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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/04/2019 TO 16/04/2019

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
2019/04/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	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
2019/04/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	2025	02/05/2019			Bond Future	134.0950	134.0950	134.1894	134.1894	0.070	0.0000	0.0000	685
2019/04/16	2025	01/08/2019			Bond Future	135.1752	135.1752	135.2515	135.2515	0.056	0.0000	0.0000	0
2019/04/16	2025	07/11/2019			Bond Future	138.0109	138.0109	138.0598	138.0598	0.035	0.0000	0.0000	0
2019/04/16	2025	06/02/2020			Bond Future	139.3218	139.3218	139.3385	139.3385	0.012	0.0000	0.0000	0
2019/04/16	2029	02/05/2019			Bond Future	100.4453	100.4453	100.4453	100.4453	0.000	0.0000	0.0000	2,954
2019/04/16	2029	01/08/2019			Bond Future	102.3300	102.3300	102.3151	102.3151	(0.015)	0.0000	0.0000	1,349
2019/04/16	2029	07/11/2019			Bond Future	103.3851	103.3851	103.3481	103.3481	(0.036)	0.0000	0.0000	0
2019/04/16	2029	06/02/2020			Bond Future	105.4684	105.4684	105.4057	105.4057	(0.059)	0.0000	0.0000	0
2019/04/16	2030	02/05/2019	9.41	Call	Bond Future	2,480.2800	2.4803	2,170.6500	2.1706	(12.484)	0	0	0
2019/04/16	2030	02/05/2019	8.90	Put	Bond Future	1,218.3000	1.2183	1,443.8600	1.4439	18.514	0	0	0
2019/04/16	2030	02/05/2019			Bond Future	9.0334	95.0906	9.0856	94.7542	0.578	0.0000	0.0000	43,907
2019/04/16	2030	02/05/2019	9.39	Call	Bond Future	2,367.4300	2.3674	2,061.2700	2.0613	(12.932)	0	0	0
2019/04/16	2030	02/05/2019	9.39	Put	Bond Future	100.2300	0.1002	130.4700	0.1305	30.171	0	0	0
2019/04/16	2030	02/05/2019	10.20	Call	Bond Future	7,149.1400	7.1491	6,812.7600	6.8128	(4.705)	0	0	0
2019/04/16	2030	02/05/2019	10.20	Put	Bond Future	0.0900	0.0001	0.1100	0.0001	22.222	0	0	3,000
2019/04/16	2030	02/05/2019	9.41	Put	Bond Future	88.1100	0.0881	114.8800	0.1149	30.382	0	0	0
2019/04/16	2030	02/05/2019	8.90	Call	Bond Future	350.4800	0.3505	239.6400	0.2396	(31.625)	0	0	3,000
2019/04/16	2030	02/05/2019	9.40	Call	Bond Future	2,423.6900	2.4237	2,115.7500	2.1157	(12.705)	0	0	3,000
2019/04/16	2030	02/05/2019	9.40	Put	Bond Future	93.9800	0.0940	122.4400	0.1224	30.283	0	0	0
2019/04/16	2030	01/08/2019	9.68	Call	Bond Future	4,283.3300	4.2833	4,002.1600	4.0022	(6.564)	0	0	0
2019/04/16	2030	01/08/2019	9.15	Put	Bond Future	1,650.2000	1.6502	1,810.6800	1.8107	9.725	0	0	0
2019/04/16	2030	01/08/2019	8.67	Put	Bond Future	3,444.0500	3.4440	3,701.0800	3.7011	7.463	0	0	0
2019/04/16	2030	01/08/2019	9.91	Put	Bond Future	430.0700	0.4301	482.0800	0.4821	12.093	0	0	0
2019/04/16	2030	01/08/2019			Bond Future	9.0919	92.8464	9.1483	92.4897	0.620	0.0000	0.0000	0
2019/04/16	2030	01/08/2019	8.35	Put	Bond Future	5,126.3100	5.1263	5,436.7200	5.4367	6.055	0	0	0
2019/04/16	2030	01/08/2019	8.35	Call	Bond Future	258.4500	0.2584	212.2100	0.2122	(17.891)	0	0	2,025
2019/04/16	2030	01/08/2019	9.22	Put	Bond Future	1,463.0700	1.4631	1,610.0400	1.6100	10.045	0	0	0
2019/04/16	2030	01/08/2019	9.22	Call	Bond Future	2,270.7800	2.2708	2,061.1000	2.0611	(9.234)	0	0	5,400
2019/04/16	2030	01/08/2019	9.69	Call	Bond Future	4,331.8100	4.3318	4,049.4500	4.0494	(6.518)	0	0	0
2019/04/16	2030	01/08/2019	9.69	Put	Bond Future	639.6600	0.6397	713.9500	0.7139	11.614	0	0	5,400
2019/04/16	2030	01/08/2019	9.68	Put	Bond Future	651.2800	0.6513	726.7600	0.7268	11.589	0	0	4,800
2019/04/16	2030	01/08/2019	9.15	Call	Bond Future	2,017.7100	2.0177	1,821.5400	1.8215	(9.722)	0	0	2,025
2019/04/16	2030	01/08/2019	9.92	Call	Bond Future	5,481.9400	5.4819	5,176.4400	5.1764	(5.573)	0	0	0
2019/04/16	2030	01/08/2019	9.90	Put	Bond Future	437.8900	0.4379	490.7700	0.4908	12.076	0	0	0
2019/04/16	2030	01/08/2019	8.67	Call	Bond Future	716.3100	0.7163	616.6900	0.6167	(13.907)	0	0	5,400
2019/04/16	2030	01/08/2019	9.91	Call	Bond Future	5,430.8700	5.4309	5,126.2300	5.1262	(5.609)	0	0	0
2019/04/16	2030	01/08/2019	9.27	Put	Bond Future	1,341.8300	1.3418	1,479.4700	1.4795	10.258	0	0	0
2019/04/16	2030	01/08/2019	9.27	Call	Bond Future	2,462.2700	2.4623	2,243.2600	2.2433	(8.895)	0	0	0
2019/04/16	2030	01/08/2019	8.77	Put	Bond Future	2,997.3800	2.9974	3,234.8000	3.2348	7.921	0	0	0
2019/04/16	2030	01/08/2019	8.77	Call	Bond Future	925.6900	0.9257	806.4600	0.8065	(12.880)	0	0	0
