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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/04/2019 TO 12/04/2019

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
2019/04/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	2025	02/05/2019			Bond Future	133.5299	133.5299	133.7942	133.7942	0.198	0.0000	0.0000	685
2019/04/12	2025	01/08/2019			Bond Future	134.6002	134.6002	134.8692	134.8692	0.200	0.0000	0.0000	0
2019/04/12	2025	07/11/2019			Bond Future	137.4244	137.4244	137.6987	137.6987	0.200	0.0000	0.0000	0
2019/04/12	2025	06/02/2020			Bond Future	138.7900	138.7900	139.0036	139.0036	0.154	0.0000	0.0000	0
2019/04/12	2029	02/05/2019			Bond Future	99.6775	99.6775	100.1053	100.1053	0.429	0.0000	0.0000	2,954
2019/04/12	2029	01/08/2019			Bond Future	101.5483	101.5483	101.9838	101.9838	0.429	0.0000	0.0000	1,349
2019/04/12	2029	07/11/2019			Bond Future	102.5875	102.5875	103.0320	103.0320	0.433	0.0000	0.0000	0
2019/04/12	2029	06/02/2020			Bond Future	104.6700	104.6700	105.1083	105.1083	0.419	0.0000	0.0000	0
2019/04/12	2030	02/05/2019	9.41	Call	Bond Future	2,426.5300	2.4265	2,419.9100	2.4199	(0.273)	0	0	0
2019/04/12	2030	02/05/2019	8.90	Put	Bond Future	1,360.7500	1.3607	1,341.0300	1.3410	(1.449)	0	0	0
2019/04/12	2030	02/05/2019			Bond Future	9.0500	94.9837	9.0493	94.9883	(0.008)	0.0000	0.0000	43,707
2019/04/12	2030	02/05/2019	9.39	Call	Bond Future	2,317.7700	2.3178	2,310.4400	2.3104	(0.316)	0	0	0
2019/04/12	2030	02/05/2019	9.39	Put	Bond Future	157.5300	0.1575	145.5500	0.1455	(7.605)	0	0	0
2019/04/12	2030	02/05/2019	10.20	Call	Bond Future	7,042.5500	7.0425	7,047.0800	7.0471	0.064	0	0	0
2019/04/12	2030	02/05/2019	10.20	Put	Bond Future	0.4600	0.0005	0.3400	0.0003	(26.087)	0	0	3,000
2019/04/12	2030	02/05/2019	9.41	Put	Bond Future	141.3200	0.1413	130.0500	0.1301	(7.975)	0	0	0
2019/04/12	2030	02/05/2019	8.90	Call	Bond Future	385.9700	0.3860	370.9000	0.3709	(3.904)	0	0	3,000
2019/04/12	2030	02/05/2019	9.40	Call	Bond Future	2,371.9600	2.3720	2,364.9900	2.3650	(0.294)	0	0	3,000
2019/04/12	2030	02/05/2019	9.40	Put	Bond Future	149.2100	0.1492	137.5900	0.1376	(7.788)	0	0	0
2019/04/12	2030	01/08/2019	9.68	Call	Bond Future	4,227.0800	4.2271	4,223.5800	4.2236	(0.083)	0	0	0
2019/04/12	2030	01/08/2019	9.15	Put	Bond Future	1,733.8000	1.7338	1,723.4200	1.7234	(0.599)	0	0	0
2019/04/12	2030	01/08/2019	8.67	Put	Bond Future	3,549.2000	3.5492	3,539.4400	3.5394	(0.275)	0	0	0
2019/04/12	2030	01/08/2019	9.91	Put	Bond Future	470.4200	0.4704	463.8700	0.4639	(1.392)	0	0	0
2019/04/12	2030	01/08/2019			Bond Future	9.1090	92.7381	9.1083	92.7425	(0.008)	0.0000	0.0000	0
2019/04/12	2030	01/08/2019	8.35	Put	Bond Future	5,236.5200	5.2365	5,228.7500	5.2288	(0.148)	0	0	0
2019/04/12	2030	01/08/2019	8.35	Call	Bond Future	260.3500	0.2604	257.0200	0.2570	(1.279)	0	0	2,025
2019/04/12	2030	01/08/2019	9.22	Put	Bond Future	1,542.4700	1.5425	1,532.2800	1.5323	(0.661)	0	0	0
2019/04/12	2030	01/08/2019	9.22	Call	Bond Future	2,241.8700	2.2419	2,236.1200	2.2361	(0.256)	0	0	5,400
2019/04/12	2030	01/08/2019	9.69	Call	Bond Future	4,275.0100	4.2750	4,271.5700	4.2716	(0.080)	0	0	0
2019/04/12	2030	01/08/2019	9.69	Put	Bond Future	691.1700	0.6912	683.2900	0.6833	(1.140)	0	0	5,400
2019/04/12	2030	01/08/2019	9.68	Put	Bond Future	703.3400	0.7033	695.4000	0.6954	(1.129)	0	0	4,800
2019/04/12	2030	01/08/2019	9.15	Call	Bond Future	1,993.0000	1.9930	1,987.0600	1.9871	(0.298)	0	0	2,025
2019/04/12	2030	01/08/2019	9.92	Call	Bond Future	5,413.5200	5.4135	5,411.4600	5.4115	(0.038)	0	0	0
2019/04/12	2030	01/08/2019	9.90	Put	Bond Future	478.7100	0.4787	472.1000	0.4721	(1.381)	0	0	0
2019/04/12	2030	01/08/2019	8.67	Call	Bond Future	713.1500	0.7131	707.8300	0.7078	(0.746)	0	0	5,400
2019/04/12	2030	01/08/2019	9.91	Call	Bond Future	5,362.9100	5.3629	5,360.8000	5.3608	(0.039)	0	0	0
2019/04/12	2030	01/08/2019	9.27	Put	Bond Future	1,418.1700	1.4182	1,408.1500	1.4081	(0.707)	0	0	0
2019/04/12	2030	01/08/2019	9.27	Call	Bond Future	2,430.3000	2.4303	2,424.7200	2.4247	(0.230)	0	0	0
2019/04/12	2030	01/08/2019	8.77	Put	Bond Future	3,099.4000	3.0994	3,089.2100	3.0892	(0.329)	0	0	0
2019/04/12	2030	01/08/2019	8.77	Call	Bond Future	919.4000	0.9194	913.6500	0.9136	(0.625)	0	0	0
2019/04/12	2030	01/08/2019	9.92	Put	Bond Future	462.1600	0.4622	455.6600	0.4557	(1.406)	0	0	0
2019/04/12	2030	01/08/2019	9.90	Call	Bond Future	5,312.2700	5.3123	5,310.1000	5.3101	(0.041)	0	0	0

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2019/04/12	2030	07/11/2019	9.49	Put	Bond Future	1,703.4500	1.7034	1,696.0000	1.6960	(0.437)	0	0	0
2019/04/12	2030	07/11/2019			Bond Future	9.1577	94.6608	9.1570	94.6651	(0.008)	0.0000	0.0000	0
2019/04/12	2030	07/11/2019	9.48	Call	Bond Future	3,699.1500	3.6992	3,695.9700	3.6960	(0.086)	0	0	0
2019/04/12	2030	07/11/2019	9.48	Put	Bond Future	1,724.4300	1.7244	1,716.9600	1.7170	(0.433)	0	0	0
2019/04/12	2030	07/11/2019	9.49	Call	Bond Future	3,738.5500	3.7386	3,735.3900	3.7354	(0.085)	0	0	0
2019/04/12	2030	07/11/2019	9.47	Call	Bond Future	3,659.9300	3.6599	3,656.7200	3.6567	(0.088)	0	0	0
2019/04/12	2030	07/11/2019	9.47	Put	Bond Future	1,745.6300	1.7456	1,738.1300	1.7381	(0.430)	0	0	0
2019/04/12	2030	06/02/2020	9.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	2030	06/02/2020	9.15	Put	Bond Future	0.0000	0.0000	277.2400	0.2772	100.000	0	0	0
2019/04/12	2030	06/02/2020			Bond Future	9.1500	9.1500	9.1953	92.5422	0.495	0.0000	0.0000	0
2019/04/12	2030	06/02/2020	9.14	Put	Bond Future	0.0000	0.0000	338.5800	0.3386	100.000	0	0	0
2019/04/12	2030	06/02/2020	9.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	2030	06/02/2020	9.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	2030	06/02/2020	9.16	Put	Bond Future	0.0000	0.0000	215.9600	0.2160	100.000	0	0	0
2019/04/12	2032	02/05/2019	9.62	Put	Bond Future	181.8600	0.1819	168.3100	0.1683	(7.451)	0	0	0
2019/04/12	2032	02/05/2019	9.61	Call	Bond Future	2,476.4500	2.4765	2,467.3600	2.4674	(0.367)	0	0	0
2019/04/12	2032	02/05/2019			Bond Future	9.2794	93.1685	9.2787	93.1733	(0.007)	0.0000	0.0000	42,003
2019/04/12	2032	02/05/2019	9.62	Call	Bond Future	2,534.6600	2.5347	2,525.9700	2.5260	(0.343)	0	0	0
2019/04/12	2032	02/05/2019	9.61	Put	Bond Future	191.5400	0.1915	177.5900	0.1776	(7.283)	0	0	0
2019/04/12	2032	02/05/2019	9.63	Call	Bond Future	2,593.1800	2.5932	2,584.8700	2.5849	(0.320)	0	0	0
2019/04/12	2032	02/05/2019	9.63	Put	Bond Future	172.5700	0.1726	159.4000	0.1594	(7.632)	0	0	0
2019/04/12	2032	01/08/2019	10.10	Call	Bond Future	5,658.9100	5.6589	5,656.0000	5.6560	(0.051)	0	0	0
2019/04/12	2032	01/08/2019	10.11	Put	Bond Future	568.5000	0.5685	560.9300	0.5609	(1.332)	0	0	0
2019/04/12	2032	01/08/2019			Bond Future	9.3369	94.8941	9.3362	94.8988	(0.007)	0.0000	0.0000	0
2019/04/12	2032	01/08/2019	10.10	Put	Bond Future	578.2400	0.5782	570.6200	0.5706	(1.318)	0	0	0
2019/04/12	2032	01/08/2019	10.11	Call	Bond Future	5,713.1200	5.7131	5,710.2600	5.7103	(0.050)	0	0	0
2019/04/12	2032	01/08/2019	10.09	Call	Bond Future	5,604.8100	5.6048	5,601.8200	5.6018	(0.053)	0	0	0
2019/04/12	2032	01/08/2019	10.09	Put	Bond Future	588.1600	0.5882	580.4600	0.5805	(1.309)	0	0	0
2019/04/12	2032	07/11/2019	9.71	Call	Bond Future	4,061.7300	4.0617	4,058.1100	4.0581	(0.089)	0	0	0
