	01/08/2019	10.29	Put	Bond Future	798.5100	0.7985	749.7400	0.7497	(6.108)	0	0	0
2019/04/09	2037	01/08/2019	10.31	Put	Bond Future	772.5100	0.7725	724.9900	0.7250	(6.151)	0	0	0
2019/04/09	2037	01/08/2019	10.30	Call	Bond Future	5,654.6800	5.6547	5,803.9200	5.8039	2.639	0	0	0
2019/04/09	2037	01/08/2019	10.30	Put	Bond Future	785.4100	0.7854	737.2600	0.7373	(6.131)	0	0	0
2019/04/09	2037	07/11/2019	9.97	Call	Bond Future	4,561.0200	4.5610	4,672.6700	4.6727	2.448	0	0	0
2019/04/09	2037	07/11/2019			Bond Future	9.6994	92.4330	9.6741	92.6270	(0.261)	0.0000	0.0000	0

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2019/04/09	2037	07/11/2019	9.95	Call	Bond Future	4,469.7500	4.4698	4,580.1100	4.5801	2.469	0	0	0
2019/04/09	2037	07/11/2019	9.95	Put	Bond Future	2,578.8300	2.5788	2,495.1500	2.4951	(3.245)	0	0	0
2019/04/09	2037	07/11/2019	9.97	Put	Bond Future	2,521.8100	2.5218	2,439.4200	2.4394	(3.267)	0	0	0
2019/04/09	2037	07/11/2019	9.96	Call	Bond Future	4,515.2900	4.5153	4,626.3000	4.6263	2.459	0	0	0
2019/04/09	2037	07/11/2019	9.96	Put	Bond Future	2,550.1800	2.5502	2,467.1500	2.4672	(3.256)	0	0	0
2019/04/09	2038	02/05/2019			Bond Future	120.4186	120.4186	120.3864	120.3864	(0.027)	0.0000	0.0000	11,111
2019/04/09	2038	01/08/2019			Bond Future	121.0667	121.0667	121.0322	121.0322	(0.028)	0.0000	0.0000	0
2019/04/09	2038	07/11/2019			Bond Future	123.6177	123.6177	123.5727	123.5727	(0.036)	0.0000	0.0000	0
2019/04/09	2040	02/05/2019	9.89	Call	Bond Future	2,248.3600	2.2484	2,418.2500	2.4182	7.556	0	0	0
2019/04/09	2040	02/05/2019	9.88	Put	Bond Future	506.2100	0.5062	420.4800	0.4205	(16.936)	0	0	0
2019/04/09	2040	02/05/2019	9.60	Call	Bond Future	824.1000	0.8241	909.4800	0.9095	10.360	0	0	1,150
2019/04/09	2040	02/05/2019			Bond Future	9.6782	96.3405	9.6483	96.5935	(0.309)	0.0000	0.0000	25,028
2019/04/09	2040	02/05/2019	9.90	Call	Bond Future	2,309.3500	2.3094	2,481.8100	2.4818	7.468	0	0	0
2019/04/09	2040	02/05/2019	9.90	Put	Bond Future	463.5300	0.4635	382.9700	0.3830	(17.380)	0	0	0
2019/04/09	2040	02/05/2019	9.60	Put	Bond Future	1,488.3900	1.4884	1,320.7500	1.3207	(11.263)	0	0	0
2019/04/09	2040	02/05/2019	10.20	Put	Bond Future	110.2100	0.1102	83.6900	0.0837	(24.063)	0	0	0
2019/04/09	2040	02/05/2019	10.20	Call	Bond Future	4,361.2900	4.3613	4,587.7900	4.5878	5.193	0	0	1,150
2019/04/09	2040	02/05/2019	9.89	Put	Bond Future	484.4900	0.4845	401.3600	0.4014	(17.158)	0	0	0
2019/04/09	2040	02/05/2019	9.88	Call	Bond Future	2,188.0100	2.1880	2,355.3000	2.3553	7.646	0	0	0
2019/04/09	2040	02/05/2019	10.15	Call	Bond Future	3,999.1300	3.9991	4,219.5800	4.2196	5.512	0	0	0
2019/04/09	2040	02/05/2019	10.15	Put	Bond Future	141.8700	0.1419	109.3000	0.1093	(22.958)	0	0	880
2019/04/09	2040	02/05/2019	9.65	Put	Bond Future	1,254.2000	1.2542	1,101.3600	1.1014	(12.186)	0	0	880
2019/04/09	2040	02/05/2019	9.65	Call	Bond Future	1,015.7800	1.0158	1,115.9600	1.1160	9.862	0	0	0
2019/04/09	2040	01/08/2019	10.36	Call	Bond Future	5,880.1300	5.8801	6,071.8500	6.0718	3.260	0	0	0
2019/04/09	2040	01/08/2019	10.37	Put	Bond Future	916.9000	0.9169	853.1800	0.8532	(6.950)	0	0	0
2019/04/09	2040	01/08/2019			Bond Future	9.7408	93.6221	9.7102	93.8784	(0.315)	0.0000	0.0000	0
2019/04/09	2040	01/08/2019	10.36	Put	Bond Future	931.9600	0.9320	867.4200	0.8674	(6.925)	0	0	0
2019/04/09	2040	01/08/2019	10.37	Call	Bond Future	5,941.5200	5.9415	6,134.0600	6.1341	3.241	0	0	0
2019/04/09	2040	01/08/2019	10.38	Call	Bond Future	6,003.1800	6.0032	6,196.5400	6.1965	3.221	0	0	0
2019/04/09	2040	01/08/2019	10.38	Put	Bond Future	902.2300	0.9022	839.3300	0.8393	(6.972)	0	0	0
2019/04/09	2040	07/11/2019	10.03	Call	Bond Future	4,768.4500	4.7685	4,913.5200	4.9135	3.042	0	0	0
2019/04/09	2040	07/11/2019	10.04	Put	Bond Future	2,834.0200	2.8340	2,725.9500	2.7260	(3.813)	0	0	0
2019/04/09	2040	07/11/2019			Bond Future	9.7954	95.5717	9.7647	95.8256	(0.314)	0.0000	0.0000	0
2019/04/09	2040	07/11/2019	10.03	Put	Bond Future	2,863.8500	2.8638	2,754.9500	2.7550	(3.803)	0	0	0
2019/04/09	2040	07/11/2019	10.04	Call	Bond Future	4,818.4200	4.8184	4,964.3200	4.9643	3.028	0	0	0
2019/04/09	2040	07/11/2019	10.05	Call	Bond Future	4,868.5800	4.8686	5,015.2900	5.0153	3.013	0	0	0
2019/04/09	2040	07/11/2019	10.05	Put	Bond Future	2,804.5000	2.8045	2,697.2400	2.6972	(3.825)	0	0	0
2019/04/09	2044	02/05/2019	9.90	Call	Bond Future	2,300.7800	2.3008	2,475.2100	2.4752	7.581	0	0	0
2019/04/09	2044	02/05/2019			Bond Future	9.6873	93.5512	9.6574	93.8103	(0.309)	0.0000	0.0000	37,759
2019/04/09	2044	02/05/2019	9.90	Put	Bond Future	491.8300	0.4918	407.1500	0.4072	(17.217)	0	0	0
2019/04/09	2044	02/05/2019	9.91	Call	Bond Future	2,363.0600	2.3631	2,540.1000	2.5401	7.492	0	0	0
2019/04/09	2044	02/05/2019	9.92	Put	Bond Future	450.0100	0.4500	370.5200	0.3705	(17.664)	0	0	0
2019/04/09	2044	02/05/2019	9.91	Put	Bond Future	470.5400	0.4705	388.4700	0.3885	(17.442)	0	0	0
2019/04/09	2044	02/05/2019	9.92	Call	Bond Future	2,425.9600	2.4260	2,605.5800	2.6056	7.404	0	0	0