2019/04/16	2030	01/08/2019	9.92	Put	Bond Future	422.2700	0.4223	473.4200	0.4734	12.113	0	0	0
2019/04/16	2030	01/08/2019	9.90	Call	Bond Future	5,379.7600	5.3798	5,075.9900	5.0760	(5.647)	0	0	0

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2019/04/16	2030	07/11/2019	9.49	Put	Bond Future	1,640.1700	1.6402	1,775.4300	1.7754	8.247	0	0	0
2019/04/16	2030	07/11/2019			Bond Future	9.1400	94.7709	9.2019	94.3869	0.677	0.0000	0.0000	0
2019/04/16	2030	07/11/2019	9.48	Call	Bond Future	3,745.6100	3.7456	3,498.1500	3.4981	(6.607)	0	0	0
2019/04/16	2030	07/11/2019	9.48	Put	Bond Future	1,660.7300	1.6607	1,797.3000	1.7973	8.223	0	0	0
2019/04/16	2030	07/11/2019	9.49	Call	Bond Future	3,785.4300	3.7854	3,536.6600	3.5367	(6.572)	0	0	0
2019/04/16	2030	07/11/2019	9.47	Call	Bond Future	3,705.9600	3.7060	3,459.8300	3.4598	(6.641)	0	0	0
2019/04/16	2030	07/11/2019	9.47	Put	Bond Future	1,681.5000	1.6815	1,819.4000	1.8194	8.201	0	0	0
2019/04/16	2030	06/02/2020	9.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	2030	06/02/2020	9.15	Put	Bond Future	169.4300	0.1694	583.9700	0.5840	244.667	0	0	0
2019/04/16	2030	06/02/2020			Bond Future	9.1777	92.6500	9.2457	92.2355	0.741	0.0000	0.0000	0
2019/04/16	2030	06/02/2020	9.14	Put	Bond Future	230.7700	0.2308	645.3100	0.6453	179.633	0	0	0
2019/04/16	2030	06/02/2020	9.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	2030	06/02/2020	9.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	2030	06/02/2020	9.16	Put	Bond Future	108.1500	0.1081	522.6900	0.5227	383.301	0	0	0
2019/04/16	2032	02/05/2019	9.62	Put	Bond Future	120.9700	0.1210	150.9100	0.1509	24.750	0	0	0
2019/04/16	2032	02/05/2019	9.61	Call	Bond Future	2,494.0800	2.4941	2,194.3500	2.1944	(12.018)	0	0	0
2019/04/16	2032	02/05/2019			Bond Future	9.2680	93.2491	9.3152	92.9176	0.509	0.0000	0.0000	42,003
2019/04/16	2032	02/05/2019	9.62	Call	Bond Future	2,554.3500	2.5544	2,252.8100	2.2528	(11.805)	0	0	0
2019/04/16	2032	02/05/2019	9.61	Put	Bond Future	128.5900	0.1286	160.3400	0.1603	24.691	0	0	0
2019/04/16	2032	02/05/2019	9.63	Call	Bond Future	2,614.9100	2.6149	2,311.6300	2.3116	(11.598)	0	0	0
2019/04/16	2032	02/05/2019	9.63	Put	Bond Future	113.7200	0.1137	141.9200	0.1419	24.798	0	0	0
2019/04/16	2032	01/08/2019	10.10	Call	Bond Future	5,699.1700	5.6992	5,403.1500	5.4032	(5.194)	0	0	0
2019/04/16	2032	01/08/2019	10.11	Put	Bond Future	527.6900	0.5277	582.2500	0.5823	10.339	0	0	0
2019/04/16	2032	01/08/2019			Bond Future	9.3252	94.9756	9.3760	94.6241	0.545	0.0000	0.0000	0
2019/04/16	2032	01/08/2019	10.10	Put	Bond Future	537.0100	0.5370	592.4500	0.5924	10.324	0	0	0
2019/04/16	2032	01/08/2019	10.11	Call	Bond Future	5,753.8000	5.7538	5,456.9000	5.4569	(5.160)	0	0	0
2019/04/16	2032	01/08/2019	10.09	Call	Bond Future	5,644.6400	5.6446	5,349.5100	5.3495	(5.228)	0	0	0
2019/04/16	2032	01/08/2019	10.09	Put	Bond Future	546.5000	0.5465	602.8300	0.6028	10.307	0	0	0
2019/04/16	2032	07/11/2019	9.71	Call	Bond Future	4,088.0700	4.0881	3,843.9800	3.8440	(5.971)	0	0	0
2019/04/16	2032	07/11/2019	9.70	Put	Bond Future	1,893.3300	1.8933	2,029.2500	2.0293	7.179	0	0	0
2019/04/16	2032	07/11/2019			Bond Future	9.3794	92.7814	9.4351	92.4026	0.593	0.0000	0.0000	0
2019/04/16	2032	07/11/2019	9.72	Call	Bond Future	4,130.8300	4.1308	3,885.4600	3.8855	(5.940)	0	0	0
2019/04/16	2032	07/11/2019	9.72	Put	Bond Future	1,847.0200	1.8470	1,980.3500	1.9803	7.219	0	0	0
2019/04/16	2032	07/11/2019	9.71	Put	Bond Future	1,870.1900	1.8702	2,004.8000	2.0048	7.198	0	0	0
2019/04/16	2032	07/11/2019	9.70	Call	Bond Future	4,045.2200	4.0452	3,802.4400	3.8024	(6.002)	0	0	0
2019/04/16	2032	06/02/2020	9.40	Put	Bond Future	150.4900	0.1505	559.3000	0.5593	271.653	0	0	0
2019/04/16	2032	06/02/2020			Bond Future	9.4224	94.6307	9.4833	94.2219	0.647	0.0000	0.0000	0
2019/04/16	2032	06/02/2020	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	2032	06/02/2020	9.39	Put	Bond Future	217.9300	0.2179	626.7400	0.6267	187.588	0	0	0
2019/04/16	2032	06/02/2020	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	2032	06/02/2020	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	2032	06/02/2020	9.38	Put	Bond Future	285.4400	0.2854	694.2500	0.6942	143.221	0	0	0
2019/04/16	2033	02/05/2019			Bond Future	101.9102	101.9102	102.1833	102.1833	0.268	0.0000	0.0000	6,090
2019/04/16	2033	01/08/2019			Bond Future	103.8224	103.8224	104.0854	104.0854	0.253	0.0000	0.0000	0