2019/04/12	2032	07/11/2019	9.70	Put	Bond Future	1,950.1800	1.9502	1,941.9100	1.9419	(0.424)	0	0	0
2019/04/12	2032	07/11/2019			Bond Future	9.3916	92.6985	9.3909	92.7031	(0.007)	0.0000	0.0000	0
2019/04/12	2032	07/11/2019	9.72	Call	Bond Future	4,104.1500	4.1042	4,100.5700	4.1006	(0.087)	0	0	0
2019/04/12	2032	07/11/2019	9.72	Put	Bond Future	1,903.1900	1.9032	1,894.9800	1.8950	(0.431)	0	0	0
2019/04/12	2032	07/11/2019	9.71	Put	Bond Future	1,926.7000	1.9267	1,918.4500	1.9184	(0.428)	0	0	0
2019/04/12	2032	07/11/2019	9.70	Call	Bond Future	4,019.2200	4.0192	4,015.5800	4.0156	(0.091)	0	0	0
2019/04/12	2032	06/02/2020	9.40	Put	Bond Future	0.0000	0.0000	230.1400	0.2301	100.000	0	0	0
2019/04/12	2032	06/02/2020			Bond Future	9.3900	9.3900	9.4342	94.5510	0.471	0.0000	0.0000	0
2019/04/12	2032	06/02/2020	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	2032	06/02/2020	9.39	Put	Bond Future	0.0000	0.0000	297.5800	0.2976	100.000	0	0	0
2019/04/12	2032	06/02/2020	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	2032	06/02/2020	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	2032	06/02/2020	9.38	Put	Bond Future	0.0000	0.0000	365.0900	0.3651	100.000	0	0	0
2019/04/12	2033	02/05/2019			Bond Future	101.5826	101.5826	101.9275	101.9275	0.340	0.0000	0.0000	6,090
2019/04/12	2033	01/08/2019			Bond Future	103.4892	103.4892	103.8404	103.8404	0.339	0.0000	0.0000	0
2019/04/12	2033	07/11/2019			Bond Future	104.4942	104.4942	104.8524	104.8524	0.343	0.0000	0.0000	0
2019/04/12	2033	06/02/2020			Bond Future	106.4900	106.4900	106.9653	106.9653	0.446	0.0000	0.0000	0

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2019/04/12	2037	02/05/2019	9.81	Put	Bond Future	338.8000	0.3388	345.5100	0.3455	1.981	0	0	0
2019/04/12	2037	02/05/2019			Bond Future	9.5604	93.2549	9.5748	93.1417	0.150	0.0000	0.0000	51,935
2019/04/12	2037	02/05/2019	9.80	Call	Bond Future	2,215.3900	2.2154	2,109.5200	2.1095	(4.779)	0	0	0
2019/04/12	2037	02/05/2019	9.80	Put	Bond Future	355.2100	0.3552	362.5500	0.3626	2.066	0	0	0
2019/04/12	2037	02/05/2019	9.81	Call	Bond Future	2,275.3500	2.2753	2,168.8500	2.1688	(4.681)	0	0	0
2019/04/12	2037	02/05/2019	9.79	Call	Bond Future	2,156.0800	2.1561	2,050.8600	2.0509	(4.880)	0	0	0
2019/04/12	2037	02/05/2019	9.79	Put	Bond Future	372.3700	0.3724	380.3600	0.3804	2.146	0	0	0
2019/04/12	2037	01/08/2019	10.31	Call	Bond Future	5,897.2300	5.8972	5,796.8700	5.7969	(1.702)	0	0	0
2019/04/12	2037	01/08/2019			Bond Future	9.6224	90.7269	9.6372	90.6113	0.155	0.0000	0.0000	0
2019/04/12	2037	01/08/2019	10.29	Call	Bond Future	5,780.5200	5.7805	5,680.7300	5.6807	(1.726)	0	0	0
2019/04/12	2037	01/08/2019	10.29	Put	Bond Future	803.1800	0.8032	818.9900	0.8190	1.968	0	0	0
2019/04/12	2037	01/08/2019	10.31	Put	Bond Future	777.2900	0.7773	792.5300	0.7925	1.961	0	0	0
2019/04/12	2037	01/08/2019	10.30	Call	Bond Future	5,838.8900	5.8389	5,738.8100	5.7388	(1.714)	0	0	0
2019/04/12	2037	01/08/2019	10.30	Put	Bond Future	790.2100	0.7902	805.7300	0.8057	1.964	0	0	0
2019/04/12	2037	07/11/2019	9.97	Call	Bond Future	4,511.5400	4.5115	4,430.6700	4.4307	(1.793)	0	0	0
2019/04/12	2037	07/11/2019			Bond Future	9.6766	92.6080	9.6920	92.4898	0.159	0.0000	0.0000	0
2019/04/12	2037	07/11/2019	9.95	Call	Bond Future	4,418.3600	4.4184	4,338.2700	4.3383	(1.813)	0	0	0
2019/04/12	2037	07/11/2019	9.95	Put	Bond Future	2,352.4700	2.3525	2,390.5200	2.3905	1.617	0	0	0
2019/04/12	2037	07/11/2019	9.97	Put	Bond Future	2,297.3600	2.2974	2,334.6300	2.3346	1.622	0	0	0
2019/04/12	2037	07/11/2019	9.96	Call	Bond Future	4,464.8600	4.4649	4,384.3700	4.3844	(1.803)	0	0	0
2019/04/12	2037	07/11/2019	9.96	Put	Bond Future	2,324.7800	2.3248	2,362.4300	2.3624	1.620	0	0	0
2019/04/12	2037	06/02/2020	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	2037	06/02/2020	9.66	Put	Bond Future	0.0000	0.0000	592.1100	0.5921	100.000	0	0	0
2019/04/12	2037	06/02/2020			Bond Future	9.6700	9.6700	9.7376	90.0730	0.699	0.0000	0.0000	0
2019/04/12	2037	06/02/2020	9.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	2037	06/02/2020	9.68	Put	Bond Future	0.0000	0.0000	439.0300	0.4390	100.000	0	0	0
2019/04/12	2037	06/02/2020	9.67	Put	Bond Future	0.0000	0.0000	515.5200	0.5155	100.000	0	0	0
2019/04/12	2037	06/02/2020	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	2038	02/05/2019			Bond Future	120.3062	120.3062	120.5524	120.5524	0.205	0.0000	0.0000	10,413
2019/04/12	2038	01/08/2019			Bond Future	120.9489	120.9489	121.1992	121.1992	0.207	0.0000	0.0000	3,015
2019/04/12	2038	07/11/2019			Bond Future	123.4866	123.4866	123.7421	123.7421	0.207	0.0000	0.0000	0
2019/04/12	2038	06/02/2020			Bond Future	124.3400	124.3400	124.5820	124.5820	0.195	0.0000	0.0000	0
2019/04/12	2040	02/05/2019	9.89	Call	Bond Future	2,425.3600	2.4254	2,310.7200	2.3107	(4.727)	0	0	0
2019/04/12	2040	02/05/2019	9.88	Put	Bond Future	358.2900	0.3583	366.3300	0.3663	2.244	0	0	0
2019/04/12	2040	02/05/2019	9.60	Call	Bond Future	882.7700	0.8828	803.8300	0.8038	(8.942)	0	0	1,150
2019/04/12	2040	02/05/2019			Bond Future	9.6403	96.6613	9.6547	96.5393	0.149	0.0000	0.0000	23,633
2019/04/12	2040	02/05/2019	9.90	Call	Bond Future	2,490.4300	2.4904	2,375.1600	2.3752	(4.629)	0	0	0
2019/04/12	2040	02/05/2019	9.90	Put	Bond Future	323.8100	0.3238	330.5400	0.3305	2.078	0	0	0
2019/04/12	2040	02/05/2019	9.60	Put	Bond Future	1,226.2600	1.2263	1,269.3200	1.2693	3.511	0	0	0
2019/04/12	2040	02/05/2019	10.20	Put	Bond Future	61.6500	0.0617	60.5900	0.0606	(1.719)	0	0	0
2019/04/12	2040	02/05/2019	10.20	Call	Bond Future	4,633.5300	4.6335	4,510.4700	4.5105	(2.656)	0	0	1,150
2019/04/12	2040	02/05/2019	9.89	Put	Bond Future	340.6900	0.3407	348.0500	0.3480	2.160	0	0	0
2019/04/12	2040	02/05/2019	9.88	Call	Bond Future	2,360.8900	2.3609	2,246.9300	2.2469	(4.827)	0	0	0
2019/04/12	2040	02/05/2019	10.15	Call	Bond Future	4,260.6600	4.2607	4,137.8800	4.1379	(2.882)	0	0	0
2019/04/12	2040	02/05/2019	10.15	Put	Bond Future	82.6000	0.0826	81.8200	0.0818	(0.944)	0	0	880

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/12	2040	02/05/2019	9.65	Put	Bond Future	1,010.1600	1.0102	1,044.8000	1.0448	3.429	0	0	880
2019/04/12	2040	02/05/2019	9.65	Call	Bond Future	1,092.5400	1.0925	1,005.1800	1.0052	(7.996)	0	0	0
2019/04/12	2040	01/08/2019	10.36	Call	Bond Future	6,090.0000	6.0900	5,982.4600	5.9825	(1.766)	0	0	0
2019/04/12	2040	01/08/2019	10.37	Put	Bond Future	804.0500	0.8041	820.6800	0.8207	2.068	0	0	0
2019/04/12	2040	01/08/2019			Bond Future	9.7021	93.9462	9.7169	93.8217	0.153	0.0000	0.0000	0
2019/04/12	2040	01/08/2019	10.36	Put	Bond Future	817.8100	0.8178	834.7500	0.8347	2.071	0	0	0
2019/04/12	2040	01/08/2019	10.37	Call	Bond Future	6,152.6900	6.1527	6,044.8400	6.0448	(1.753)	0	0	0
2019/04/12	2040	01/08/2019	10.38	Call	Bond Future	6,215.6300	6.2156	6,107.4700	6.1075	(1.740)	0	0	0
2019/04/12	2040	01/08/2019	10.38	Put	Bond Future	790.6600	0.7907	806.9800	0.8070	2.064	0	0	0
2019/04/12	2040	07/11/2019	10.03	Call	Bond Future	4,790.5500	4.7906	4,704.1600	4.7042	(1.803)	0	0	0
2019/04/12	2040	07/11/2019	10.04	Put	Bond Future	2,534.8900	2.5349	2,575.3900	2.5754	1.598	0	0	0
2019/04/12	2040	07/11/2019			Bond Future	9.7564	95.8940	9.7718	95.7667	0.157	0.0000	0.0000	0
2019/04/12	2040	07/11/2019	10.03	Put	Bond Future	2,563.5600	2.5636	2,604.4800	2.6045	1.596	0	0	0