2019/04/09	2044	01/08/2019	9.86	Put	Bond Future	2,169.8000	2.1698	2,048.3500	2.0484	(5.597)	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
2019/04/09	2044	01/08/2019	10.53	Call	Bond Future	7,030.6600	7.0307	7,239.8300	7.2398	2.975	0	0	0
2019/04/09	2044	01/08/2019	10.40	Put	Bond Future	899.9000	0.8999	836.8100	0.8368	(7.011)	0	0	0
2019/04/09	2044	01/08/2019			Bond Future	9.7469	90.9063	9.7163	91.1687	(0.314)	0.0000	0.0000	0
2019/04/09	2044	01/08/2019	10.39	Call	Bond Future	6,144.1200	6.1441	6,342.6300	6.3426	3.231	0	0	0
2019/04/09	2044	01/08/2019	10.39	Put	Bond Future	914.5200	0.9145	850.6100	0.8506	(6.988)	0	0	0
2019/04/09	2044	01/08/2019	9.86	Call	Bond Future	3,127.5800	3.1276	3,268.5500	3.2686	4.507	0	0	100
2019/04/09	2044	01/08/2019	10.53	Put	Bond Future	729.7400	0.7297	676.4900	0.6765	(7.297)	0	0	100
2019/04/09	2044	01/08/2019	10.40	Call	Bond Future	6,206.7800	6.2068	6,406.1100	6.4061	3.211	0	0	0
2019/04/09	2044	01/08/2019	9.36	Put	Bond Future	4,564.0000	4.5640	4,373.9200	4.3739	(4.165)	0	0	0
2019/04/09	2044	01/08/2019	9.36	Call	Bond Future	1,153.7800	1.1538	1,226.1200	1.2261	6.270	0	0	100
2019/04/09	2044	01/08/2019	10.38	Call	Bond Future	6,081.5700	6.0816	6,279.2500	6.2792	3.250	0	0	0
2019/04/09	2044	01/08/2019	10.38	Put	Bond Future	929.3800	0.9294	864.6400	0.8646	(6.966)	0	0	0
2019/04/09	2044	07/11/2019	10.07	Put	Bond Future	2,817.2900	2.8173	2,708.9900	2.7090	(3.844)	0	0	0
2019/04/09	2044	07/11/2019			Bond Future	9.7988	92.7992	9.7681	93.0597	(0.313)	0.0000	0.0000	0
2019/04/09	2044	07/11/2019	10.06	Call	Bond Future	5,013.1300	5.0131	5,164.4600	5.1645	3.019	0	0	0
2019/04/09	2044	07/11/2019	10.06	Put	Bond Future	2,847.2900	2.8473	2,738.1600	2.7382	(3.833)	0	0	0
2019/04/09	2044	07/11/2019	10.07	Call	Bond Future	5,064.3200	5.0643	5,216.4800	5.2165	3.005	0	0	0
2019/04/09	2044	07/11/2019	10.05	Call	Bond Future	4,962.1200	4.9621	5,112.6100	5.1126	3.033	0	0	0
2019/04/09	2044	07/11/2019	10.05	Put	Bond Future	2,877.5900	2.8776	2,767.6200	2.7676	(3.822)	0	0	0
2019/04/09	2046	02/05/2019			Bond Future	112.2402	112.2402	112.2103	112.2103	(0.027)	0.0000	0.0000	12,523
2019/04/09	2046	01/08/2019			Bond Future	114.3498	114.3498	114.3177	114.3177	(0.028)	0.0000	0.0000	0
2019/04/09	2046	07/11/2019			Bond Future	115.0444	115.0444	115.0022	115.0022	(0.037)	0.0000	0.0000	0
2019/04/09	2050	02/05/2019			Bond Future	117.1240	117.1240	117.3324	117.3324	0.178	0.0000	0.0000	10,717
2019/04/09	2050	01/08/2019			Bond Future	117.5340	117.5340	117.7447	117.7447	0.179	0.0000	0.0000	0
2019/04/09	2050	07/11/2019			Bond Future	120.0106	120.0106	120.2160	120.2160	0.171	0.0000	0.0000	0
2019/04/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	AL37	02/05/2019			Index Future	633.5780	633.5780	634.1920	634.1920	0.097	0.0000	0.0000	0
2019/04/09	AL37	01/08/2019			Index Future	645.3310	645.3310	645.9430	645.9430	0.095	0.0000	0.0000	0
2019/04/09	AL37	07/11/2019			Index Future	658.7600	658.7600	659.3310	659.3310	0.087	0.0000	0.0000	0
2019/04/09	AL7T	02/05/2019			Index Future	735.2730	735.2730	736.4810	736.4810	0.164	0.0000	0.0000	0
2019/04/09	AL7T	01/08/2019			Index Future	748.9120	748.9120	750.1270	750.1270	0.162	0.0000	0.0000	0
2019/04/09	AL7T	07/11/2019			Index Future	764.4960	764.4960	765.6750	765.6750	0.154	0.0000	0.0000	0
2019/04/09	ALBI	02/05/2019			Index Future	666.1240	666.1240	667.4250	667.4250	0.195	0.0000	0.0000	898
2019/04/09	ALBI	01/08/2019			Index Future	678.4800	678.4800	679.7910	679.7910	0.193	0.0000	0.0000	74
2019/04/09	ALBI	07/11/2019			Index Future	692.5980	692.5980	693.8820	693.8820	0.185	0.0000	0.0000	0
2019/04/09	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
2019/04/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	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
2019/04/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/09	ES33	02/05/2019			Bond Future	10.7586	77.5003	10.7335	77.6500	(0.233)	0.0000	0.0000	350
2019/04/09	ES33	01/08/2019			Bond Future	10.8599	78.9379	10.8341	79.0892	(0.237)	0.0000	0.0000	0
2019/04/09	ES33	07/11/2019			Bond Future	10.9649	76.7851	10.9392	76.9333	(0.234)	0.0000	0.0000	0
2019/04/09	ES42	02/05/2019			Bond Future	11.0394	79.2187	11.0090	79.4256	(0.275)	0.0000	0.0000	4,919
2019/04/09	ES42	01/08/2019			Bond Future	11.1394	80.6883	11.1082	80.8979	(0.280)	0.0000	0.0000	0
2019/04/09	ES42	07/11/2019			Bond Future	11.2433	78.1016	11.2119	78.3091	(0.279)	0.0000	0.0000	0
2019/04/09	GOVI	02/05/2019	647.87	Call	GOVI	119,180.0000	11.9180	132,340.0000	13.2340	11.042	0	0	0
2019/04/09	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/09	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/09	GOVI	02/05/2019			GOVI	659.7880	659.7880	661.1040	661.1040	0.199	0.0000	0.0000	449
2019/04/09	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/09	GOVI	02/05/2019	647.88	Call	GOVI	119,080.0000	11.9080	132,240.0000	13.2240	11.051	0	0	0
2019/04/09	GOVI	02/05/2019	647.86	Call	GOVI	119,280.0000	11.9280	132,440.0000	13.2440	11.033	0	0	0