2019/04/16	2033	07/11/2019			Bond Future	104.8339	104.8339	105.0803	105.0803	0.235	0.0000	0.0000	0
2019/04/16	2033	06/02/2020			Bond Future	106.9462	106.9462	107.1724	107.1724	0.212	0.0000	0.0000	0

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2019/04/16	2037	02/05/2019	9.81	Put	Bond Future	293.7300	0.2937	380.2600	0.3803	29.459	0	0	0
2019/04/16	2037	02/05/2019			Bond Future	9.5790	93.1079	9.6360	92.6619	0.594	0.0000	0.0000	51,935
2019/04/16	2037	02/05/2019	9.80	Call	Bond Future	2,023.0500	2.0231	1,667.7200	1.6677	(17.564)	0	0	0
2019/04/16	2037	02/05/2019	9.80	Put	Bond Future	309.8400	0.3098	400.5100	0.4005	29.263	0	0	0
2019/04/16	2037	02/05/2019	9.81	Call	Bond Future	2,083.3100	2.0833	1,723.8400	1.7238	(17.255)	0	0	0
2019/04/16	2037	02/05/2019	9.79	Call	Bond Future	1,963.4900	1.9635	1,612.4300	1.6124	(17.879)	0	0	0
2019/04/16	2037	02/05/2019	9.79	Put	Bond Future	326.7500	0.3267	421.6900	0.4217	29.056	0	0	0
2019/04/16	2037	01/08/2019	10.31	Call	Bond Future	5,743.8800	5.7439	5,367.7500	5.3677	(6.548)	0	0	0
2019/04/16	2037	01/08/2019			Bond Future	9.6417	90.5767	9.7022	90.1087	0.628	0.0000	0.0000	0
2019/04/16	2037	01/08/2019	10.29	Call	Bond Future	5,627.6000	5.6276	5,254.2400	5.2542	(6.634)	0	0	0
2019/04/16	2037	01/08/2019	10.29	Put	Bond Future	800.4900	0.8005	895.1300	0.8951	11.823	0	0	0
2019/04/16	2037	01/08/2019	10.31	Put	Bond Future	774.1700	0.7742	866.0400	0.8660	11.867	0	0	0
2019/04/16	2037	01/08/2019	10.30	Call	Bond Future	5,685.7500	5.6858	5,311.0000	5.3110	(6.591)	0	0	0
2019/04/16	2037	01/08/2019	10.30	Put	Bond Future	787.3000	0.7873	880.5500	0.8806	11.844	0	0	0
2019/04/16	2037	07/11/2019	9.97	Call	Bond Future	4,385.8600	4.3859	4,077.2000	4.0772	(7.038)	0	0	0
2019/04/16	2037	07/11/2019			Bond Future	9.6966	92.4542	9.7617	91.9571	0.671	0.0000	0.0000	0
2019/04/16	2037	07/11/2019	9.95	Call	Bond Future	4,293.6300	4.2936	3,988.4200	3.9884	(7.108)	0	0	0
2019/04/16	2037	07/11/2019	9.95	Put	Bond Future	2,381.4700	2.3815	2,573.4300	2.5734	8.061	0	0	0
2019/04/16	2037	07/11/2019	9.97	Put	Bond Future	2,325.4100	2.3254	2,513.9200	2.5139	8.107	0	0	0
2019/04/16	2037	07/11/2019	9.96	Call	Bond Future	4,339.6500	4.3396	4,032.7100	4.0327	(7.073)	0	0	0
2019/04/16	2037	07/11/2019	9.96	Put	Bond Future	2,353.3000	2.3533	2,543.5300	2.5435	8.084	0	0	0
2019/04/16	2037	06/02/2020	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	2037	06/02/2020	9.66	Put	Bond Future	628.5300	0.6285	1,157.8200	1.1578	84.211	0	0	0
2019/04/16	2037	06/02/2020			Bond Future	9.7424	90.0366	9.8125	89.5073	0.720	0.0000	0.0000	0
2019/04/16	2037	06/02/2020	9.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	2037	06/02/2020	9.68	Put	Bond Future	475.4500	0.4755	1,004.7400	1.0047	111.324	0	0	0
2019/04/16	2037	06/02/2020	9.67	Put	Bond Future	551.9400	0.5519	1,081.2300	1.0812	95.896	0	0	0
2019/04/16	2037	06/02/2020	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	2038	02/05/2019			Bond Future	120.6209	120.6209	120.6053	120.6053	(0.013)	0.0000	0.0000	10,413
2019/04/16	2038	01/08/2019			Bond Future	121.2688	121.2688	121.2352	121.2352	(0.028)	0.0000	0.0000	3,450
2019/04/16	2038	07/11/2019			Bond Future	123.8128	123.8128	123.7524	123.7524	(0.049)	0.0000	0.0000	0
2019/04/16	2038	06/02/2020			Bond Future	124.6542	124.6542	124.5626	124.5626	(0.073)	0.0000	0.0000	0
2019/04/16	2040	02/05/2019	9.89	Call	Bond Future	2,255.0600	2.2551	1,863.2000	1.8632	(17.377)	0	0	0
2019/04/16	2040	02/05/2019	9.88	Put	Bond Future	302.9200	0.3029	396.3600	0.3964	30.846	0	0	0
2019/04/16	2040	02/05/2019	9.60	Call	Bond Future	728.3500	0.7283	516.0200	0.5160	(29.152)	0	0	1,150
2019/04/16	2040	02/05/2019			Bond Future	9.6539	96.5456	9.7109	96.0648	0.590	0.0000	0.0000	23,777
2019/04/16	2040	02/05/2019	9.90	Call	Bond Future	2,321.0000	2.3210	1,924.8000	1.9248	(17.070)	0	0	0
2019/04/16	2040	02/05/2019	9.90	Put	Bond Future	270.1000	0.2701	354.7300	0.3547	31.333	0	0	0
2019/04/16	2040	02/05/2019	9.60	Put	Bond Future	1,187.5600	1.1876	1,456.0600	1.4561	22.609	0	0	0
2019/04/16	2040	02/05/2019	10.20	Put	Bond Future	39.7800	0.0398	53.8000	0.0538	35.244	0	0	0
2019/04/16	2040	02/05/2019	10.20	Call	Bond Future	4,495.9400	4.4959	4,029.1300	4.0291	(10.383)	0	0	1,150
2019/04/16	2040	02/05/2019	9.89	Put	Bond Future	286.1100	0.2861	375.0800	0.3751	31.096	0	0	0