2019/04/12	2040	07/11/2019	10.04	Call	Bond Future	4,841.6800	4.8417	4,754.8700	4.7549	(1.793)	0	0	0
2019/04/12	2040	07/11/2019	10.05	Call	Bond Future	4,893.0000	4.8930	4,805.7700	4.8058	(1.783)	0	0	0
2019/04/12	2040	07/11/2019	10.05	Put	Bond Future	2,506.5300	2.5065	2,546.6100	2.5466	1.599	0	0	0
2019/04/12	2040	06/02/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	2040	06/02/2020			Bond Future	9.7500	9.7500	9.8178	93.1646	0.695	0.0000	0.0000	0
2019/04/12	2040	06/02/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	2040	06/02/2020	9.74	Put	Bond Future	0.0000	0.0000	641.0800	0.6411	100.000	0	0	0
2019/04/12	2040	06/02/2020	9.76	Put	Bond Future	0.0000	0.0000	475.6400	0.4756	100.000	0	0	0
2019/04/12	2040	06/02/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	2040	06/02/2020	9.75	Put	Bond Future	0.0000	0.0000	558.3000	0.5583	100.000	0	0	0
2019/04/12	2044	02/05/2019	9.90	Call	Bond Future	2,415.9100	2.4159	2,299.2100	2.2992	(4.830)	0	0	0
2019/04/12	2044	02/05/2019			Bond Future	9.6596	93.7909	9.6740	93.6660	0.149	0.0000	0.0000	38,044
2019/04/12	2044	02/05/2019	9.90	Put	Bond Future	367.2300	0.3672	375.4600	0.3755	2.241	0	0	0
2019/04/12	2044	02/05/2019	9.91	Call	Bond Future	2,481.5300	2.4815	2,364.1400	2.3641	(4.731)	0	0	0
2019/04/12	2044	02/05/2019	9.92	Put	Bond Future	332.0800	0.3321	338.9500	0.3390	2.069	0	0	0
2019/04/12	2044	02/05/2019	9.91	Put	Bond Future	349.2800	0.3493	356.8200	0.3568	2.159	0	0	0
2019/04/12	2044	02/05/2019	9.92	Call	Bond Future	2,547.7600	2.5478	2,429.7000	2.4297	(4.634)	0	0	0
2019/04/12	2044	01/08/2019	9.86	Put	Bond Future	2,018.6000	2.0186	2,060.3600	2.0604	2.069	0	0	0
2019/04/12	2044	01/08/2019	10.53	Call	Bond Future	7,195.1400	7.1951	7,080.6500	7.0807	(1.591)	0	0	0
2019/04/12	2044	01/08/2019	10.40	Put	Bond Future	811.1400	0.8111	827.8300	0.8278	2.058	0	0	0
2019/04/12	2044	01/08/2019			Bond Future	9.7187	91.1478	9.7336	91.0202	0.153	0.0000	0.0000	0
2019/04/12	2044	01/08/2019	10.39	Call	Bond Future	6,296.0700	6.2961	6,185.4900	6.1855	(1.756)	0	0	0
2019/04/12	2044	01/08/2019	10.39	Put	Bond Future	824.9100	0.8249	841.9200	0.8419	2.062	0	0	0
2019/04/12	2044	01/08/2019	9.86	Call	Bond Future	3,217.9400	3.2179	3,132.1100	3.1321	(2.667)	0	0	100
2019/04/12	2044	01/08/2019	10.53	Put	Bond Future	652.6600	0.6527	665.7600	0.6658	2.007	0	0	100
2019/04/12	2044	01/08/2019	10.40	Call	Bond Future	6,359.5800	6.3596	6,248.6800	6.2487	(1.744)	0	0	0
2019/04/12	2044	01/08/2019	9.36	Put	Bond Future	4,355.6100	4.3556	4,434.0200	4.4340	1.800	0	0	0
2019/04/12	2044	01/08/2019	9.36	Call	Bond Future	1,186.9500	1.1869	1,137.7700	1.1378	(4.143)	0	0	100
2019/04/12	2044	01/08/2019	10.38	Call	Bond Future	6,232.5300	6.2325	6,122.2600	6.1223	(1.769)	0	0	0
2019/04/12	2044	01/08/2019	10.38	Put	Bond Future	838.7800	0.8388	856.1000	0.8561	2.065	0	0	0
2019/04/12	2044	07/11/2019	10.07	Put	Bond Future	2,557.0900	2.5571	2,597.7900	2.5978	1.592	0	0	0
2019/04/12	2044	07/11/2019			Bond Future	9.7707	93.0376	9.7860	92.9072	0.157	0.0000	0.0000	0
2019/04/12	2044	07/11/2019	10.06	Call	Bond Future	4,990.1200	4.9901	4,900.8700	4.9009	(1.789)	0	0	0
2019/04/12	2044	07/11/2019	10.06	Put	Bond Future	2,585.9200	2.5859	2,627.0400	2.6270	1.590	0	0	0

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2019/04/12	2044	07/11/2019	10.07	Call	Bond Future	5,042.4800	5.0425	4,952.8100	4.9528	(1.778)	0	0	0
2019/04/12	2044	07/11/2019	10.05	Call	Bond Future	4,938.2200	4.9382	4,849.3900	4.8494	(1.799)	0	0	0
2019/04/12	2044	07/11/2019	10.05	Put	Bond Future	2,615.3300	2.6153	2,656.8700	2.6569	1.588	0	0	0
2019/04/12	2044	06/02/2020	9.77	Put	Bond Future	0.0000	0.0000	505.9200	0.5059	100.000	0	0	0
2019/04/12	2044	06/02/2020			Bond Future	9.7700	9.7700	9.8300	90.3735	0.614	0.0000	0.0000	0
2019/04/12	2044	06/02/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	2044	06/02/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	2044	06/02/2020	9.76	Put	Bond Future	0.0000	0.0000	590.7700	0.5908	100.000	0	0	0
2019/04/12	2044	06/02/2020	9.78	Put	Bond Future	0.0000	0.0000	421.2000	0.4212	100.000	0	0	0
2019/04/12	2044	06/02/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	2046	02/05/2019			Bond Future	112.0311	112.0311	112.0124	112.0124	(0.017)	0.0000	0.0000	11,464
2019/04/12	2046	01/08/2019			Bond Future	114.1337	114.1337	114.1145	114.1145	(0.017)	0.0000	0.0000	4,018
2019/04/12	2046	07/11/2019			Bond Future	114.8136	114.8136	114.7936	114.7936	(0.017)	0.0000	0.0000	0
2019/04/12	2046	06/02/2020			Bond Future	117.1500	117.1500	117.1069	117.1069	(0.037)	0.0000	0.0000	0
2019/04/12	2050	02/05/2019			Bond Future	117.0158	117.0158	117.2354	117.2354	0.188	0.0000	0.0000	10,666
2019/04/12	2050	01/08/2019			Bond Future	117.4209	117.4209	117.6442	117.6442	0.190	0.0000	0.0000	2,630
2019/04/12	2050	07/11/2019			Bond Future	119.8845	119.8845	120.1124	120.1124	0.190	0.0000	0.0000	0
2019/04/12	2050	06/02/2020			Bond Future	120.4800	120.4800	120.6960	120.6960	0.179	0.0000	0.0000	0
2019/04/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	AL37	02/05/2019			Index Future	634.0960	634.0960	634.1930	634.1930	0.015	0.0000	0.0000	0
2019/04/12	AL37	01/08/2019			Index Future	645.8410	645.8410	645.9380	645.9380	0.015	0.0000	0.0000	0
2019/04/12	AL37	07/11/2019			Index Future	659.2250	659.2250	659.3220	659.3220	0.015	0.0000	0.0000	0
2019/04/12	AL37	06/02/2020			Index Future	673.3300	673.3300	672.4570	672.4570	(0.130)	0.0000	0.0000	0
2019/04/12	AL7T	02/05/2019			Index Future	736.5220	736.5220	736.5510	736.5510	0.004	0.0000	0.0000	0
2019/04/12	AL7T	01/08/2019			Index Future	750.1640	750.1640	750.1910	750.1910	0.004	0.0000	0.0000	0
2019/04/12	AL7T	07/11/2019			Index Future	765.7100	765.7100	765.7360	765.7360	0.003	0.0000	0.0000	0
2019/04/12	AL7T	06/02/2020			Index Future	782.6300	782.6300	780.9900	780.9900	(0.210)	0.0000	0.0000	0
2019/04/12	ALBI	02/05/2019			Index Future	667.4330	667.4330	666.9750	666.9750	(0.069)	0.0000	0.0000	898
2019/04/12	ALBI	01/08/2019			Index Future	679.7950	679.7950	679.3270	679.3270	(0.069)	0.0000	0.0000	74
2019/04/12	ALBI	07/11/2019			Index Future	693.8820	693.8820	693.4030	693.4030	(0.069)	0.0000	0.0000	0
2019/04/12	ALBI	06/02/2020			Index Future	709.7600	709.7600	707.2170	707.2170	(0.358)	0.0000	0.0000	0
2019/04/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/12	ES33	02/05/2019			Bond Future	10.7340	77.6473	10.7479	77.5639	0.130	0.0000	0.0000	350
2019/04/12	ES33	01/08/2019			Bond Future	10.8347	79.0854	10.8492	79.0003	0.134	0.0000	0.0000	0
2019/04/12	ES33	07/11/2019			Bond Future	10.9400	76.9289	10.9551	76.8418	0.138	0.0000	0.0000	0
2019/04/12	ES33	06/02/2020			Bond Future	10.9900	10.9900	11.0505	78.3735	0.550	0.0000	0.0000	0
2019/04/12	ES42	02/05/2019			Bond Future	11.0037	79.4623	11.0176	79.3668	0.127	0.0000	0.0000	4,919
2019/04/12	ES42	01/08/2019			Bond Future	11.1028	80.9341	11.1173	80.8366	0.131	0.0000	0.0000	0
2019/04/12	ES42	07/11/2019			Bond Future	11.2064	78.3453	11.2215	78.2456	0.134	0.0000	0.0000	0
2019/04/12	ES42	06/02/2020			Bond Future	11.2500	11.2500	11.3118	79.8058	0.550	0.0000	0.0000	0
2019/04/12	GOVI	02/05/2019	647.87	Call	GOVI	132,550.0000	13.2550	127,520.0000	12.7520	(3.795)	0	0	0