2019/04/09	GOVI	01/08/2019	638.68	Call	GOVI	333,460.0000	33.3460	346,730.0000	34.6730	3.979	0	0	0
2019/04/09	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/09	GOVI	01/08/2019			GOVI	672.0260	672.0260	673.3530	673.3530	0.197	0.0000	0.0000	2
2019/04/09	GOVI	01/08/2019	638.69	Call	GOVI	333,360.0000	33.3360	346,630.0000	34.6630	3.981	0	0	0
2019/04/09	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/09	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/09	GOVI	01/08/2019	638.67	Call	GOVI	333,560.0000	33.3560	346,830.0000	34.6830	3.978	0	0	0
2019/04/09	GOVI	07/11/2019	672.90	Call	GOVI	131,100.0000	13.1100	144,100.0000	14.4100	9.916	0	0	0
2019/04/09	GOVI	07/11/2019			GOVI	686.0100	686.0100	687.3100	687.3100	0.190	0.0000	0.0000	0
2019/04/09	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/09	GOVI	07/11/2019	672.91	Call	GOVI	131,000.0000	13.1000	144,000.0000	14.4000	9.924	0	0	0
2019/04/09	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/09	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/09	GOVI	07/11/2019	672.92	Call	GOVI	130,900.0000	13.0900	143,900.0000	14.3900	9.931	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
2019/04/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/09	IGOV	02/05/2019			Index Future	254.8920	254.8920	254.8850	254.8850	(0.003)	0.0000	0.0000	723
2019/04/09	IGOV	01/08/2019			Index Future	259.6830	259.6830	259.6700	259.6700	(0.005)	0.0000	0.0000	299
2019/04/09	IGOV	07/11/2019			Index Future	265.1530	265.1530	265.1190	265.1190	(0.013)	0.0000	0.0000	0
2019/04/09	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/09	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8600	99.8600	(0.010)	0.0000	0.0000	0
2019/04/09	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/09	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/04/09	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.7900	102.7900	0.000	0.0000	0.0000	0
2019/04/09	IS02	23/03/2020			Interest Rate Swap	98.7400	98.7400	98.7500	98.7500	0.010	0.0000	0.0000	0
2019/04/09	IS02	22/06/2020			Interest Rate Swap	102.2700	102.2700	102.2800	102.2800	0.010	0.0000	0.0000	0
2019/04/09	IS02	21/09/2020			Interest Rate Swap	99.2100	99.2100	99.2100	99.2100	0.000	0.0000	0.0000	0
2019/04/09	IS05	17/12/2020			Interest Rate Swap	95.9500	95.9500	95.9600	95.9600	0.010	0.0000	0.0000	0
2019/04/09	IS05	16/03/2021			Interest Rate Swap	95.0700	95.0700	95.0700	95.0700	0.000	0.0000	0.0000	0
2019/04/09	IS05	15/06/2021			Interest Rate Swap	94.1400	94.1400	94.1400	94.1400	0.000	0.0000	0.0000	0
2019/04/09	IS05	21/09/2021			Interest Rate Swap	94.1700	94.1700	94.1700	94.1700	0.000	0.0000	0.0000	0
2019/04/09	IS05	21/12/2021			Interest Rate Swap	96.2600	96.2600	96.2500	96.2500	(0.010)	0.0000	0.0000	51
2019/04/09	IS05	15/03/2022			Interest Rate Swap	96.2900	96.2900	96.2800	96.2800	(0.010)	0.0000	0.0000	0
2019/04/09	IS05	21/06/2022			Interest Rate Swap	97.3700	97.3700	97.3600	97.3600	(0.010)	0.0000	0.0000	0
2019/04/09	IS05	20/09/2022			Interest Rate Swap	101.2000	101.2000	101.2000	101.2000	0.000	0.0000	0.0000	0
2019/04/09	IS05	20/12/2022			Interest Rate Swap	102.3600	102.3600	102.3700	102.3700	0.010	0.0000	0.0000	0
2019/04/09	IS05	22/03/2023			Interest Rate Swap	95.6000	95.6000	95.6200	95.6200	0.021	0.0000	0.0000	0
2019/04/09	IS05	20/06/2023			Interest Rate Swap	101.5800	101.5800	101.6100	101.6100	0.030	0.0000	0.0000	0
2019/04/09	IS05	19/09/2023			Interest Rate Swap	96.9700	96.9700	97.0000	97.0000	0.031	0.0000	0.0000	0
2019/04/09	IS10	17/12/2025			Interest Rate Swap	93.0300	93.0300	93.0600	93.0600	0.032	0.0000	0.0000	0
2019/04/09	IS10	16/03/2026			Interest Rate Swap	89.9500	89.9500	89.9800	89.9800	0.033	0.0000	0.0000	0
2019/04/09	IS10	15/06/2026			Interest Rate Swap	88.6300	88.6300	88.6600	88.6600	0.034	0.0000	0.0000	0
2019/04/09	IS10	21/09/2026			Interest Rate Swap	90.7700	90.7700	90.8100	90.8100	0.044	0.0000	0.0000	0
2019/04/09	IS10	21/12/2026			Interest Rate Swap	94.5600	94.5600	94.6100	94.6100	0.053	0.0000	0.0000	0
2019/04/09	IS10	15/03/2027			Interest Rate Swap	93.0900	93.0900	93.1400	93.1400	0.054	0.0000	0.0000	0
2019/04/09	IS10	21/06/2027			Interest Rate Swap	95.1500	95.1500	95.2100	95.2100	0.063	0.0000	0.0000	0
2019/04/09	IS10	20/09/2027			Interest Rate Swap	100.6400	100.6400	100.6900	100.6900	0.050	0.0000	0.0000	0
2019/04/09	IS10	20/12/2027			Interest Rate Swap	100.9800	100.9800	101.0300	101.0300	0.050	0.0000	0.0000	0
2019/04/09	IS10	22/03/2028			Interest Rate Swap	94.4000	94.4000	94.4500	94.4500	0.053	0.0000	0.0000	0
2019/04/09	IS10	20/06/2028			Interest Rate Swap	101.6600	101.6600	101.7100	101.7100	0.049	0.0000	0.0000	0
2019/04/09	IS10	19/09/2028			Interest Rate Swap	95.1300	95.1300	95.1900	95.1900	0.063	0.0000	0.0000	0
2019/04/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/09	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/09	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/09	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/09	R023	02/05/2019	8.45	Call	Bond Future	2,575.9700	2.5760	2,666.1900	2.6662	3.502	0	0	0