2019/04/16	2040	02/05/2019	9.88	Call	Bond Future	2,189.8000	2.1898	1,802.4100	1.8024	(17.691)	0	0	0
2019/04/16	2040	02/05/2019	10.15	Call	Bond Future	4,118.3200	4.1183	3,657.1000	3.6571	(11.199)	0	0	0
2019/04/16	2040	02/05/2019	10.15	Put	Bond Future	55.9800	0.0560	75.5900	0.0756	35.030	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
2019/04/16	2040	02/05/2019	9.65	Put	Bond Future	961.6800	0.9617	1,194.4100	1.1944	24.200	0	0	880
2019/04/16	2040	02/05/2019	9.65	Call	Bond Future	928.3400	0.9283	680.2400	0.6802	(26.725)	0	0	0
2019/04/16	2040	01/08/2019	10.36	Call	Bond Future	5,960.6600	5.9607	5,556.3400	5.5563	(6.783)	0	0	0
2019/04/16	2040	01/08/2019	10.37	Put	Bond Future	793.0500	0.7931	891.2000	0.8912	12.376	0	0	0
2019/04/16	2040	01/08/2019			Bond Future	9.7162	93.8277	9.7767	93.3237	0.622	0.0000	0.0000	0
2019/04/16	2040	01/08/2019	10.36	Put	Bond Future	806.9200	0.8069	906.6000	0.9066	12.353	0	0	0
2019/04/16	2040	01/08/2019	10.37	Call	Bond Future	6,023.2400	6.0232	5,617.3900	5.6174	(6.738)	0	0	0
2019/04/16	2040	01/08/2019	10.38	Call	Bond Future	6,086.0800	6.0861	5,678.7400	5.6787	(6.693)	0	0	0
2019/04/16	2040	01/08/2019	10.38	Put	Bond Future	779.5600	0.7796	876.2200	0.8762	12.399	0	0	0
2019/04/16	2040	07/11/2019	10.03	Call	Bond Future	4,682.9100	4.6829	4,353.5100	4.3535	(7.034)	0	0	0
2019/04/16	2040	07/11/2019	10.04	Put	Bond Future	2,548.2400	2.5482	2,751.5400	2.7515	7.978	0	0	0
2019/04/16	2040	07/11/2019			Bond Future	9.7711	95.7727	9.8359	95.2382	0.664	0.0000	0.0000	0
2019/04/16	2040	07/11/2019	10.03	Put	Bond Future	2,577.2700	2.5773	2,782.4100	2.7824	7.960	0	0	0
2019/04/16	2040	07/11/2019	10.04	Call	Bond Future	4,733.6800	4.7337	4,402.4400	4.4024	(6.998)	0	0	0
2019/04/16	2040	07/11/2019	10.05	Call	Bond Future	4,784.6300	4.7846	4,451.5800	4.4516	(6.961)	0	0	0
2019/04/16	2040	07/11/2019	10.05	Put	Bond Future	2,519.5100	2.5195	2,721.0000	2.7210	7.997	0	0	0
2019/04/16	2040	06/02/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	2040	06/02/2020			Bond Future	9.8171	93.1706	9.8868	92.6023	0.710	0.0000	0.0000	0
2019/04/16	2040	06/02/2020	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	2040	06/02/2020	9.74	Put	Bond Future	635.1000	0.6351	1,203.3800	1.2034	89.479	0	0	0
2019/04/16	2040	06/02/2020	9.76	Put	Bond Future	469.6600	0.4697	1,037.9400	1.0379	120.998	0	0	0
2019/04/16	2040	06/02/2020	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	2040	06/02/2020	9.75	Put	Bond Future	552.3200	0.5523	1,120.6000	1.1206	102.890	0	0	0
2019/04/16	2044	02/05/2019	9.90	Call	Bond Future	2,240.4600	2.2405	1,812.4900	1.8125	(19.102)	0	0	0
2019/04/16	2044	02/05/2019			Bond Future	9.6733	93.6722	9.7354	93.1367	0.642	0.0000	0.0000	38,044
2019/04/16	2044	02/05/2019	9.90	Put	Bond Future	310.5600	0.3106	418.0300	0.4180	34.605	0	0	0
2019/04/16	2044	02/05/2019	9.91	Call	Bond Future	2,306.8900	2.3069	1,873.8700	1.8739	(18.771)	0	0	0
2019/04/16	2044	02/05/2019	9.92	Put	Bond Future	277.0800	0.2771	374.6200	0.3746	35.203	0	0	0
2019/04/16	2044	02/05/2019	9.91	Put	Bond Future	293.4200	0.2934	395.8400	0.3958	34.906	0	0	0
2019/04/16	2044	02/05/2019	9.92	Call	Bond Future	2,373.9800	2.3740	1,936.0800	1.9361	(18.446)	0	0	0
2019/04/16	2044	01/08/2019	9.86	Put	Bond Future	2,023.5100	2.0235	2,255.6800	2.2557	11.474	0	0	0
2019/04/16	2044	01/08/2019	10.53	Call	Bond Future	7,061.2600	7.0613	6,590.8200	6.5908	(6.662)	0	0	0
2019/04/16	2044	01/08/2019	10.40	Put	Bond Future	799.7600	0.7998	908.0900	0.9081	13.545	0	0	0
2019/04/16	2044	01/08/2019			Bond Future	9.7329	91.0262	9.7985	90.4670	0.674	0.0000	0.0000	0
2019/04/16	2044	01/08/2019	10.39	Call	Bond Future	6,163.2000	6.1632	5,714.0000	5.7140	(7.288)	0	0	0
2019/04/16	2044	01/08/2019	10.39	Put	Bond Future	813.6400	0.8136	923.6300	0.9236	13.518	0	0	0
2019/04/16	2044	01/08/2019	9.86	Call	Bond Future	3,101.2500	3.1013	2,774.2300	2.7742	(10.545)	0	0	100
2019/04/16	2044	01/08/2019	10.53	Put	Bond Future	640.3800	0.6404	729.1300	0.7291	13.859	0	0	100
2019/04/16	2044	01/08/2019	10.40	Call	Bond Future	6,226.6000	6.2266	5,775.7400	5.7757	(7.241)	0	0	0
2019/04/16	2044	01/08/2019	9.36	Put	Bond Future	4,401.2100	4.4012	4,790.3900	4.7904	8.843	0	0	0
2019/04/16	2044	01/08/2019	9.36	Call	Bond Future	1,110.9500	1.1109	940.9400	0.9409	(15.303)	0	0	100
2019/04/16	2044	01/08/2019	10.38	Call	Bond Future	6,099.7700	6.0998	5,652.2400	5.6522	(7.337)	0	0	0