2019/04/12	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	GOVI	02/05/2019			GOVI	661.1250	661.1250	660.6220	660.6220	(0.076)	0.0000	0.0000	449
2019/04/12	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	GOVI	02/05/2019	647.88	Call	GOVI	132,450.0000	13.2450	127,420.0000	12.7420	(3.798)	0	0	0
2019/04/12	GOVI	02/05/2019	647.86	Call	GOVI	132,650.0000	13.2650	127,620.0000	12.7620	(3.792)	0	0	0
2019/04/12	GOVI	01/08/2019	638.68	Call	GOVI	346,900.0000	34.6900	341,750.0000	34.1750	(1.485)	0	0	0
2019/04/12	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	GOVI	01/08/2019			GOVI	673.3700	673.3700	672.8550	672.8550	(0.076)	0.0000	0.0000	2
2019/04/12	GOVI	01/08/2019	638.69	Call	GOVI	346,800.0000	34.6800	341,650.0000	34.1650	(1.485)	0	0	0
2019/04/12	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	GOVI	01/08/2019	638.67	Call	GOVI	347,000.0000	34.7000	341,850.0000	34.1850	(1.484)	0	0	0
2019/04/12	GOVI	07/11/2019	672.90	Call	GOVI	144,250.0000	14.4250	138,980.0000	13.8980	(3.653)	0	0	0
2019/04/12	GOVI	07/11/2019			GOVI	687.3250	687.3250	686.7980	686.7980	(0.077)	0.0000	0.0000	0
2019/04/12	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	GOVI	07/11/2019	672.91	Call	GOVI	144,150.0000	14.4150	138,880.0000	13.8880	(3.656)	0	0	0
2019/04/12	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	GOVI	07/11/2019	672.92	Call	GOVI	144,050.0000	14.4050	138,780.0000	13.8780	(3.658)	0	0	0
2019/04/12	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	26,700.0000	2.6700	100.000	0	0	0
2019/04/12	GOVI	06/02/2020			GOVI	703.1400	703.1400	700.4800	700.4800	(0.378)	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
2019/04/12	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	26,600.0000	2.6600	100.000	0	0	0
2019/04/12	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	26,500.0000	2.6500	100.000	0	0	0
2019/04/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/12	IGOV	02/05/2019			Index Future	254.7470	254.7470	255.2300	255.2300	0.190	0.0000	0.0000	723
2019/04/12	IGOV	01/08/2019			Index Future	259.5280	259.5280	260.0200	260.0200	0.190	0.0000	0.0000	299
2019/04/12	IGOV	07/11/2019			Index Future	264.9730	264.9730	265.4740	265.4740	0.189	0.0000	0.0000	0
2019/04/12	IGOV	06/02/2020			Index Future	270.3300	270.3300	270.8230	270.8230	0.182	0.0000	0.0000	0
2019/04/12	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/12	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/04/12	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/12	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/04/12	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.7900	102.7900	0.000	0.0000	0.0000	0
2019/04/12	IS02	23/03/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/04/12	IS02	22/06/2020			Interest Rate Swap	102.2800	102.2800	102.2800	102.2800	0.000	0.0000	0.0000	0
2019/04/12	IS02	21/09/2020			Interest Rate Swap	99.2100	99.2100	99.2200	99.2200	0.010	0.0000	0.0000	0
2019/04/12	IS05	17/12/2020			Interest Rate Swap	95.9600	95.9600	95.9700	95.9700	0.010	0.0000	0.0000	0
2019/04/12	IS05	16/03/2021			Interest Rate Swap	95.0800	95.0800	95.0800	95.0800	0.000	0.0000	0.0000	0
2019/04/12	IS05	15/06/2021			Interest Rate Swap	94.1500	94.1500	94.1500	94.1500	0.000	0.0000	0.0000	0
2019/04/12	IS05	21/09/2021			Interest Rate Swap	94.1800	94.1800	94.1900	94.1900	0.011	0.0000	0.0000	0
2019/04/12	IS05	21/12/2021			Interest Rate Swap	96.2600	96.2600	96.2600	96.2600	0.000	0.0000	0.0000	51
2019/04/12	IS05	15/03/2022			Interest Rate Swap	96.2900	96.2900	96.3000	96.3000	0.010	0.0000	0.0000	0
2019/04/12	IS05	21/06/2022			Interest Rate Swap	97.3700	97.3700	97.3800	97.3800	0.010	0.0000	0.0000	0
2019/04/12	IS05	20/09/2022			Interest Rate Swap	101.2000	101.2000	101.2200	101.2200	0.020	0.0000	0.0000	0
2019/04/12	IS05	20/12/2022			Interest Rate Swap	102.3600	102.3600	102.3800	102.3800	0.020	0.0000	0.0000	0
2019/04/12	IS05	22/03/2023			Interest Rate Swap	95.6100	95.6100	95.6300	95.6300	0.021	0.0000	0.0000	0
2019/04/12	IS05	20/06/2023			Interest Rate Swap	101.6000	101.6000	101.6200	101.6200	0.020	0.0000	0.0000	0
2019/04/12	IS05	19/09/2023			Interest Rate Swap	96.9900	96.9900	97.0100	97.0100	0.021	0.0000	0.0000	0
2019/04/12	IS10	17/12/2025			Interest Rate Swap	93.0400	93.0400	93.0900	93.0900	0.054	0.0000	0.0000	0
2019/04/12	IS10	16/03/2026			Interest Rate Swap	89.9600	89.9600	90.0100	90.0100	0.056	0.0000	0.0000	0
2019/04/12	IS10	15/06/2026			Interest Rate Swap	88.6400	88.6400	88.6900	88.6900	0.056	0.0000	0.0000	0
2019/04/12	IS10	21/09/2026			Interest Rate Swap	90.7800	90.7800	90.8300	90.8300	0.055	0.0000	0.0000	0
2019/04/12	IS10	21/12/2026			Interest Rate Swap	94.5900	94.5900	94.6400	94.6400	0.053	0.0000	0.0000	0
2019/04/12	IS10	15/03/2027			Interest Rate Swap	93.1200	93.1200	93.1700	93.1700	0.054	0.0000	0.0000	0
2019/04/12	IS10	21/06/2027			Interest Rate Swap	95.1900	95.1900	95.2300	95.2300	0.042	0.0000	0.0000	0
2019/04/12	IS10	20/09/2027			Interest Rate Swap	100.6700	100.6700	100.7100	100.7100	0.040	0.0000	0.0000	0
2019/04/12	IS10	20/12/2027			Interest Rate Swap	101.0100	101.0100	101.0500	101.0500	0.040	0.0000	0.0000	0
2019/04/12	IS10	22/03/2028			Interest Rate Swap	94.4300	94.4300	94.4800	94.4800	0.053	0.0000	0.0000	0
2019/04/12	IS10	20/06/2028			Interest Rate Swap	101.6900	101.6900	101.7300	101.7300	0.039	0.0000	0.0000	0
2019/04/12	IS10	19/09/2028			Interest Rate Swap	95.1700	95.1700	95.2200	95.2200	0.053	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
2019/04/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/12	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/04/12	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/12	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/12	R023	02/05/2019	8.45	Call	Bond Future	2,636.8600	2.6369	2,653.9300	2.6539	0.647	0	0	0
2019/04/12	R023	02/05/2019	8.44	Put	Bond Future	1.5400	0.0015	1.1600	0.0012	(24.675)	0	0	0
2019/04/12	R023	02/05/2019			Bond Future	7.6301	101.8058	7.6247	101.8232	(0.070)	0.0000	0.0000	62,579
2019/04/12	R023	02/05/2019	8.46	Call	Bond Future	2,668.3900	2.6684	2,685.4900	2.6855	0.641	0	0	0
2019/04/12	R023	02/05/2019	8.46	Put	Bond Future	1.3600	0.0014	1.0200	0.0010	(25.000)	0	0	0
2019/04/12	R023	02/05/2019	8.45	Put	Bond Future	1.4500	0.0014	1.0800	0.0011	(25.517)	0	0	0
2019/04/12	R023	02/05/2019	8.44	Call	Bond Future	2,605.3300	2.6053	2,622.3900	2.6224	0.655	0	0	0
2019/04/12	R023	01/08/2019	8.95	Call	Bond Future	3,979.6700	3.9797	3,995.8100	3.9958	0.406	0	0	0
2019/04/12	R023	01/08/2019			Bond Future	7.6356	103.6914	7.6299	103.7089	(0.074)	0.0000	0.0000	0
2019/04/12	R023	01/08/2019	8.93	Call	Bond Future	3,923.1300	3.9231	3,939.2000	3.9392	0.410	0	0	0
2019/04/12	R023	01/08/2019	8.93	Put	Bond Future	31.4600	0.0315	30.0900	0.0301	(4.355)	0	0	0
2019/04/12	R023	01/08/2019	8.95	Put	Bond Future	29.3400	0.0293	28.0400	0.0280	(4.431)	0	0	0
2019/04/12	R023	01/08/2019	8.94	Call	Bond Future	3,951.3900	3.9514	3,967.4900	3.9675	0.407	0	0	0
2019/04/12	R023	01/08/2019	8.94	Put	Bond Future	30.3900	0.0304	29.0500	0.0290	(4.409)	0	0	0
2019/04/12	R023	07/11/2019	7.98	Call	Bond Future	1,649.9000	1.6499	1,659.0500	1.6591	0.555	0	0	0
2019/04/12	R023	07/11/2019			Bond Future	7.6243	101.9061	7.6182	101.9237	(0.080)	0.0000	0.0000	0