2019/04/09	R023	02/05/2019	8.44	Put	Bond Future	1.4000	0.0014	0.8400	0.0008	(40.000)	0	0	0
2019/04/09	R023	02/05/2019			Bond Future	7.6487	101.7450	7.6209	101.8358	(0.363)	0.0000	0.0000	60,579
2019/04/09	R023	02/05/2019	8.46	Call	Bond Future	2,607.5100	2.6075	2,697.7600	2.6978	3.461	0	0	0
2019/04/09	R023	02/05/2019	8.46	Put	Bond Future	1.2300	0.0012	0.7400	0.0007	(39.837)	0	0	0
2019/04/09	R023	02/05/2019	8.45	Put	Bond Future	1.3100	0.0013	0.7900	0.0008	(39.695)	0	0	0
2019/04/09	R023	02/05/2019	8.44	Call	Bond Future	2,544.4400	2.5444	2,634.6200	2.6346	3.544	0	0	0
2019/04/09	R023	01/08/2019	8.95	Call	Bond Future	3,926.9600	3.9270	4,013.6500	4.0137	2.208	0	0	0
2019/04/09	R023	01/08/2019			Bond Future	7.6548	103.6324	7.6253	103.7233	(0.385)	0.0000	0.0000	0
2019/04/09	R023	01/08/2019	8.93	Call	Bond Future	3,870.7600	3.8708	3,957.2100	3.9572	2.233	0	0	0
2019/04/09	R023	01/08/2019	8.93	Put	Bond Future	38.1200	0.0381	33.7200	0.0337	(11.542)	0	0	0
2019/04/09	R023	01/08/2019	8.95	Put	Bond Future	35.6600	0.0357	31.5000	0.0315	(11.666)	0	0	0
2019/04/09	R023	01/08/2019	8.94	Call	Bond Future	3,898.8400	3.8988	3,985.4200	3.9854	2.221	0	0	0
2019/04/09	R023	01/08/2019	8.94	Put	Bond Future	36.8700	0.0369	32.6000	0.0326	(11.581)	0	0	0
2019/04/09	R023	07/11/2019	7.98	Call	Bond Future	1,567.1700	1.5672	1,620.7100	1.6207	3.416	0	0	0
2019/04/09	R023	07/11/2019			Bond Future	7.6421	101.8549	7.6127	101.9394	(0.385)	0.0000	0.0000	0
2019/04/09	R023	07/11/2019	7.98	Put	Bond Future	601.3100	0.6013	570.3000	0.5703	(5.157)	0	0	0
2019/04/09	R023	07/11/2019	7.99	Call	Bond Future	1,587.8000	1.5878	1,641.6600	1.6417	3.392	0	0	0
2019/04/09	R023	07/11/2019	8.00	Call	Bond Future	1,608.2400	1.6082	1,662.4300	1.6624	3.370	0	0	0
2019/04/09	R023	07/11/2019	8.00	Put	Bond Future	585.5800	0.5856	555.2200	0.5552	(5.185)	0	0	0
2019/04/09	R023	07/11/2019	7.99	Put	Bond Future	593.5400	0.5935	562.8500	0.5628	(5.171)	0	0	0
2019/04/09	R035	02/05/2019	9.74	Put	Bond Future	391.1400	0.3911	330.0600	0.3301	(15.616)	0	0	0
2019/04/09	R035	02/05/2019			Bond Future	9.4968	96.5776	9.4722	96.7705	(0.260)	0.0000	0.0000	80,557
2019/04/09	R035	02/05/2019	9.74	Call	Bond Future	2,260.7000	2.2607	2,392.4700	2.3925	5.829	0	0	0
2019/04/09	R035	02/05/2019	9.75	Call	Bond Future	2,319.0500	2.3191	2,452.7400	2.4527	5.765	0	0	0
2019/04/09	R035	02/05/2019	9.75	Put	Bond Future	373.7700	0.3738	314.6100	0.3146	(15.828)	0	0	0
2019/04/09	R035	02/05/2019	9.73	Call	Bond Future	2,202.8500	2.2028	2,332.6700	2.3327	5.893	0	0	0
2019/04/09	R035	02/05/2019	9.73	Put	Bond Future	409.1000	0.4091	346.0700	0.3461	(15.407)	0	0	0
2019/04/09	R035	01/08/2019	10.23	Call	Bond Future	5,781.6900	5.7817	5,929.0500	5.9290	2.549	0	0	0
2019/04/09	R035	01/08/2019	10.22	Put	Bond Future	803.9200	0.8039	755.7300	0.7557	(5.994)	0	0	0
2019/04/09	R035	01/08/2019			Bond Future	9.5551	98.3691	9.5298	98.5641	(0.265)	0.0000	0.0000	0
2019/04/09	R035	01/08/2019	10.24	Call	Bond Future	5,839.9700	5.8400	5,987.9300	5.9879	2.534	0	0	0
2019/04/09	R035	01/08/2019	10.24	Put	Bond Future	778.3100	0.7783	731.3400	0.7313	(6.035)	0	0	0
2019/04/09	R035	01/08/2019	10.23	Put	Bond Future	791.0100	0.7910	743.4400	0.7434	(6.014)	0	0	0
2019/04/09	R035	01/08/2019	10.22	Call	Bond Future	5,723.5300	5.7235	5,870.2700	5.8703	2.564	0	0	0
2019/04/09	R035	07/11/2019	9.88	Call	Bond Future	4,546.2900	4.5463	4,655.6100	4.6556	2.405	0	0	0
2019/04/09	R035	07/11/2019	9.89	Call	Bond Future	4,593.0200	4.5930	4,702.9600	4.7030	2.394	0	0	0
2019/04/09	R035	07/11/2019	9.87	Put	Bond Future	2,581.0400	2.5810	2,498.4400	2.4984	(3.200)	0	0	0
2019/04/09	R035	07/11/2019			Bond Future	9.6133	95.9109	9.5881	96.1022	(0.262)	0.0000	0.0000	0
2019/04/09	R035	07/11/2019	9.89	Put	Bond Future	2,526.9600	2.5270	2,445.6000	2.4456	(3.220)	0	0	0
2019/04/09	R035	07/11/2019	9.87	Call	Bond Future	4,500.0200	4.5000	4,608.7200	4.6087	2.416	0	0	0
2019/04/09	R035	07/11/2019	9.88	Put	Bond Future	2,553.7300	2.5537	2,471.7500	2.4718	(3.210)	0	0	0
2019/04/09	R186	02/05/2019	9.02	Call	Bond Future	2,964.2400	2.9642	3,092.8400	3.0928	4.338	0	0	0

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2019/04/09	R186	02/05/2019	9.01	Put	Bond Future	62.4000	0.0624	48.0600	0.0481	(22.981)	0	0	0
2019/04/09	R186	02/05/2019	10.07	Call	Bond Future	8,690.5300	8.6905	8,832.7800	8.8328	1.637	0	0	0
2019/04/09	R186	02/05/2019	9.96	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	90
2019/04/09	R186	02/05/2019	9.75	Call	Bond Future	6,971.4700	6.9715	7,113.6400	7.1136	2.039	0	0	0
2019/04/09	R186	02/05/2019	9.25	Put	Bond Future	13.7200	0.0137	9.7400	0.0097	(29.009)	0	0	0
2019/04/09	R186	02/05/2019	8.65	Put	Bond Future	419.1100	0.4191	359.3600	0.3594	(14.256)	0	0	4,100
2019/04/09	R186	02/05/2019			Bond Future	8.5199	114.8694	8.4959	115.0116	(0.282)	0.0000	0.0000	99,788
2019/04/09	R186	02/05/2019	9.03	Call	Bond Future	3,017.9100	3.0179	3,147.1600	3.1472	4.283	0	0	0
2019/04/09	R186	02/05/2019	9.03	Put	Bond Future	55.3800	0.0554	42.3700	0.0424	(23.492)	0	0	0