2019/04/16	2044	01/08/2019	10.38	Put	Bond Future	827.6200	0.8276	939.2800	0.9393	13.492	0	0	0
2019/04/16	2044	07/11/2019	10.07	Put	Bond Future	2,570.1300	2.5701	2,792.2600	2.7923	8.643	0	0	0
2019/04/16	2044	07/11/2019			Bond Future	9.7853	92.9131	9.8553	92.3228	0.715	0.0000	0.0000	0
2019/04/16	2044	07/11/2019	10.06	Call	Bond Future	4,879.0100	4.8790	4,512.8600	4.5129	(7.505)	0	0	0
2019/04/16	2044	07/11/2019	10.06	Put	Bond Future	2,599.3300	2.5993	2,823.4500	2.8235	8.622	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
2019/04/16	2044	07/11/2019	10.07	Call	Bond Future	4,931.0000	4.9310	4,562.8600	4.5629	(7.466)	0	0	0
2019/04/16	2044	07/11/2019	10.05	Call	Bond Future	4,827.4800	4.8275	4,463.3400	4.4633	(7.543)	0	0	0
2019/04/16	2044	07/11/2019	10.05	Put	Bond Future	2,629.1100	2.6291	2,855.2400	2.8552	8.601	0	0	0
2019/04/16	2044	06/02/2020	9.77	Put	Bond Future	500.1200	0.5001	1,124.4600	1.1245	124.838	0	0	0
2019/04/16	2044	06/02/2020			Bond Future	9.8293	90.3793	9.9040	89.7550	0.760	0.0000	0.0000	0
2019/04/16	2044	06/02/2020	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	2044	06/02/2020	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	2044	06/02/2020	9.76	Put	Bond Future	584.9700	0.5850	1,209.3100	1.2093	106.730	0	0	0
2019/04/16	2044	06/02/2020	9.78	Put	Bond Future	415.4000	0.4154	1,039.7400	1.0397	150.299	0	0	0
2019/04/16	2044	06/02/2020	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	2046	02/05/2019			Bond Future	111.9938	111.9938	112.4203	112.4203	0.381	0.0000	0.0000	11,464
2019/04/16	2046	01/08/2019			Bond Future	114.0951	114.0951	114.5130	114.5130	0.366	0.0000	0.0000	4,238
2019/04/16	2046	07/11/2019			Bond Future	114.7736	114.7736	115.1759	115.1759	0.350	0.0000	0.0000	0
2019/04/16	2046	06/02/2020			Bond Future	117.0864	117.0864	117.4690	117.4690	0.327	0.0000	0.0000	0
2019/04/16	2050	02/05/2019			Bond Future	117.9365	117.9365	117.8352	117.8352	(0.086)	0.0000	0.0000	10,666
2019/04/16	2050	01/08/2019			Bond Future	118.3581	118.3581	118.2377	118.2377	(0.102)	0.0000	0.0000	2,839
2019/04/16	2050	07/11/2019			Bond Future	120.8410	120.8410	120.6927	120.6927	(0.123)	0.0000	0.0000	0
2019/04/16	2050	06/02/2020			Bond Future	121.4390	121.4390	121.2587	121.2587	(0.148)	0.0000	0.0000	0
2019/04/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	AL37	02/05/2019			Index Future	634.5380	634.5380	633.1520	633.1520	(0.218)	0.0000	0.0000	0
2019/04/16	AL37	01/08/2019			Index Future	646.2830	646.2830	644.7860	644.7860	(0.232)	0.0000	0.0000	0
2019/04/16	AL37	07/11/2019			Index Future	659.6710	659.6710	658.0090	658.0090	(0.252)	0.0000	0.0000	0
2019/04/16	AL37	06/02/2020			Index Future	672.8090	672.8090	670.9590	670.9590	(0.275)	0.0000	0.0000	0
2019/04/16	AL7T	02/05/2019			Index Future	737.4170	737.4170	735.0590	735.0590	(0.320)	0.0000	0.0000	0
2019/04/16	AL7T	01/08/2019			Index Future	751.0660	751.0660	748.5650	748.5650	(0.333)	0.0000	0.0000	0
2019/04/16	AL7T	07/11/2019			Index Future	766.6240	766.6240	763.9170	763.9170	(0.353)	0.0000	0.0000	0
2019/04/16	AL7T	06/02/2020			Index Future	781.8930	781.8930	778.9510	778.9510	(0.376)	0.0000	0.0000	0
2019/04/16	ALBI	02/05/2019			Index Future	667.3140	667.3140	664.5540	664.5540	(0.414)	0.0000	0.0000	370
2019/04/16	ALBI	01/08/2019			Index Future	679.6660	679.6660	676.7650	676.7650	(0.427)	0.0000	0.0000	604
2019/04/16	ALBI	07/11/2019			Index Future	693.7450	693.7450	690.6450	690.6450	(0.447)	0.0000	0.0000	0
2019/04/16	ALBI	06/02/2020			Index Future	707.5620	707.5620	704.2370	704.2370	(0.470)	0.0000	0.0000	0
2019/04/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C023	28/02/2023			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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	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
2019/04/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/16	ES33	02/05/2019			Bond Future	10.7518	77.5407	10.8017	77.2441	0.464	0.0000	0.0000	350
2019/04/16	ES33	01/08/2019			Bond Future	10.8533	78.9765	10.9069	78.6628	0.494	0.0000	0.0000	0
2019/04/16	ES33	07/11/2019			Bond Future	10.9593	76.8173	11.0179	76.4807	0.534	0.0000	0.0000	0
2019/04/16	ES33	06/02/2020			Bond Future	11.0549	78.3484	11.1189	77.9865	0.579	0.0000	0.0000	0
2019/04/16	ES42	02/05/2019			Bond Future	11.0165	79.3747	11.0714	79.0011	0.498	0.0000	0.0000	4,919