2019/04/12	R023	07/11/2019	7.98	Put	Bond Future	632.8100	0.6328	624.3800	0.6244	(1.332)	0	0	0
2019/04/12	R023	07/11/2019	7.99	Call	Bond Future	1,670.7900	1.6708	1,680.0000	1.6800	0.551	0	0	0
2019/04/12	R023	07/11/2019	8.00	Call	Bond Future	1,692.0500	1.6921	1,701.3300	1.7013	0.548	0	0	0
2019/04/12	R023	07/11/2019	8.00	Put	Bond Future	618.1600	0.6182	609.8600	0.6099	(1.343)	0	0	0
2019/04/12	R023	07/11/2019	7.99	Put	Bond Future	625.3000	0.6253	616.9300	0.6169	(1.339)	0	0	0
2019/04/12	R023	06/02/2020	7.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R023	06/02/2020			Bond Future	7.5300	7.5300	7.5818	103.9550	0.688	0.0000	0.0000	0
2019/04/12	R023	06/02/2020	7.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R023	06/02/2020	7.52	Put	Bond Future	0.0000	0.0000	165.9900	0.1660	100.000	0	0	0
2019/04/12	R023	06/02/2020	7.54	Put	Bond Future	0.0000	0.0000	112.2100	0.1122	100.000	0	0	0
2019/04/12	R023	06/02/2020	7.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R023	06/02/2020	7.53	Put	Bond Future	0.0000	0.0000	139.1000	0.1391	100.000	0	0	0
2019/04/12	R035	02/05/2019	9.74	Put	Bond Future	293.5900	0.2936	299.4800	0.2995	2.006	0	0	0
2019/04/12	R035	02/05/2019			Bond Future	9.4744	96.7527	9.4888	96.6401	0.152	0.0000	0.0000	67,790
2019/04/12	R035	02/05/2019	9.74	Call	Bond Future	2,338.2400	2.3382	2,231.4900	2.2315	(4.565)	0	0	0
2019/04/12	R035	02/05/2019	9.75	Call	Bond Future	2,399.2500	2.3993	2,291.9600	2.2920	(4.472)	0	0	0
2019/04/12	R035	02/05/2019	9.75	Put	Bond Future	278.8800	0.2789	284.2300	0.2842	1.918	0	0	0
2019/04/12	R035	02/05/2019	9.73	Call	Bond Future	2,277.7100	2.2777	2,171.5400	2.1715	(4.661)	0	0	0
2019/04/12	R035	02/05/2019	9.73	Put	Bond Future	308.8700	0.3089	315.3400	0.3153	2.095	0	0	0
2019/04/12	R035	01/08/2019	10.23	Call	Bond Future	5,882.6300	5.8826	5,782.3000	5.7823	(1.706)	0	0	0
2019/04/12	R035	01/08/2019	10.22	Put	Bond Future	728.5700	0.7286	743.5600	0.7436	2.057	0	0	0
2019/04/12	R035	01/08/2019			Bond Future	9.5323	98.5448	9.5472	98.4297	0.157	0.0000	0.0000	0

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2019/04/12	R035	01/08/2019	10.24	Call	Bond Future	5,941.7000		5.9417	5,841.1000	5.8411	(1.693)	0	0	0
2019/04/12	R035	01/08/2019	10.24	Put	Bond Future	704.4000		0.7044	718.8400	0.7188	2.050	0	0	0
2019/04/12	R035	01/08/2019	10.23	Put	Bond Future	716.3100		0.7163	731.0200	0.7310	2.054	0	0	0
2019/04/12	R035	01/08/2019	10.22	Call	Bond Future	5,823.8200		5.8238	5,723.7700	5.7238	(1.718)	0	0	0
2019/04/12	R035	07/11/2019	9.88	Call	Bond Future	4,490.9600		4.4910	4,410.7600	4.4108	(1.786)	0	0	0
2019/04/12	R035	07/11/2019	9.89	Call	Bond Future	4,538.6100		4.5386	4,458.0400	4.4580	(1.775)	0	0	0
2019/04/12	R035	07/11/2019	9.87	Put	Bond Future	2,354.0400		2.3540	2,391.8300	2.3918	1.605	0	0	0
2019/04/12	R035	07/11/2019			Bond Future	9.5908		96.0816	9.6063	95.9640	0.161	0.0000	0.0000	0
2019/04/12	R035	07/11/2019	9.89	Put	Bond Future	2,301.8000		2.3018	2,338.8300	2.3388	1.609	0	0	0
2019/04/12	R035	07/11/2019	9.87	Call	Bond Future	4,443.7700		4.4438	4,363.9600	4.3640	(1.796)	0	0	0
2019/04/12	R035	07/11/2019	9.88	Put	Bond Future	2,327.6500		2.3276	2,365.0500	2.3650	1.607	0	0	0
2019/04/12	R035	06/02/2020	9.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R035	06/02/2020	9.61	Put	Bond Future	0.0000		0.0000	349.6300	0.3496	100.000	0	0	0
2019/04/12	R035	06/02/2020			Bond Future	9.6000		9.6000	9.6565	97.8768	0.589	0.0000	0.0000	0
2019/04/12	R035	06/02/2020	9.60	Put	Bond Future	0.0000		0.0000	425.0500	0.4251	100.000	0	0	0
2019/04/12	R035	06/02/2020	9.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R035	06/02/2020	9.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R035	06/02/2020	9.59	Put	Bond Future	0.0000		0.0000	500.5600	0.5006	100.000	0	0	0
2019/04/12	R186	02/05/2019	9.02	Call	Bond Future	3,125.6300		3.1256	3,125.3300	3.1253	(0.010)	0	0	0
2019/04/12	R186	02/05/2019	9.01	Put	Bond Future	35.1300		0.0351	30.8400	0.0308	(12.212)	0	0	0
2019/04/12	R186	02/05/2019	10.07	Call	Bond Future	8,877.9100		8.8779	8,881.7000	8.8817	0.043	0	0	0
2019/04/12	R186	02/05/2019	9.96	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	90
2019/04/12	R186	02/05/2019	9.75	Call	Bond Future	7,158.7000		7.1587	7,162.4700	7.1625	0.053	0	0	0
2019/04/12	R186	02/05/2019	9.25	Put	Bond Future	6.1100		0.0061	4.9900	0.0050	(18.331)	0	0	0
2019/04/12	R186	02/05/2019	8.65	Put	Bond Future	313.5200		0.3135	298.2800	0.2983	(4.861)	0	0	4,100
2019/04/12	R186	02/05/2019			Bond Future	8.4882		115.0568	8.4876	115.0606	(0.008)	0.0000	0.0000	97,778
2019/04/12	R186	02/05/2019	9.03	Call	Bond Future	3,180.5300		3.1805	3,180.4300	3.1804	(0.003)	0	0	0
2019/04/12	R186	02/05/2019	9.03	Put	Bond Future	30.6100		0.0306	26.7200	0.0267	(12.708)	0	0	0
2019/04/12	R186	02/05/2019	8.65	Call	Bond Future	1,266.4200		1.2664	1,254.9700	1.2550	(0.904)	0	0	3,250
2019/04/12	R186	02/05/2019	9.02	Put	Bond Future	32.8000		0.0328	28.7100	0.0287	(12.470)	0	0	0
2019/04/12	R186	02/05/2019	9.01	Call	Bond Future	3,070.8400		3.0708	3,070.3400	3.0703	(0.016)	0	0	0
2019/04/12	R186	02/05/2019	9.30	Call	Bond Future	4,680.5400		4.6805	4,683.5200	4.6835	0.064	0	0	200
2019/04/12	R186	02/05/2019	10.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	200
2019/04/12	R186	02/05/2019	9.96	Call	Bond Future	8,291.1400		8.2911	8,294.9300	8.2949	0.046	0	0	0
2019/04/12	R186	02/05/2019	9.20	Put	Bond Future	8.9400		0.0089	7.4200	0.0074	(17.002)	0	0	0
2019/04/12	R186	02/05/2019	9.75	Put	Bond Future	0.0500		0.0001	0.0300	0.0000	(40.000)	0	0	7,000
2019/04/12	R186	02/05/2019	10.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,250
2019/04/12	R186	02/05/2019	9.25	Call	Bond Future	4,401.9800		4.4020	4,404.6500	4.4046	0.061	0	0	3,250
2019/04/12	R186	02/05/2019	8.90	Call	Bond Future	2,477.6700		2.4777	2,474.4100	2.4744	(0.132)	0	0	0
2019/04/12	R186	02/05/2019	8.70	Put	Bond Future	239.6000		0.2396	225.9600	0.2260	(5.693)	0	0	0
2019/04/12	R186	02/05/2019	8.70	Call	Bond Future	1,484.8800		1.4849	1,475.0300	1.4750	(0.663)	0	0	200
2019/04/12	R186	02/05/2019	9.30	Put	Bond Future	4.1100		0.0041	3.3000	0.0033	(19.708)	0	0	0
2019/04/12	R186	02/05/2019	9.20	Call	Bond Future	4,123.2900		4.1233	4,125.5600	4.1256	0.055	0	0	90
2019/04/12	R186	02/05/2019	8.62	Put	Bond Future	365.7800		0.3658	349.7000	0.3497	(4.396)	0	0	0
2019/04/12	R186	02/05/2019	8.62	Call	Bond Future	1,142.7700		1.1428	1,130.4800	1.1305	(1.075)	0	0	90
2019/04/12	R186	02/05/2019	8.50	Put	Bond Future	642.6300		0.6426	624.5100	0.6245	(2.820)	0	0	0
2019/04/12	R186	02/05/2019	8.50	Call	Bond Future	712.3200		0.7123	697.9900	0.6980	(2.012)	0	0	7,000

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
2019/04/12	R186	02/05/2019	9.00	Put	Bond Future	37.6100		0.0376	33.1100	0.0331	(11.965)	0	0	7,500
2019/04/12	R186	02/05/2019	9.00	Call	Bond Future	3,016.1600		3.0162	3,015.4500	3.0155	(0.024)	0	0	7,000
2019/04/12	R186	02/05/2019	10.02	Call	Bond Future	8,611.7400		8.6117	8,615.5300	8.6155	0.044	0	0	0
2019/04/12	R186	02/05/2019	8.80	Put	Bond Future	135.0000		0.1350	124.7900	0.1248	(7.563)	0	0	0
2019/04/12	R186	02/05/2019	8.80	Call	Bond Future	1,962.0200		1.9620	1,955.6000	1.9556	(0.327)	0	0	7,500
2019/04/12	R186	02/05/2019	9.05	Call	Bond Future	3,290.5900		3.2906	3,290.8700	3.2909	0.009	0	0	0