2019/04/09	R186	02/05/2019	8.65	Call	Bond Future	1,184.6200	1.1846	1,267.1300	1.2671	6.965	0	0	3,250
2019/04/09	R186	02/05/2019	9.02	Put	Bond Future	58.8000	0.0588	45.1400	0.0451	(23.231)	0	0	0
2019/04/09	R186	02/05/2019	9.01	Call	Bond Future	2,910.7200	2.9107	3,038.6400	3.0386	4.395	0	0	0
2019/04/09	R186	02/05/2019	9.30	Call	Bond Future	4,498.7800	4.4988	4,638.0900	4.6381	3.097	0	0	200
2019/04/09	R186	02/05/2019	10.07	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	200
2019/04/09	R186	02/05/2019	9.96	Call	Bond Future	8,103.7700	8.1038	8,246.0200	8.2460	1.755	0	0	0
2019/04/09	R186	02/05/2019	9.20	Put	Bond Future	19.0800	0.0191	13.7800	0.0138	(27.778)	0	0	0
2019/04/09	R186	02/05/2019	9.75	Put	Bond Future	0.2100	0.0002	0.1200	0.0001	(42.857)	0	0	7,000
2019/04/09	R186	02/05/2019	10.02	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	3,250
2019/04/09	R186	02/05/2019	9.25	Call	Bond Future	4,222.2000	4.2222	4,360.4800	4.3605	3.275	0	0	3,250
2019/04/09	R186	02/05/2019	8.90	Call	Bond Future	2,334.9600	2.3350	2,453.4400	2.4534	5.074	0	0	0
2019/04/09	R186	02/05/2019	8.70	Put	Bond Future	331.3700	0.3314	280.3100	0.2803	(15.409)	0	0	4,150
2019/04/09	R186	02/05/2019	8.70	Call	Bond Future	1,389.2600	1.3893	1,480.4600	1.4805	6.565	0	0	200
2019/04/09	R186	02/05/2019	9.30	Put	Bond Future	9.7400	0.0097	6.7900	0.0068	(30.287)	0	0	0
2019/04/09	R186	02/05/2019	9.20	Call	Bond Future	3,946.0400	3.9460	4,083.0000	4.0830	3.471	0	0	90
2019/04/09	R186	02/05/2019	8.62	Put	Bond Future	479.7500	0.4798	414.5600	0.4146	(13.588)	0	0	0
2019/04/09	R186	02/05/2019	8.62	Call	Bond Future	1,069.3500	1.0694	1,146.4200	1.1464	7.207	0	0	90
2019/04/09	R186	02/05/2019	8.50	Put	Bond Future	788.1100	0.7881	700.6600	0.7007	(11.096)	0	0	0
2019/04/09	R186	02/05/2019	8.50	Call	Bond Future	670.4100	0.6704	725.2200	0.7252	8.176	0	0	7,000
2019/04/09	R186	02/05/2019	9.00	Put	Bond Future	66.2000	0.0662	51.1600	0.0512	(22.719)	0	0	7,500
2019/04/09	R186	02/05/2019	9.00	Call	Bond Future	2,857.3600	2.8574	2,984.5800	2.9846	4.452	0	0	7,000
2019/04/09	R186	02/05/2019	10.02	Call	Bond Future	8,424.3600	8.4244	8,566.6100	8.5666	1.689	0	0	0
2019/04/09	R186	02/05/2019	8.80	Put	Bond Future	200.9900	0.2010	165.2400	0.1652	(17.787)	0	0	0
2019/04/09	R186	02/05/2019	8.80	Call	Bond Future	1,840.6200	1.8406	1,947.1300	1.9471	5.787	0	0	7,500
2019/04/09	R186	02/05/2019	9.05	Call	Bond Future	3,125.6500	3.1256	3,256.1400	3.2561	4.175	0	0	0
2019/04/09	R186	02/05/2019	9.05	Put	Bond Future	49.0800	0.0491	37.3100	0.0373	(23.981)	0	0	3,250
2019/04/09	R186	02/05/2019	8.90	Put	Bond Future	117.5800	0.1176	93.8000	0.0938	(20.225)	0	0	4,000
2019/04/09	R186	01/08/2019	10.08	Put	Bond Future	58.0800	0.0581	52.3700	0.0524	(9.831)	0	0	6,000
2019/04/09	R186	01/08/2019	8.38	Call	Bond Future	1,104.4200	1.1044	1,155.9500	1.1559	4.666	0	0	0
2019/04/09	R186	01/08/2019	9.54	Call	Bond Future	5,664.6700	5.6647	5,788.4400	5.7884	2.185	0	0	0
2019/04/09	R186	01/08/2019			Bond Future	8.5681	111.7010	8.5432	111.8444	(0.291)	0.0000	0.0000	110
2019/04/09	R186	01/08/2019	8.30	Put	Bond Future	2,477.9100	2.4779	2,379.8000	2.3798	(3.959)	0	0	0
2019/04/09	R186	01/08/2019	8.30	Call	Bond Future	924.2800	0.9243	969.5600	0.9696	4.899	0	0	6,000
2019/04/09	R186	01/08/2019	9.05	Put	Bond Future	676.1600	0.6762	634.3700	0.6344	(6.180)	0	0	0
2019/04/09	R186	01/08/2019	9.05	Call	Bond Future	3,398.7400	3.3987	3,500.3400	3.5003	2.989	0	0	6,000
2019/04/09	R186	01/08/2019	9.52	Call	Bond Future	5,570.3600	5.5704	5,693.3600	5.6934	2.208	0	0	0
2019/04/09	R186	01/08/2019	9.52	Put	Bond Future	275.4600	0.2755	255.0700	0.2551	(7.402)	0	0	0
2019/04/09	R186	01/08/2019	10.08	Call	Bond Future	8,314.5300	8.3145	8,452.2100	8.4522	1.656	0	0	0
2019/04/09	R186	01/08/2019	8.38	Put	Bond Future	2,191.5800	2.1916	2,099.7200	2.0997	(4.191)	0	0	0

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2019/04/09	R186	01/08/2019	8.70	Put	Bond Future	1,279.5400	1.2795	1,213.4200	1.2134	(5.167)	0	0	0
2019/04/09	R186	01/08/2019	9.54	Put	Bond Future	262.0900	0.2621	242.4700	0.2425	(7.486)	0	0	0
2019/04/09	R186	01/08/2019	8.70	Call	Bond Future	2,033.3300	2.0333	2,110.6000	2.1106	3.800	0	0	0
2019/04/09	R186	01/08/2019	9.22	Call	Bond Future	4,154.5000	4.1545	4,265.2500	4.2652	2.666	0	0	0
2019/04/09	R186	01/08/2019	9.22	Put	Bond Future	492.1700	0.4922	459.5300	0.4595	(6.632)	0	0	0
2019/04/09	R186	01/08/2019	9.53	Call	Bond Future	5,617.4600	5.6175	5,740.8500	5.7409	2.197	0	0	0
2019/04/09	R186	01/08/2019	9.53	Put	Bond Future	268.7000	0.2687	248.7000	0.2487	(7.443)	0	0	0
2019/04/09	R186	07/11/2019	8.94	Call	Bond Future	3,429.7400	3.4297	3,511.4500	3.5114	2.382	0	0	0
2019/04/09	R186	07/11/2019			Bond Future	8.6062	114.0265	8.5816	114.1638	(0.286)	0.0000	0.0000	0
2019/04/09	R186	07/11/2019	8.94	Put	Bond Future	1,592.1400	1.5921	1,536.6100	1.5366	(3.488)	0	0	0
2019/04/09	R186	07/11/2019	8.95	Call	Bond Future	3,466.6400	3.4666	3,548.8000	3.5488	2.370	0	0	0