2019/04/16	ES42	01/08/2019			Bond Future	11.1162	80.8443	11.1747	80.4521	0.527	0.0000	0.0000	0
2019/04/16	ES42	07/11/2019			Bond Future	11.2203	78.2534	11.2837	77.8359	0.565	0.0000	0.0000	0
2019/04/16	ES42	06/02/2020			Bond Future	11.3107	79.8135	11.3792	79.3687	0.606	0.0000	0.0000	0
2019/04/16	GOVI	02/05/2019	647.87	Call	GOVI	130,510.0000	13.0510	102,200.0000	10.2200	(21.692)	0	0	0
2019/04/16	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	GOVI	02/05/2019			GOVI	660.9210	660.9210	658.0900	658.0900	(0.428)	0.0000	0.0000	288
2019/04/16	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	GOVI	02/05/2019	647.88	Call	GOVI	130,410.0000	13.0410	102,100.0000	10.2100	(21.708)	0	0	0
2019/04/16	GOVI	02/05/2019	647.86	Call	GOVI	130,610.0000	13.0610	102,300.0000	10.2300	(21.675)	0	0	0
2019/04/16	GOVI	01/08/2019	638.68	Call	GOVI	344,740.0000	34.4740	315,020.0000	31.5020	(8.621)	0	0	0
2019/04/16	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	GOVI	01/08/2019			GOVI	673.1540	673.1540	670.1820	670.1820	(0.442)	0.0000	0.0000	159
2019/04/16	GOVI	01/08/2019	638.69	Call	GOVI	344,640.0000	34.4640	314,920.0000	31.4920	(8.623)	0	0	0
2019/04/16	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	GOVI	01/08/2019	638.67	Call	GOVI	344,840.0000	34.4840	315,120.0000	31.5120	(8.618)	0	0	0
2019/04/16	GOVI	07/11/2019	672.90	Call	GOVI	141,980.0000	14.1980	110,270.0000	11.0270	(22.334)	0	0	0
2019/04/16	GOVI	07/11/2019			GOVI	687.0980	687.0980	683.9270	683.9270	(0.462)	0.0000	0.0000	0
2019/04/16	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	GOVI	07/11/2019	672.91	Call	GOVI	141,880.0000	14.1880	110,170.0000	11.0170	(22.350)	0	0	0
2019/04/16	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	GOVI	07/11/2019	672.92	Call	GOVI	141,780.0000	14.1780	110,070.0000	11.0070	(22.366)	0	0	0
2019/04/16	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	GOVI	06/02/2020	703.15	Put	GOVI	23,670.0000	2.3670	57,630.0000	5.7630	143.473	0	0	0
2019/04/16	GOVI	06/02/2020			GOVI	700.7830	700.7830	697.3870	697.3870	(0.485)	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
2019/04/16	GOVI	06/02/2020	703.14	Put	GOVI	23,570.0000	2.3570	57,530.0000	5.7530	144.081	0	0	0
2019/04/16	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	GOVI	06/02/2020	703.13	Put	GOVI	23,470.0000	2.3470	57,430.0000	5.7430	144.695	0	0	0
2019/04/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/16	IGOV	02/05/2019			Index Future	255.4800	255.4800	255.7540	255.7540	0.107	0.0000	0.0000	723
2019/04/16	IGOV	01/08/2019			Index Future	260.2720	260.2720	260.5170	260.5170	0.094	0.0000	0.0000	299
2019/04/16	IGOV	07/11/2019			Index Future	265.7310	265.7310	265.9270	265.9270	0.074	0.0000	0.0000	0
2019/04/16	IGOV	06/02/2020			Index Future	271.0840	271.0840	271.2210	271.2210	0.051	0.0000	0.0000	0
2019/04/16	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/16	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/04/16	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/16	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/04/16	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.7900	102.7900	0.000	0.0000	0.0000	0
2019/04/16	IS02	23/03/2020			Interest Rate Swap	98.7500	98.7500	98.7600	98.7600	0.010	0.0000	0.0000	0
2019/04/16	IS02	22/06/2020			Interest Rate Swap	102.2900	102.2900	102.3000	102.3000	0.010	0.0000	0.0000	0
2019/04/16	IS02	21/09/2020			Interest Rate Swap	99.2300	99.2300	99.2500	99.2500	0.020	0.0000	0.0000	0
2019/04/16	IS05	17/12/2020			Interest Rate Swap	95.9700	95.9700	96.0000	96.0000	0.031	0.0000	0.0000	0
2019/04/16	IS05	16/03/2021			Interest Rate Swap	95.0900	95.0900	95.1300	95.1300	0.042	0.0000	0.0000	0
2019/04/16	IS05	15/06/2021			Interest Rate Swap	94.1700	94.1700	94.2200	94.2200	0.053	0.0000	0.0000	0
2019/04/16	IS05	21/09/2021			Interest Rate Swap	94.2100	94.2100	94.2600	94.2600	0.053	0.0000	0.0000	0
2019/04/16	IS05	21/12/2021			Interest Rate Swap	96.2900	96.2900	96.3500	96.3500	0.062	0.0000	0.0000	51
2019/04/16	IS05	15/03/2022			Interest Rate Swap	96.3200	96.3200	96.3900	96.3900	0.073	0.0000	0.0000	0
2019/04/16	IS05	21/06/2022			Interest Rate Swap	97.3900	97.3900	97.4900	97.4900	0.103	0.0000	0.0000	0
2019/04/16	IS05	20/09/2022			Interest Rate Swap	101.2200	101.2200	101.3500	101.3500	0.128	0.0000	0.0000	0