2019/04/12	R186	02/05/2019	9.05	Put	Bond Future	26.6300		0.0266	23.1200	0.0231	(13.181)	0	0	3,250
2019/04/12	R186	02/05/2019	8.90	Put	Bond Future	72.9000		0.0729	65.8500	0.0659	(9.671)	0	0	4,000
2019/04/12	R186	01/08/2019	10.08	Put	Bond Future	46.2000		0.0462	44.8800	0.0449	(2.857)	0	0	6,000
2019/04/12	R186	01/08/2019	8.38	Call	Bond Future	1,148.7200		1.1487	1,143.4000	1.1434	(0.463)	0	0	0
2019/04/12	R186	01/08/2019	9.54	Call	Bond Future	5,814.1700		5.8142	5,813.7100	5.8137	(0.008)	0	0	0
2019/04/12	R186	01/08/2019			Bond Future	8.5355		111.8889	8.5349	111.8924	(0.007)	0.0000	0.0000	1,056
2019/04/12	R186	01/08/2019	8.30	Put	Bond Future	2,326.9800		2.3270	2,318.2500	2.3182	(0.375)	0	0	0
2019/04/12	R186	01/08/2019	8.30	Call	Bond Future	961.2100		0.9612	955.9900	0.9560	(0.543)	0	0	6,000
2019/04/12	R186	01/08/2019	9.05	Put	Bond Future	602.1900		0.6022	595.5100	0.5955	(1.109)	0	0	0
2019/04/12	R186	01/08/2019	9.05	Call	Bond Future	3,512.6300		3.5126	3,509.4600	3.5095	(0.090)	0	0	6,000
2019/04/12	R186	01/08/2019	9.52	Call	Bond Future	5,718.4400		5.7184	5,717.8600	5.7179	(0.010)	0	0	0
2019/04/12	R186	01/08/2019	9.52	Put	Bond Future	235.6800		0.2357	231.5900	0.2316	(1.735)	0	0	0
2019/04/12	R186	01/08/2019	10.08	Call	Bond Future	8,490.5100		8.4905	8,492.7000	8.4927	0.026	0	0	0
2019/04/12	R186	01/08/2019	8.38	Put	Bond Future	2,048.0200		2.0480	2,039.1900	2.0392	(0.431)	0	0	0
2019/04/12	R186	01/08/2019	8.70	Put	Bond Future	1,169.5800		1.1696	1,161.2300	1.1612	(0.714)	0	0	4,150
2019/04/12	R186	01/08/2019	9.54	Put	Bond Future	223.7300		0.2237	219.7600	0.2198	(1.774)	0	0	0
2019/04/12	R186	01/08/2019	8.70	Call	Bond Future	2,111.2300		2.1112	2,106.3900	2.1064	(0.229)	0	0	0
2019/04/12	R186	01/08/2019	9.22	Call	Bond Future	4,283.0400		4.2830	4,280.8100	4.2808	(0.052)	0	0	0
2019/04/12	R186	01/08/2019	9.22	Put	Bond Future	432.8500		0.4328	427.1100	0.4271	(1.326)	0	0	0
2019/04/12	R186	01/08/2019	9.53	Call	Bond Future	5,766.2600		5.7663	5,765.7400	5.7657	(0.009)	0	0	0
2019/04/12	R186	01/08/2019	9.53	Put	Bond Future	229.6400		0.2296	225.6100	0.2256	(1.755)	0	0	0
2019/04/12	R186	07/11/2019	8.94	Call	Bond Future	3,442.1100		3.4421	3,439.1100	3.4391	(0.087)	0	0	0
2019/04/12	R186	07/11/2019	8.23	Call	Bond Future	0.0000		0.0000	1,290.0800	1.2901	100.000	0	0	5,000
2019/04/12	R186	07/11/2019			Bond Future	8.5736		114.2083	8.5730	114.2116	(0.007)	0.0000	0.0000	0
2019/04/12	R186	07/11/2019	8.94	Put	Bond Future	1,422.7800		1.4228	1,416.4900	1.4165	(0.442)	0	0	0
2019/04/12	R186	07/11/2019	8.73	Call	Bond Future	0.0000		0.0000	2,683.0300	2.6830	100.000	0	0	0
2019/04/12	R186	07/11/2019	8.73	Put	Bond Future	0.0000		0.0000	1,811.8500	1.8119	100.000	0	0	5,000
2019/04/12	R186	07/11/2019	8.96	Put	Bond Future	1,389.7000		1.3897	1,383.4400	1.3834	(0.450)	0	0	0
2019/04/12	R186	07/11/2019	8.23	Put	Bond Future	0.0000		0.0000	3,224.6900	3.2247	100.000	0	0	0
2019/04/12	R186	07/11/2019	8.95	Call	Bond Future	3,479.9100		3.4799	3,476.9200	3.4769	(0.086)	0	0	0
2019/04/12	R186	07/11/2019	8.96	Call	Bond Future	3,517.8700		3.5179	3,514.9000	3.5149	(0.084)	0	0	0
2019/04/12	R186	07/11/2019	8.95	Put	Bond Future	1,406.1500		1.4062	1,399.8700	1.3999	(0.447)	0	0	0
2019/04/12	R186	06/02/2020	8.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R186	06/02/2020			Bond Future	8.5600		8.5600	8.5967	111.1787	0.429	0.0000	0.0000	0
2019/04/12	R186	06/02/2020	8.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R186	06/02/2020	8.55	Put	Bond Future	0.0000		0.0000	253.4700	0.2535	100.000	0	0	0
2019/04/12	R186	06/02/2020	8.57	Put	Bond Future	0.0000		0.0000	144.9000	0.1449	100.000	0	0	0
2019/04/12	R186	06/02/2020	8.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R186	06/02/2020	8.56	Put	Bond Future	0.0000		0.0000	199.1700	0.1992	100.000	0	0	0
2019/04/12	R197	02/05/2019			Bond Future	300.9735		300.9735	301.8980	301.8980	0.307	0.0000	0.0000	2,500
2019/04/12	R197	01/08/2019			Bond Future	299.1724		299.1724	300.1133	300.1133	0.315	0.0000	0.0000	1,400

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2019/04/12	R197	07/11/2019			Bond Future	305.4496	305.4496	306.4096	306.4096	0.314	0.0000	0.0000	0
2019/04/12	R197	06/02/2020			Bond Future	303.9500	303.9500	304.9368	304.9368	0.325	0.0000	0.0000	0
2019/04/12	R202	02/05/2019			Bond Future	231.8828	231.8828	232.3690	232.3690	0.210	0.0000	0.0000	8,717
2019/04/12	R202	01/08/2019			Bond Future	232.2779	232.2779	232.7724	232.7724	0.213	0.0000	0.0000	2,037
2019/04/12	R202	07/11/2019			Bond Future	237.1513	237.1513	237.6559	237.6559	0.213	0.0000	0.0000	0
2019/04/12	R202	06/02/2020			Bond Future	237.9100	237.9100	238.3830	238.3830	0.199	0.0000	0.0000	0
2019/04/12	R207	02/05/2019	7.63	Call	Bond Future	647.3600	0.6474	627.9400	0.6279	(3.000)	0	0	0
2019/04/12	R207	02/05/2019			Bond Future	6.6563	102.6234	6.6854	102.6040	0.436	0.0000	0.0000	6,013
2019/04/12	R207	02/05/2019	7.61	Call	Bond Future	634.1300	0.6341	614.7100	0.6147	(3.062)	0	0	0
2019/04/12	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R207	02/05/2019	7.62	Call	Bond Future	640.7500	0.6408	621.3300	0.6213	(3.031)	0	0	0
2019/04/12	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R207	01/08/2019	7.34	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/12	R207	01/08/2019	7.33	Call	Bond Future	523.0500	0.5230	502.9600	0.5030	(3.841)	0	0	0
2019/04/12	R207	01/08/2019			Bond Future	6.1239	100.8830	6.1700	100.8629	0.753	0.0000	0.0000	50
2019/04/12	R207	01/08/2019	7.34	Call	Bond Future	527.3700	0.5274	507.2700	0.5073	(3.811)	0	0	0
2019/04/12	R207	01/08/2019	7.33	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2019/04/12	R207	01/08/2019	7.35	Call	Bond Future	531.6800	0.5317	511.5800	0.5116	(3.780)	0	0	0
2019/04/12	R207	01/08/2019	7.35	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/12	R207	07/11/2019	2.08	Put	Bond Future	274.1400	0.2741	294.8700	0.2949	7.562	0	0	0
2019/04/12	R207	07/11/2019			Bond Future	3.6038	102.9743	3.7194	102.9536	3.207	0.0000	0.0000	0
2019/04/12	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R207	07/11/2019	2.07	Put	Bond Future	275.9400	0.2759	296.6700	0.2967	7.513	0	0	0
2019/04/12	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R207	07/11/2019	2.06	Put	Bond Future	277.7500	0.2777	298.4800	0.2985	7.464	0	0	0
2019/04/12	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R208	02/05/2019	8.02	Call	Bond Future	2,047.1500	2.0472	2,046.0100	2.0460	(0.056)	0	0	0
2019/04/12	R208	02/05/2019			Bond Future	6.8361	100.5224	6.8367	100.5213	0.010	0.0000	0.0000	15,592
2019/04/12	R208	02/05/2019	8.03	Call	Bond Future	2,064.2100	2.0642	2,063.0700	2.0631	(0.055)	0	0	0
2019/04/12	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R208	02/05/2019	8.04	Call	Bond Future	2,081.2600	2.0813	2,080.1200	2.0801	(0.055)	0	0	0
2019/04/12	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R208	01/08/2019	8.16	Call	Bond Future	2,175.7900	2.1758	2,174.2800	2.1743	(0.069)	0	0	0
2019/04/12	R208	01/08/2019	8.17	Put	Bond Future	1.3000	0.0013	1.2600	0.0013	(3.077)	0	0	0
2019/04/12	R208	01/08/2019			Bond Future	6.7270	102.3843	6.7279	102.3828	0.014	0.0000	0.0000	0
2019/04/12	R208	01/08/2019	8.16	Put	Bond Future	1.3800	0.0014	1.3300	0.0013	(3.623)	0	0	0