2019/04/09	R186	07/11/2019	8.96	Put	Bond Future	1,557.2500	1.5572	1,502.6300	1.5026	(3.507)	0	0	0
2019/04/09	R186	07/11/2019	8.95	Put	Bond Future	1,574.6100	1.5746	1,519.5300	1.5195	(3.498)	0	0	0
2019/04/09	R186	07/11/2019	8.96	Call	Bond Future	3,503.6900	3.5037	3,586.3100	3.5863	2.358	0	0	0
2019/04/09	R197	02/05/2019			Bond Future	301.2716	301.2716	301.0656	301.0656	(0.068)	0.0000	0.0000	2,500
2019/04/09	R197	01/08/2019			Bond Future	299.4840	299.4840	299.2698	299.2698	(0.071)	0.0000	0.0000	40
2019/04/09	R197	07/11/2019			Bond Future	305.7944	305.7944	305.5513	305.5513	(0.079)	0.0000	0.0000	0
2019/04/09	R202	02/05/2019			Bond Future	232.1010	232.1010	232.0391	232.0391	(0.027)	0.0000	0.0000	8,717
2019/04/09	R202	01/08/2019			Bond Future	232.5065	232.5065	232.4399	232.4399	(0.029)	0.0000	0.0000	0
2019/04/09	R202	07/11/2019			Bond Future	237.4054	237.4054	237.3185	237.3185	(0.037)	0.0000	0.0000	0
2019/04/09	R207	02/05/2019	7.63	Call	Bond Future	645.7800	0.6458	652.7400	0.6527	1.078	0	0	0
2019/04/09	R207	02/05/2019			Bond Future	6.6587	102.6218	6.6483	102.6288	(0.156)	0.0000	0.0000	6,013
2019/04/09	R207	02/05/2019	7.61	Call	Bond Future	632.5500	0.6326	639.5100	0.6395	1.100	0	0	0
2019/04/09	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/09	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/09	R207	02/05/2019	7.62	Call	Bond Future	639.1700	0.6392	646.1300	0.6461	1.089	0	0	0
2019/04/09	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/09	R207	01/08/2019	7.34	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/09	R207	01/08/2019	7.33	Call	Bond Future	524.2700	0.5243	529.8200	0.5298	1.059	0	0	0
2019/04/09	R207	01/08/2019			Bond Future	6.1211	100.8842	6.1083	100.8898	(0.208)	0.0000	0.0000	50
2019/04/09	R207	01/08/2019	7.34	Call	Bond Future	528.5900	0.5286	534.1400	0.5341	1.050	0	0	0
2019/04/09	R207	01/08/2019	7.33	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/09	R207	01/08/2019	7.35	Call	Bond Future	532.9000	0.5329	538.4500	0.5384	1.041	0	0	0
2019/04/09	R207	01/08/2019	7.35	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/09	R207	07/11/2019	2.08	Put	Bond Future	263.8700	0.2639	266.4000	0.2664	0.959	0	0	0
2019/04/09	R207	07/11/2019			Bond Future	3.5465	102.9846	3.5606	102.9820	0.398	0.0000	0.0000	0
2019/04/09	R207	07/11/2019	2.07	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/09	R207	07/11/2019	2.07	Put	Bond Future	265.6700	0.2657	268.2000	0.2682	0.952	0	0	0
2019/04/09	R207	07/11/2019	2.08	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/09	R207	07/11/2019	2.06	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/09	R207	07/11/2019	2.06	Put	Bond Future	267.4800	0.2675	270.0100	0.2700	0.946	0	0	0
2019/04/09	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/09	R208	02/05/2019	8.02	Call	Bond Future	2,026.3000	2.0263	2,060.7200	2.0607	1.699	0	0	0
2019/04/09	R208	02/05/2019			Bond Future	6.8479	100.5016	6.8283	100.5360	(0.287)	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
2019/04/09	R208	02/05/2019	8.03	Call	Bond Future	2,043.3600	2.0434	2,077.7800	2.0778	1.684	0	0	0
2019/04/09	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/09	R208	02/05/2019	8.04	Call	Bond Future	2,060.4100	2.0604	2,094.8300	2.0948	1.671	0	0	0
2019/04/09	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/09	R208	01/08/2019	8.16	Call	Bond Future	2,157.8800	2.1579	2,191.0800	2.1911	1.539	0	0	0
2019/04/09	R208	01/08/2019	8.17	Put	Bond Future	1.7600	0.0018	1.5100	0.0015	(14.205)	0	0	0
2019/04/09	R208	01/08/2019			Bond Future	6.7389	102.3659	6.7172	102.3993	(0.323)	0.0000	0.0000	0
2019/04/09	R208	01/08/2019	8.16	Put	Bond Future	1.8600	0.0019	1.5900	0.0016	(14.516)	0	0	0
2019/04/09	R208	01/08/2019	8.17	Call	Bond Future	2,172.7300	2.1727	2,205.9500	2.2059	1.529	0	0	0
2019/04/09	R208	01/08/2019	8.15	Call	Bond Future	2,143.0300	2.1430	2,176.2200	2.1762	1.549	0	0	0
2019/04/09	R208	01/08/2019	8.15	Put	Bond Future	1.9600	0.0020	1.6800	0.0017	(14.286)	0	0	0
2019/04/09	R208	07/11/2019	6.83	Call	Bond Future	575.6700	0.5757	593.1100	0.5931	3.030	0	0	0
2019/04/09	R208	07/11/2019	6.82	Put	Bond Future	166.2100	0.1662	157.5700	0.1576	(5.198)	0	0	0
2019/04/09	R208	07/11/2019			Bond Future	6.5138	101.0909	6.4939	101.1169	(0.305)	0.0000	0.0000	0
2019/04/09	R208	07/11/2019	6.84	Call	Bond Future	586.0000	0.5860	603.5700	0.6036	2.998	0	0	0
2019/04/09	R208	07/11/2019	6.84	Put	Bond Future	161.1300	0.1611	152.7400	0.1527	(5.207)	0	0	0
2019/04/09	R208	07/11/2019	6.83	Put	Bond Future	163.7800	0.1638	155.2600	0.1553	(5.202)	0	0	0
2019/04/09	R208	07/11/2019	6.82	Call	Bond Future	565.1100	0.5651	582.4300	0.5824	3.065	0	0	0
2019/04/09	R209	02/05/2019	9.70	Put	Bond Future	319.3400	0.3193	268.8200	0.2688	(15.820)	0	0	0
2019/04/09	R209	02/05/2019			Bond Future	9.4451	73.9039	9.4203	74.0693	(0.262)	0.0000	0.0000	101,914
2019/04/09	R209	02/05/2019	9.69	Call	Bond Future	1,944.4700	1.9445	2,057.7600	2.0578	5.826	0	0	0
2019/04/09	R209	02/05/2019	9.69	Put	Bond Future	334.1500	0.3341	281.9900	0.2820	(15.610)	0	0	0