2019/04/16	IS05	20/12/2022			Interest Rate Swap	102.3800	102.3800	102.5300	102.5300	0.147	0.0000	0.0000	0
2019/04/16	IS05	22/03/2023			Interest Rate Swap	95.6200	95.6200	95.8000	95.8000	0.188	0.0000	0.0000	0
2019/04/16	IS05	20/06/2023			Interest Rate Swap	101.6100	101.6100	101.8000	101.8000	0.187	0.0000	0.0000	0
2019/04/16	IS05	19/09/2023			Interest Rate Swap	97.0000	97.0000	97.2100	97.2100	0.216	0.0000	0.0000	0
2019/04/16	IS10	17/12/2025			Interest Rate Swap	93.0900	93.0900	93.4000	93.4000	0.333	0.0000	0.0000	0
2019/04/16	IS10	16/03/2026			Interest Rate Swap	90.0200	90.0200	90.3300	90.3300	0.344	0.0000	0.0000	0
2019/04/16	IS10	15/06/2026			Interest Rate Swap	88.7000	88.7000	89.0200	89.0200	0.361	0.0000	0.0000	0
2019/04/16	IS10	21/09/2026			Interest Rate Swap	90.8500	90.8500	91.1600	91.1600	0.341	0.0000	0.0000	0
2019/04/16	IS10	21/12/2026			Interest Rate Swap	94.6600	94.6600	94.9700	94.9700	0.327	0.0000	0.0000	0
2019/04/16	IS10	15/03/2027			Interest Rate Swap	93.1900	93.1900	93.5000	93.5000	0.333	0.0000	0.0000	0
2019/04/16	IS10	21/06/2027			Interest Rate Swap	95.2500	95.2500	95.5800	95.5800	0.346	0.0000	0.0000	0
2019/04/16	IS10	20/09/2027			Interest Rate Swap	100.7200	100.7200	101.0800	101.0800	0.357	0.0000	0.0000	0
2019/04/16	IS10	20/12/2027			Interest Rate Swap	101.0500	101.0500	101.4400	101.4400	0.386	0.0000	0.0000	0
2019/04/16	IS10	22/03/2028			Interest Rate Swap	94.4600	94.4600	94.8900	94.8900	0.455	0.0000	0.0000	0
2019/04/16	IS10	20/06/2028			Interest Rate Swap	101.7100	101.7100	102.1400	102.1400	0.423	0.0000	0.0000	0
2019/04/16	IS10	19/09/2028			Interest Rate Swap	95.2000	95.2000	95.6300	95.6300	0.452	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
2019/04/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/16	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/04/16	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/16	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/16	R023	02/05/2019	8.45	Call	Bond Future	2,687.2500	2.6873	2,473.9000	2.4739	(7.939)	0	0	0
2019/04/16	R023	02/05/2019	8.44	Put	Bond Future	0.4400	0.0004	0.7100	0.0007	61.364	0	0	0
2019/04/16	R023	02/05/2019			Bond Future	7.6143	101.8572	7.6798	101.6436	0.859	0.0000	0.0000	60,910
2019/04/16	R023	02/05/2019	8.46	Call	Bond Future	2,718.8400	2.7188	2,505.4700	2.5055	(7.848)	0	0	0
2019/04/16	R023	02/05/2019	8.46	Put	Bond Future	0.3800	0.0004	0.6100	0.0006	60.526	0	0	0
2019/04/16	R023	02/05/2019	8.45	Put	Bond Future	0.4100	0.0004	0.6600	0.0007	60.976	0	0	0
2019/04/16	R023	02/05/2019	8.44	Call	Bond Future	2,655.6600	2.6557	2,442.3300	2.4423	(8.033)	0	0	0
2019/04/16	R023	01/08/2019	8.95	Call	Bond Future	4,026.9600	4.0270	3,801.2100	3.8012	(5.606)	0	0	0
2019/04/16	R023	01/08/2019			Bond Future	7.6188	103.7432	7.6944	103.5105	0.992	0.0000	0.0000	4,030
2019/04/16	R023	01/08/2019	8.93	Call	Bond Future	3,970.1700	3.9702	3,744.8700	3.7449	(5.675)	0	0	0
2019/04/16	R023	01/08/2019	8.93	Put	Bond Future	26.7700	0.0268	34.1500	0.0342	27.568	0	0	0
2019/04/16	R023	01/08/2019	8.95	Put	Bond Future	24.9000	0.0249	31.8300	0.0318	27.831	0	0	0
2019/04/16	R023	01/08/2019	8.94	Call	Bond Future	3,998.5500	3.9986	3,773.0200	3.7730	(5.640)	0	0	0
2019/04/16	R023	01/08/2019	8.94	Put	Bond Future	25.8200	0.0258	32.9700	0.0330	27.692	0	0	0
2019/04/16	R023	07/11/2019	7.98	Call	Bond Future	1,674.9000	1.6749	1,505.6400	1.5056	(10.106)	0	0	0
2019/04/16	R023	07/11/2019			Bond Future	7.6061	101.9585	7.6962	101.6993	1.185	0.0000	0.0000	0
2019/04/16	R023	07/11/2019	7.98	Put	Bond Future	605.4300	0.6054	695.3000	0.6953	14.844	0	0	0
2019/04/16	R023	07/11/2019	7.99	Call	Bond Future	1,695.9900	1.6960	1,525.7800	1.5258	(10.036)	0	0	0
2019/04/16	R023	07/11/2019	8.00	Call	Bond Future	1,717.4500	1.7175	1,546.3100	1.5463	(9.965)	0	0	0
2019/04/16	R023	07/11/2019	8.00	Put	Bond Future	591.1800	0.5912	679.1700	0.6792	14.884	0	0	0
2019/04/16	R023	07/11/2019	7.99	Put	Bond Future	598.1200	0.5981	687.0400	0.6870	14.867	0	0	0
2019/04/16	R023	06/02/2020	7.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R023	06/02/2020			Bond Future	7.5686	103.9903	7.6765	103.7013	1.425	0.0000	0.0000	0
2019/04/16	R023	06/02/2020	7.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R023	06/02/2020	7.52	Put	Bond Future	130.6600	0.1307	419.7200	0.4197	221.231	0	0	0