2019/04/12	R208	01/08/2019	8.17	Call	Bond Future	2,190.6600	2.1907	2,189.1600	2.1892	(0.068)	0	0	0
2019/04/12	R208	01/08/2019	8.15	Call	Bond Future	2,160.9200	2.1609	2,159.4100	2.1594	(0.070)	0	0	0
2019/04/12	R208	01/08/2019	8.15	Put	Bond Future	1.4600	0.0015	1.4100	0.0014	(3.425)	0	0	0
2019/04/12	R208	07/11/2019	6.83	Call	Bond Future	577.7200	0.5777	575.8500	0.5759	(0.324)	0	0	0
2019/04/12	R208	07/11/2019	6.82	Put	Bond Future	158.4500	0.1585	158.2900	0.1583	(0.101)	0	0	0
2019/04/12	R208	07/11/2019			Bond Future	6.5063	101.1007	6.5076	101.0990	0.020	0.0000	0.0000	0
2019/04/12	R208	07/11/2019	6.84	Call	Bond Future	588.1300	0.5881	586.2500	0.5863	(0.320)	0	0	0

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2019/04/12	R208	07/11/2019	6.84	Put	Bond Future	153.5100	0.1535	153.3400	0.1533	(0.111)	0	0	0
2019/04/12	R208	07/11/2019	6.83	Put	Bond Future	156.0800	0.1561	155.9200	0.1559	(0.103)	0	0	0
2019/04/12	R208	07/11/2019	6.82	Call	Bond Future	567.1000	0.5671	565.2300	0.5652	(0.330)	0	0	0
2019/04/12	R208	06/02/2020	6.13	Put	Bond Future	0.0000	0.0000	16.6600	0.0167	100.000	0	0	0
2019/04/12	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R208	06/02/2020			Bond Future	6.1300	6.1300	6.1453	103.1139	0.250	0.0000	0.0000	0
2019/04/12	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R208	06/02/2020	6.12	Put	Bond Future	0.0000	0.0000	27.5300	0.0275	100.000	0	0	0
2019/04/12	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R208	06/02/2020	6.14	Put	Bond Future	0.0000	0.0000	5.8000	0.0058	100.000	0	0	0
2019/04/12	R209	02/05/2019	9.70	Put	Bond Future	239.5200	0.2395	244.0800	0.2441	1.904	0	0	0
2019/04/12	R209	02/05/2019			Bond Future	9.4229	74.0521	9.4374	73.9553	0.154	0.0000	0.0000	99,298
2019/04/12	R209	02/05/2019	9.69	Call	Bond Future	2,010.6900	2.0107	1,918.8400	1.9188	(4.568)	0	0	0
2019/04/12	R209	02/05/2019	9.69	Put	Bond Future	252.0800	0.2521	257.1100	0.2571	1.995	0	0	0
2019/04/12	R209	02/05/2019	10.50	Call	Bond Future	6,730.7100	6.7307	6,633.6400	6.6336	(1.442)	0	0	0
2019/04/12	R209	02/05/2019	10.71	Call	Bond Future	7,934.4500	7.9345	7,837.5200	7.8375	(1.222)	0	0	0
2019/04/12	R209	02/05/2019	9.70	Call	Bond Future	2,062.7700	2.0628	1,970.4500	1.9704	(4.476)	0	0	0
2019/04/12	R209	02/05/2019	10.50	Put	Bond Future	1.6500	0.0017	1.4600	0.0015	(11.515)	0	0	11,560
2019/04/12	R209	02/05/2019	10.71	Put	Bond Future	0.2400	0.0002	0.1900	0.0002	(20.833)	0	0	760
2019/04/12	R209	02/05/2019	9.95	Put	Bond Future	61.3800	0.0614	60.6600	0.0607	(1.173)	0	0	0
2019/04/12	R209	02/05/2019	9.95	Call	Bond Future	3,473.3400	3.4733	3,375.7400	3.3757	(2.810)	0	0	760
2019/04/12	R209	02/05/2019	9.68	Call	Bond Future	1,959.0200	1.9590	1,867.6600	1.8677	(4.664)	0	0	0
2019/04/12	R209	02/05/2019	9.68	Put	Bond Future	265.1400	0.2651	270.6600	0.2707	2.082	0	0	0
2019/04/12	R209	02/05/2019	9.35	Put	Bond Future	1,100.9400	1.1009	1,139.4900	1.1395	3.502	0	0	0
2019/04/12	R209	02/05/2019	9.35	Call	Bond Future	609.9500	0.6099	551.6200	0.5516	(9.563)	0	0	760
2019/04/12	R209	01/08/2019	10.15	Put	Bond Future	639.4300	0.6394	652.5600	0.6526	2.053	0	0	0
2019/04/12	R209	01/08/2019	9.30	Call	Bond Future	1,425.3800	1.4254	1,375.9300	1.3759	(3.469)	0	0	7,560
2019/04/12	R209	01/08/2019	10.17	Call	Bond Future	5,027.2500	5.0273	4,940.9200	4.9409	(1.717)	0	0	0
2019/04/12	R209	01/08/2019			Bond Future	9.4745	75.4238	9.4894	75.3248	0.158	0.0000	0.0000	32
2019/04/12	R209	01/08/2019	10.15	Call	Bond Future	4,927.1600	4.9272	4,841.3100	4.8413	(1.742)	0	0	0
2019/04/12	R209	01/08/2019	10.17	Put	Bond Future	618.2300	0.6182	630.8800	0.6309	2.046	0	0	0
2019/04/12	R209	01/08/2019	9.30	Put	Bond Future	2,595.9400	2.5959	2,645.4700	2.6455	1.908	0	0	0
2019/04/12	R209	01/08/2019	9.80	Put	Bond Future	1,153.2700	1.1533	1,177.5600	1.1776	2.106	0	0	0
2019/04/12	R209	01/08/2019	10.16	Put	Bond Future	628.7400	0.6287	641.6300	0.6416	2.050	0	0	0
2019/04/12	R209	01/08/2019	10.46	Call	Bond Future	6,513.1800	6.5132	6,421.4700	6.4215	(1.408)	0	0	0
2019/04/12	R209	01/08/2019	10.46	Put	Bond Future	380.2300	0.3802	387.5000	0.3875	1.912	0	0	7,560
2019/04/12	R209	01/08/2019	9.80	Call	Bond Future	3,266.6000	3.2666	3,191.9100	3.1919	(2.286)	0	0	7,560
2019/04/12	R209	01/08/2019	10.16	Call	Bond Future	4,977.1500	4.9771	4,891.0600	4.8911	(1.730)	0	0	0
2019/04/12	R209	07/11/2019	9.82	Call	Bond Future	3,904.2500	3.9043	3,834.8300	3.8348	(1.778)	0	0	0
2019/04/12	R209	07/11/2019			Bond Future	9.5237	73.8337	9.5391	73.7325	0.162	0.0000	0.0000	0
2019/04/12	R209	07/11/2019	9.80	Call	Bond Future	3,822.8500	3.8229	3,754.0900	3.7541	(1.799)	0	0	0
2019/04/12	R209	07/11/2019	9.80	Put	Bond Future	2,041.6000	2.0416	2,073.9900	2.0740	1.587	0	0	0
2019/04/12	R209	07/11/2019	9.82	Put	Bond Future	1,996.5400	1.9965	2,028.2700	2.0283	1.589	0	0	0
2019/04/12	R209	07/11/2019	9.81	Call	Bond Future	3,863.4700	3.8635	3,794.3800	3.7944	(1.788)	0	0	0
2019/04/12	R209	07/11/2019	9.81	Put	Bond Future	2,018.9500	2.0190	2,051.0100	2.0510	1.588	0	0	0
2019/04/12	R209	06/02/2020	9.52	Put	Bond Future	0.0000	0.0000	383.2700	0.3833	100.000	0	0	0
2019/04/12	R209	06/02/2020			Bond Future	9.5100	9.5100	9.5788	75.2023	0.724	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
2019/04/12	R209	06/02/2020	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R209	06/02/2020	9.51	Put	Bond Future	0.0000	0.0000	448.7000	0.4487	100.000	0	0	0
2019/04/12	R209	06/02/2020	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R209	06/02/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R209	06/02/2020	9.50	Put	Bond Future	0.0000	0.0000	514.2200	0.5142	100.000	0	0	0
2019/04/12	R210	02/05/2019			Bond Future	184.8634	184.8634	184.8319	184.8319	(0.017)	0.0000	0.0000	2,268
2019/04/12	R210	01/08/2019			Bond Future	188.3331	188.3331	188.3005	188.3005	(0.017)	0.0000	0.0000	695
2019/04/12	R210	07/11/2019			Bond Future	189.6850	189.6850	189.6511	189.6511	(0.018)	0.0000	0.0000	0
2019/04/12	R210	06/02/2020			Bond Future	193.5400	193.5400	193.4732	193.4732	(0.035)	0.0000	0.0000	0
2019/04/12	R212	02/05/2019			Bond Future	157.2100	157.2100	157.4110	157.4110	0.128	0.0000	0.0000	8,946
2019/04/12	R212	01/08/2019			Bond Future	157.9729	157.9729	158.1773	158.1773	0.129	0.0000	0.0000	1,526
2019/04/12	R212	07/11/2019			Bond Future	161.2875	161.2875	161.4958	161.4958	0.129	0.0000	0.0000	0
2019/04/12	R212	06/02/2020			Bond Future	162.2400	162.2400	162.5107	162.5107	0.167	0.0000	0.0000	0
2019/04/12	R213	02/05/2019	9.49	Call	Bond Future	2,180.7500	2.1807	2,172.7500	2.1728	(0.367)	0	0	0
2019/04/12	R213	02/05/2019	9.48	Put	Bond Future	175.5500	0.1755	163.0400	0.1630	(7.126)	0	0	0
2019/04/12	R213	02/05/2019			Bond Future	9.1685	85.8247	9.1678	85.8288	(0.007)	0.0000	0.0000	28,739
2019/04/12	R213	02/05/2019	9.50	Call	Bond Future	2,233.3200	2.2333	2,225.6900	2.2257	(0.342)	0	0	0
2019/04/12	R213	02/05/2019	9.50	Put	Bond Future	157.0100	0.1570	145.2400	0.1452	(7.496)	0	0	0
2019/04/12	R213	02/05/2019	9.49	Put	Bond Future	166.0600	0.1661	153.9200	0.1539	(7.311)	0	0	0
2019/04/12	R213	02/05/2019	9.48	Call	Bond Future	2,128.5500	2.1285	2,120.1800	2.1202	(0.393)	0	0	0
2019/04/12	R213	01/08/2019	9.99	Put	Bond Future	479.4200	0.4794	472.9600	0.4730	(1.347)	0	0	0