2019/04/09	R209	02/05/2019	10.50	Call	Bond Future	6,584.8800	6.5849	6,748.9800	6.7490	2.492	0	0	0
2019/04/09	R209	02/05/2019	10.71	Call	Bond Future	7,786.6800	7.7867	7,951.8400	7.9518	2.121	0	0	0
2019/04/09	R209	02/05/2019	9.70	Call	Bond Future	1,994.3000	1.9943	2,109.2300	2.1092	5.763	0	0	0
2019/04/09	R209	02/05/2019	10.50	Put	Bond Future	4.1100	0.0041	2.7600	0.0028	(32.847)	0	0	11,560
2019/04/09	R209	02/05/2019	10.71	Put	Bond Future	0.7600	0.0008	0.4700	0.0005	(38.158)	0	0	760
2019/04/09	R209	02/05/2019	9.95	Put	Bond Future	96.2500	0.0963	75.9700	0.0760	(21.070)	0	0	0
2019/04/09	R209	02/05/2019	9.95	Call	Bond Future	3,359.9200	3.3599	3,505.0900	3.5051	4.321	0	0	760
2019/04/09	R209	02/05/2019	9.68	Call	Bond Future	1,895.1100	1.8951	2,006.7200	2.0067	5.889	0	0	0
2019/04/09	R209	02/05/2019	9.68	Put	Bond Future	349.5200	0.3495	295.6800	0.2957	(15.404)	0	0	0
2019/04/09	R209	02/05/2019	9.35	Put	Bond Future	1,251.1900	1.2512	1,134.7900	1.1348	(9.303)	0	0	0
2019/04/09	R209	02/05/2019	9.35	Call	Bond Future	611.9100	0.6119	660.9600	0.6610	8.016	0	0	760
2019/04/09	R209	01/08/2019	10.15	Put	Bond Future	702.7200	0.7027	660.8900	0.6609	(5.953)	0	0	0
2019/04/09	R209	01/08/2019	9.30	Call	Bond Future	1,403.8000	1.4038	1,464.8300	1.4648	4.347	0	0	7,560
2019/04/09	R209	01/08/2019	10.17	Call	Bond Future	4,940.3300	4.9403	5,066.9300	5.0669	2.563	0	0	0
2019/04/09	R209	01/08/2019			Bond Future	9.4970	75.2748	9.4717	75.4422	(0.266)	0.0000	0.0000	0
2019/04/09	R209	01/08/2019	10.15	Call	Bond Future	4,841.4600	4.8415	4,967.0000	4.9670	2.593	0	0	0
2019/04/09	R209	01/08/2019	10.17	Put	Bond Future	680.3000	0.6803	639.5300	0.6395	(5.993)	0	0	0
2019/04/09	R209	01/08/2019	9.30	Put	Bond Future	2,723.3500	2.7233	2,617.0100	2.6170	(3.905)	0	0	0
2019/04/09	R209	01/08/2019	9.80	Put	Bond Future	1,241.8700	1.2419	1,177.5800	1.1776	(5.177)	0	0	0
2019/04/09	R209	01/08/2019	10.16	Put	Bond Future	691.4800	0.6915	650.1900	0.6502	(5.971)	0	0	0
2019/04/09	R209	01/08/2019	10.46	Call	Bond Future	6,409.4100	6.4094	6,548.8800	6.5489	2.176	0	0	0
2019/04/09	R209	01/08/2019	10.46	Put	Bond Future	425.4500	0.4255	397.5500	0.3976	(6.558)	0	0	7,560
2019/04/09	R209	01/08/2019	9.80	Call	Bond Future	3,206.2100	3.2062	3,309.2900	3.3093	3.215	0	0	7,560
2019/04/09	R209	01/08/2019	10.16	Call	Bond Future	4,890.9000	4.8909	5,016.9800	5.0170	2.578	0	0	0
2019/04/09	R209	07/11/2019	9.82	Call	Bond Future	3,948.4100	3.9484	4,043.3300	4.0433	2.404	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
2019/04/09	R209	07/11/2019			Bond Future	9.5459	73.6882	9.5207	73.8530	(0.263)	0.0000	0.0000	0
2019/04/09	R209	07/11/2019	9.80	Call	Bond Future	3,868.3600	3.8684	3,962.2200	3.9622	2.426	0	0	0
2019/04/09	R209	07/11/2019	9.80	Put	Bond Future	2,232.5800	2.2326	2,161.6100	2.1616	(3.179)	0	0	0
2019/04/09	R209	07/11/2019	9.82	Put	Bond Future	2,186.1700	2.1862	2,116.2600	2.1163	(3.198)	0	0	0
2019/04/09	R209	07/11/2019	9.81	Call	Bond Future	3,908.4200	3.9084	4,002.8100	4.0028	2.415	0	0	0
2019/04/09	R209	07/11/2019	9.81	Put	Bond Future	2,209.3700	2.2094	2,138.9300	2.1389	(3.188)	0	0	0
2019/04/09	R210	02/05/2019			Bond Future	185.0400	185.0400	184.9901	184.9901	(0.027)	0.0000	0.0000	1,628
2019/04/09	R210	01/08/2019			Bond Future	188.5181	188.5181	188.4643	188.4643	(0.029)	0.0000	0.0000	0
2019/04/09	R210	07/11/2019			Bond Future	189.8905	189.8905	189.8203	189.8203	(0.037)	0.0000	0.0000	0
2019/04/09	R212	02/05/2019			Bond Future	157.2630	157.2630	157.2609	157.2609	(0.001)	0.0000	0.0000	8,946
2019/04/09	R212	01/08/2019			Bond Future	158.0314	158.0314	158.0268	158.0268	(0.003)	0.0000	0.0000	0
2019/04/09	R212	07/11/2019			Bond Future	161.3613	161.3613	161.3438	161.3438	(0.011)	0.0000	0.0000	0
2019/04/09	R213	02/05/2019	9.49	Call	Bond Future	2,078.1200	2.0781	2,220.5500	2.2206	6.854	0	0	0
2019/04/09	R213	02/05/2019	9.48	Put	Bond Future	247.8300	0.2478	200.3700	0.2004	(19.150)	0	0	0
2019/04/09	R213	02/05/2019			Bond Future	9.1956	85.6521	9.1660	85.8403	(0.322)	0.0000	0.0000	28,739
2019/04/09	R213	02/05/2019	9.50	Call	Bond Future	2,128.4000	2.1284	2,272.4900	2.2725	6.770	0	0	0
2019/04/09	R213	02/05/2019	9.50	Put	Bond Future	224.6900	0.2247	180.5800	0.1806	(19.631)	0	0	0
2019/04/09	R213	02/05/2019	9.49	Put	Bond Future	236.0300	0.2360	190.2600	0.1903	(19.392)	0	0	0
2019/04/09	R213	02/05/2019	9.48	Call	Bond Future	2,028.2300	2.0282	2,168.9700	2.1690	6.939	0	0	0
2019/04/09	R213	01/08/2019	9.99	Put	Bond Future	537.8700	0.5379	498.0800	0.4981	(7.398)	0	0	0
2019/04/09	R213	01/08/2019	9.98	Call	Bond Future	4,954.9100	4.9549	5,104.9500	5.1050	3.028	0	0	0
2019/04/09	R213	01/08/2019			Bond Future	9.2493	87.2409	9.2189	87.4313	(0.329)	0.0000	0.0000	0
2019/04/09	R213	01/08/2019	9.99	Call	Bond Future	5,003.7300	5.0037	5,154.3300	5.1543	3.010	0	0	0
2019/04/09	R213	01/08/2019	9.98	Put	Bond Future	547.2000	0.5472	506.8500	0.5069	(7.374)	0	0	0
2019/04/09	R213	01/08/2019	10.00	Call	Bond Future	5,052.7800	5.0528	5,203.9200	5.2039	2.991	0	0	0