2019/04/12	R213	01/08/2019	9.98	Call	Bond Future	5,069.1500	5.0692	5,066.5100	5.0665	(0.052)	0	0	0
2019/04/12	R213	01/08/2019			Bond Future	9.2216	87.4143	9.2210	87.4182	(0.007)	0.0000	0.0000	0
2019/04/12	R213	01/08/2019	9.99	Call	Bond Future	5,118.6700	5.1187	5,116.1000	5.1161	(0.050)	0	0	0
2019/04/12	R213	01/08/2019	9.98	Put	Bond Future	488.0500	0.4880	481.5200	0.4815	(1.338)	0	0	0
2019/04/12	R213	01/08/2019	10.00	Call	Bond Future	5,168.4100	5.1684	5,165.8900	5.1659	(0.049)	0	0	0
2019/04/12	R213	01/08/2019	10.00	Put	Bond Future	471.0700	0.4711	464.6600	0.4647	(1.361)	0	0	0
2019/04/12	R213	07/11/2019	9.59	Put	Bond Future	1,799.1400	1.7991	1,791.6800	1.7917	(0.415)	0	0	0
2019/04/12	R213	07/11/2019	9.58	Call	Bond Future	3,675.0700	3.6751	3,671.4000	3.6714	(0.100)	0	0	0
2019/04/12	R213	07/11/2019			Bond Future	9.2747	85.6724	9.2741	85.6762	(0.007)	0.0000	0.0000	0
2019/04/12	R213	07/11/2019	9.59	Call	Bond Future	3,714.4800	3.7145	3,710.8400	3.7108	(0.098)	0	0	0
2019/04/12	R213	07/11/2019	9.58	Put	Bond Future	1,819.5900	1.8196	1,812.1000	1.8121	(0.412)	0	0	0
2019/04/12	R213	07/11/2019	9.60	Call	Bond Future	3,754.2900	3.7543	3,750.6600	3.7507	(0.097)	0	0	0
2019/04/12	R213	07/11/2019	9.60	Put	Bond Future	1,779.1600	1.7792	1,771.7100	1.7717	(0.419)	0	0	0
2019/04/12	R213	06/02/2020	9.26	Put	Bond Future	0.0000	0.0000	353.3300	0.3533	100.000	0	0	0
2019/04/12	R213	06/02/2020	9.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R213	06/02/2020			Bond Future	9.2700	9.2700	9.3180	87.3838	0.518	0.0000	0.0000	0
2019/04/12	R213	06/02/2020	9.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R213	06/02/2020	9.28	Put	Bond Future	0.0000	0.0000	231.2700	0.2313	100.000	0	0	0
2019/04/12	R213	06/02/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R213	06/02/2020	9.27	Put	Bond Future	0.0000	0.0000	292.2700	0.2923	100.000	0	0	0
2019/04/12	R214	02/05/2019	9.87	Call	Bond Future	1,993.1500	1.9931	1,898.4200	1.8984	(4.753)	0	0	0
2019/04/12	R214	02/05/2019	9.85	Call	Bond Future	1,888.9500	1.8890	1,795.3800	1.7954	(4.954)	0	0	0
2019/04/12	R214	02/05/2019			Bond Future	9.6230	72.9062	9.6375	72.8052	0.150	0.0000	0.0000	21,077

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2019/04/12	R214	02/05/2019	9.85	Put	Bond Future	330.4800	0.3305	337.9000	0.3379	2.245	0	0	0
2019/04/12	R214	02/05/2019	9.87	Put	Bond Future	299.9500	0.3000	306.2100	0.3062	2.087	0	0	0
2019/04/12	R214	02/05/2019	9.86	Call	Bond Future	1,940.8000	1.9408	1,846.6300	1.8466	(4.852)	0	0	0
2019/04/12	R214	02/05/2019	9.86	Put	Bond Future	314.9100	0.3149	321.7300	0.3217	2.166	0	0	0
2019/04/12	R214	01/08/2019	10.34	Put	Bond Future	699.7900	0.6998	713.8700	0.7139	2.012	0	0	0
2019/04/12	R214	01/08/2019			Bond Future	9.6754	74.2565	9.6903	74.1534	0.154	0.0000	0.0000	0
2019/04/12	R214	01/08/2019	10.33	Call	Bond Future	5,021.9800	5.0220	4,933.2700	4.9333	(1.766)	0	0	0
2019/04/12	R214	01/08/2019	10.33	Put	Bond Future	711.1900	0.7112	725.5300	0.7255	2.016	0	0	0
2019/04/12	R214	01/08/2019	10.34	Call	Bond Future	5,073.1800	5.0732	4,984.2100	4.9842	(1.754)	0	0	0
2019/04/12	R214	01/08/2019	10.32	Call	Bond Future	4,971.0000	4.9710	4,882.5500	4.8825	(1.779)	0	0	0
2019/04/12	R214	01/08/2019	10.32	Put	Bond Future	722.9000	0.7229	737.5000	0.7375	2.020	0	0	0
2019/04/12	R214	07/11/2019	10.02	Put	Bond Future	2,125.1700	2.1252	2,158.3000	2.1583	1.559	0	0	0
2019/04/12	R214	07/11/2019			Bond Future	9.7283	72.4957	9.7437	72.3903	0.158	0.0000	0.0000	0
2019/04/12	R214	07/11/2019	10.01	Call	Bond Future	4,038.4600	4.0385	3,966.5000	3.9665	(1.782)	0	0	0
2019/04/12	R214	07/11/2019	10.01	Put	Bond Future	2,148.7300	2.1487	2,182.1900	2.1822	1.557	0	0	0
2019/04/12	R214	07/11/2019	10.02	Call	Bond Future	4,080.5200	4.0805	4,008.2300	4.0082	(1.772)	0	0	0
2019/04/12	R214	07/11/2019	10.00	Call	Bond Future	3,996.5500	3.9965	3,924.9300	3.9249	(1.792)	0	0	0
2019/04/12	R214	07/11/2019	10.00	Put	Bond Future	2,172.5300	2.1725	2,206.3300	2.2063	1.556	0	0	0
2019/04/12	R214	06/02/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R214	06/02/2020			Bond Future	9.7200	9.7200	9.7892	73.8332	0.712	0.0000	0.0000	0
2019/04/12	R214	06/02/2020	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R214	06/02/2020	9.71	Put	Bond Future	0.0000	0.0000	539.9800	0.5400	100.000	0	0	0
2019/04/12	R214	06/02/2020	9.73	Put	Bond Future	0.0000	0.0000	403.0000	0.4030	100.000	0	0	0
2019/04/12	R214	06/02/2020	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R214	06/02/2020	9.72	Put	Bond Future	0.0000	0.0000	471.4400	0.4714	100.000	0	0	0
2019/04/12	R248	02/05/2019	9.90	Put	Bond Future	307.2200	0.3072	320.9300	0.3209	4.463	0	0	0
2019/04/12	R248	02/05/2019			Bond Future	9.6028	93.3075	9.6223	93.1318	0.203	0.0000	0.0000	101,201
2019/04/12	R248	02/05/2019	9.90	Call	Bond Future	2,921.0700	2.9211	2,759.1100	2.7591	(5.545)	0	0	0
2019/04/12	R248	02/05/2019	9.91	Call	Bond Future	2,992.0000	2.9920	2,829.1600	2.8292	(5.443)	0	0	0
2019/04/12	R248	02/05/2019	9.89	Put	Bond Future	322.5600	0.3226	337.1800	0.3372	4.532	0	0	0
2019/04/12	R248	02/05/2019	9.91	Put	Bond Future	292.4700	0.2925	305.3000	0.3053	4.387	0	0	0
2019/04/12	R248	02/05/2019	9.89	Call	Bond Future	2,850.5800	2.8506	2,689.5300	2.6895	(5.650)	0	0	0
2019/04/12	R248	01/08/2019	10.35	Call	Bond Future	6,651.4600	6.6515	6,498.1100	6.4981	(2.306)	0	0	0
2019/04/12	R248	01/08/2019	10.34	Put	Bond Future	803.2600	0.8033	829.5700	0.8296	3.275	0	0	0
2019/04/12	R248	01/08/2019			Bond Future	9.6542	95.0357	9.6743	94.8565	0.208	0.0000	0.0000	100
2019/04/12	R248	01/08/2019	10.36	Call	Bond Future	6,717.5500	6.7175	6,563.7600	6.5638	(2.289)	0	0	0
2019/04/12	R248	01/08/2019	10.36	Put	Bond Future	776.3800	0.7764	801.8000	0.8018	3.274	0	0	0
2019/04/12	R248	01/08/2019	10.35	Put	Bond Future	789.7000	0.7897	815.5600	0.8156	3.275	0	0	0
2019/04/12	R248	01/08/2019	10.34	Call	Bond Future	6,585.4900	6.5855	6,432.5900	6.4326	(2.322)	0	0	0
2019/04/12	R248	07/11/2019	10.02	Call	Bond Future	5,258.6700	5.2587	5,134.8800	5.1349	(2.354)	0	0	0
2019/04/12	R248	07/11/2019	10.01	Put	Bond Future	2,585.8400	2.5858	2,645.7600	2.6458	2.317	0	0	0
2019/04/12	R248	07/11/2019			Bond Future	9.7061	92.5633	9.7268	92.3802	0.214	0.0000	0.0000	0
2019/04/12	R248	07/11/2019	10.03	Call	Bond Future	5,313.5100	5.3135	5,189.1300	5.1891	(2.341)	0	0	0
2019/04/12	R248	07/11/2019	10.03	Put	Bond Future	2,527.3800	2.5274	2,586.1300	2.5861	2.325	0	0	0
2019/04/12	R248	07/11/2019	10.02	Put	Bond Future	2,556.3100	2.5563	2,615.6500	2.6156	2.321	0	0	0
2019/04/12	R248	07/11/2019	10.01	Call	Bond Future	5,204.2800	5.2043	5,081.0700	5.0811	(2.367)	0	0	0
2019/04/12	R248	06/02/2020	9.71	Put	Bond Future	0.0000	0.0000	538.9300	0.5389	100.000	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
2019/04/12	R248 06/02/2020			Bond Future	9.7100	9.7100	9.7714	94.2216	0.633	0.0000	0.0000	0
2019/04/12	R248 06/02/2020	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R248 06/02/2020	9.70	Put	Bond Future	0.0000	0.0000	627.1700	0.6272	100.000	0	0	0
2019/04/12	R248 06/02/2020	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/12	R248 06/02/2020	9.72	Put	Bond Future	0.0000	0.0000	450.8300	0.4508	100.000	0	0	0
2019/04/12	R248 06/02/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												954815