2019/04/09	R213	01/08/2019	10.00	Put	Bond Future	528.8300	0.5288	489.5800	0.4896	(7.422)	0	0	0
2019/04/09	R213	07/11/2019	9.59	Put	Bond Future	1,986.8100	1.9868	1,909.3000	1.9093	(3.901)	0	0	0
2019/04/09	R213	07/11/2019	9.58	Call	Bond Future	3,693.9200	3.6939	3,803.2900	3.8033	2.961	0	0	0
2019/04/09	R213	07/11/2019			Bond Future	9.3022	85.5030	9.2718	85.6904	(0.327)	0.0000	0.0000	0
2019/04/09	R213	07/11/2019	9.59	Call	Bond Future	3,732.7400	3.7327	3,842.7100	3.8427	2.946	0	0	0
2019/04/09	R213	07/11/2019	9.58	Put	Bond Future	2,007.8500	2.0078	1,929.7400	1.9297	(3.890)	0	0	0
2019/04/09	R213	07/11/2019	9.60	Call	Bond Future	3,771.6900	3.7717	3,882.2700	3.8823	2.932	0	0	0
2019/04/09	R213	07/11/2019	9.60	Put	Bond Future	1,965.9700	1.9660	1,889.0700	1.8891	(3.912)	0	0	0
2019/04/09	R214	02/05/2019	9.87	Call	Bond Future	1,878.9400	1.8789	2,017.6700	2.0177	7.383	0	0	0
2019/04/09	R214	02/05/2019	9.85	Call	Bond Future	1,780.6100	1.7806	1,915.1200	1.9151	7.554	0	0	0
2019/04/09	R214	02/05/2019			Bond Future	9.6553	72.6809	9.6255	72.8886	(0.309)	0.0000	0.0000	21,077
2019/04/09	R214	02/05/2019	9.85	Put	Bond Future	447.4700	0.4475	374.1800	0.3742	(16.379)	0	0	0
2019/04/09	R214	02/05/2019	9.87	Put	Bond Future	411.0700	0.4111	342.0000	0.3420	(16.802)	0	0	0
2019/04/09	R214	02/05/2019	9.86	Call	Bond Future	1,829.5100	1.8295	1,966.1500	1.9662	7.469	0	0	0
2019/04/09	R214	02/05/2019	9.86	Put	Bond Future	428.9500	0.4290	357.7900	0.3578	(16.589)	0	0	0
2019/04/09	R214	01/08/2019	10.34	Put	Bond Future	784.3700	0.7844	731.2000	0.7312	(6.779)	0	0	0
2019/04/09	R214	01/08/2019			Bond Future	9.7084	74.0291	9.6778	74.2396	(0.314)	0.0000	0.0000	0
2019/04/09	R214	01/08/2019	10.33	Call	Bond Future	4,880.0600	4.8801	5,036.7600	5.0368	3.211	0	0	0
2019/04/09	R214	01/08/2019	10.33	Put	Bond Future	796.6900	0.7967	742.8500	0.7428	(6.758)	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
2019/04/09	R214	01/08/2019	10.34	Call	Bond Future	4,930.3400	4.9303	5,087.7100	5.0877	3.192	0	0	0
2019/04/09	R214	01/08/2019	10.32	Call	Bond Future	4,830.0100	4.8300	4,986.0400	4.9860	3.230	0	0	0
2019/04/09	R214	01/08/2019	10.32	Put	Bond Future	809.3300	0.8093	754.8200	0.7548	(6.735)	0	0	0
2019/04/09	R214	07/11/2019	10.02	Put	Bond Future	2,353.3800	2.3534	2,265.3400	2.2653	(3.741)	0	0	0
2019/04/09	R214	07/11/2019			Bond Future	9.7613	72.2700	9.7308	72.4791	(0.313)	0.0000	0.0000	0
2019/04/09	R214	07/11/2019	10.01	Call	Bond Future	4,041.7700	4.0418	4,162.1500	4.1621	2.978	0	0	0
2019/04/09	R214	07/11/2019	10.01	Put	Bond Future	2,377.7600	2.3778	2,289.0700	2.2891	(3.730)	0	0	0
2019/04/09	R214	07/11/2019	10.02	Call	Bond Future	4,083.0100	4.0830	4,204.0400	4.2040	2.964	0	0	0
2019/04/09	R214	07/11/2019	10.00	Call	Bond Future	4,000.9000	4.0009	4,120.6100	4.1206	2.992	0	0	0
2019/04/09	R214	07/11/2019	10.00	Put	Bond Future	2,402.6000	2.4026	2,313.2400	2.3132	(3.719)	0	0	0
2019/04/09	R248	02/05/2019	9.90	Put	Bond Future	430.7200	0.4307	363.1200	0.3631	(15.695)	0	0	0
2019/04/09	R248	02/05/2019			Bond Future	9.6351	93.0171	9.6103	93.2399	(0.257)	0.0000	0.0000	103,341
2019/04/09	R248	02/05/2019	9.90	Call	Bond Future	2,754.1500	2.7542	2,909.3700	2.9094	5.636	0	0	0
2019/04/09	R248	02/05/2019	9.91	Call	Bond Future	2,821.5800	2.8216	2,978.8600	2.9789	5.574	0	0	0
2019/04/09	R248	02/05/2019	9.89	Put	Bond Future	449.5800	0.4496	379.8900	0.3799	(15.501)	0	0	0
2019/04/09	R248	02/05/2019	9.91	Put	Bond Future	412.4700	0.4125	346.9300	0.3469	(15.890)	0	0	0
2019/04/09	R248	02/05/2019	9.89	Call	Bond Future	2,687.1800	2.6872	2,840.3100	2.8403	5.699	0	0	0
2019/04/09	R248	01/08/2019	10.35	Call	Bond Future	6,453.7000	6.4537	6,624.8100	6.6248	2.651	0	0	0
2019/04/09	R248	01/08/2019	10.34	Put	Bond Future	899.7500	0.8997	844.6300	0.8446	(6.126)	0	0	0
2019/04/09	R248	01/08/2019			Bond Future	9.6872	94.7426	9.6618	94.9681	(0.262)	0.0000	0.0000	100
2019/04/09	R248	01/08/2019	10.36	Call	Bond Future	6,518.6700	6.5187	6,690.4900	6.6905	2.636	0	0	0
2019/04/09	R248	01/08/2019	10.36	Put	Bond Future	870.6400	0.8706	816.9400	0.8169	(6.168)	0	0	0
2019/04/09	R248	01/08/2019	10.35	Put	Bond Future	885.0800	0.8851	830.6700	0.8307	(6.147)	0	0	0
2019/04/09	R248	01/08/2019	10.34	Call	Bond Future	6,388.8400	6.3888	6,559.2400	6.5592	2.667	0	0	0
2019/04/09	R248	07/11/2019	10.02	Call	Bond Future	5,247.3900	5.2474	5,376.9800	5.3770	2.470	0	0	0
2019/04/09	R248	07/11/2019	10.01	Put	Bond Future	2,866.9000	2.8669	2,773.0500	2.7731	(3.274)	0	0	0
2019/04/09	R248	07/11/2019			Bond Future	9.7391	92.2723	9.7138	92.4951	(0.260)	0.0000	0.0000	0
2019/04/09	R248	07/11/2019	10.03	Call	Bond Future	5,300.8600	5.3009	5,431.1600	5.4312	2.458	0	0	0
2019/04/09	R248	07/11/2019	10.03	Put	Bond Future	2,805.7100	2.8057	2,713.2900	2.7133	(3.294)	0	0	0
2019/04/09	R248	07/11/2019	10.02	Put	Bond Future	2,836.0100	2.8360	2,742.8800	2.7429	(3.284)	0	0	0
2019/04/09	R248	07/11/2019	10.01	Call	Bond Future	5,194.3600	5.1944	5,323.2300	5.3232	2.481	0	0	0

Total

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