2019/04/16	R023	06/02/2020	7.54	Put	Bond Future	76.8800	0.0769	365.9400	0.3659	375.989	0	0	0
2019/04/16	R023	06/02/2020	7.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R023	06/02/2020	7.53	Put	Bond Future	103.7700	0.1038	392.8300	0.3928	278.558	0	0	0
2019/04/16	R035	02/05/2019	9.74	Put	Bond Future	251.7600	0.2518	320.7000	0.3207	27.383	0	0	0
2019/04/16	R035	02/05/2019			Bond Future	9.4932	96.6062	9.5453	96.2006	0.549	0.0000	0.0000	55,662
2019/04/16	R035	02/05/2019	9.74	Call	Bond Future	2,149.8800	2.1499	1,813.2000	1.8132	(15.660)	0	0	0
2019/04/16	R035	02/05/2019	9.75	Call	Bond Future	2,211.4000	2.2114	1,871.2800	1.8713	(15.380)	0	0	0
2019/04/16	R035	02/05/2019	9.75	Put	Bond Future	237.5600	0.2376	303.0600	0.3031	27.572	0	0	0
2019/04/16	R035	02/05/2019	9.73	Call	Bond Future	2,088.9000	2.0889	1,755.7900	1.7558	(15.947)	0	0	0
2019/04/16	R035	02/05/2019	9.73	Put	Bond Future	266.5900	0.2666	339.1000	0.3391	27.199	0	0	0
2019/04/16	R035	01/08/2019	10.23	Call	Bond Future	5,730.2000	5.7302	5,382.8500	5.3828	(6.062)	0	0	0
2019/04/16	R035	01/08/2019	10.22	Put	Bond Future	726.2000	0.7262	807.5100	0.8075	11.197	0	0	0
2019/04/16	R035	01/08/2019			Bond Future	9.5517	98.3949	9.6075	97.9675	0.583	0.0000	0.0000	0

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2019/04/16	R035	01/08/2019	10.24	Call	Bond Future	5,789.0700		5.7891	5,440.5000	5.4405	(6.021)	0	0	0
2019/04/16	R035	01/08/2019	10.24	Put	Bond Future	701.6200		0.7016	780.4700	0.7805	11.238	0	0	0
2019/04/16	R035	01/08/2019	10.23	Put	Bond Future	713.7300		0.7137	793.8000	0.7938	11.219	0	0	0
2019/04/16	R035	01/08/2019	10.22	Call	Bond Future	5,671.6000		5.6716	5,325.4900	5.3255	(6.103)	0	0	0
2019/04/16	R035	07/11/2019	9.88	Call	Bond Future	4,365.9000		4.3659	4,082.7300	4.0827	(6.486)	0	0	0
2019/04/16	R035	07/11/2019	9.89	Call	Bond Future	4,413.0800		4.4131	4,128.3700	4.1284	(6.452)	0	0	0
2019/04/16	R035	07/11/2019	9.87	Put	Bond Future	2,382.7400		2.3827	2,557.8600	2.5579	7.350	0	0	0
2019/04/16	R035	07/11/2019			Bond Future	9.6110		95.9283	9.6714	95.4716	0.628	0.0000	0.0000	0
2019/04/16	R035	07/11/2019	9.89	Put	Bond Future	2,329.5600		2.3296	2,501.5700	2.5016	7.384	0	0	0
2019/04/16	R035	07/11/2019	9.87	Call	Bond Future	4,319.1800		4.3192	4,037.5800	4.0376	(6.520)	0	0	0
2019/04/16	R035	07/11/2019	9.88	Put	Bond Future	2,355.8800		2.3559	2,529.4300	2.5294	7.367	0	0	0
2019/04/16	R035	06/02/2020	9.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R035	06/02/2020	9.61	Put	Bond Future	386.2000		0.3862	875.2400	0.8752	126.629	0	0	0
2019/04/16	R035	06/02/2020			Bond Future	9.6614		97.8402	9.7269	97.3512	0.678	0.0000	0.0000	0
2019/04/16	R035	06/02/2020	9.60	Put	Bond Future	461.6200		0.4616	950.6600	0.9507	105.940	0	0	0
2019/04/16	R035	06/02/2020	9.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R035	06/02/2020	9.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R035	06/02/2020	9.59	Put	Bond Future	537.1300		0.5371	1,026.1700	1.0262	91.047	0	0	0
2019/04/16	R186	02/05/2019	9.02	Call	Bond Future	3,235.0600		3.2351	2,956.7200	2.9567	(8.604)	0	0	0
2019/04/16	R186	02/05/2019	9.01	Put	Bond Future	16.2500		0.0163	21.3000	0.0213	31.077	0	0	0
2019/04/16	R186	02/05/2019	10.07	Call	Bond Future	9,005.1800		9.0052	8,722.2000	8.7222	(3.142)	0	0	0
2019/04/16	R186	02/05/2019	9.96	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	90
2019/04/16	R186	02/05/2019	9.75	Call	Bond Future	7,285.9300		7.2859	7,002.9500	7.0029	(3.884)	0	0	0
2019/04/16	R186	02/05/2019	9.25	Put	Bond Future	1.9500		0.0020	2.4900	0.0025	27.692	0	0	0
2019/04/16	R186	02/05/2019	8.65	Put	Bond Future	223.0300		0.2230	283.4700	0.2835	27.099	0	0	4,100
2019/04/16	R186	02/05/2019			Bond Future	8.4668		115.1840	8.5145	114.9011	0.564	0.0000	0.0000	97,778
2019/04/16	R186	02/05/2019	9.03	Call	Bond Future	3,290.9500		3.2910	3,012.2300	3.0122	(8.469)	0	0	0
2019/04/16	R186	02/05/2019	9.03	Put	Bond Future	13.7600		0.0138	18.0200	0.0180	30.959	0	0	0
2019/04/16	R186	02/05/2019	8.65	Call	Bond Future	1,303.2000		1.3032	1,080.6600	1.0807	(17.076)	0	0	3,250
2019/04/16	R186	02/05/2019	9.02	Put	Bond Future	14.9600		0.0150	19.6000	0.0196	31.016	0	0	0
2019/04/16	R186	02/05/2019	9.01	Call	Bond Future	3,179.2300		3.1792	2,901.3000	2.9013	(8.742)	0	0	0
2019/04/16	R186	02/05/2019	9.30	Call	Bond Future	4,804.9000		4.8049	4,522.2500	4.5223	(5.883)	0	0	200
2019/04/16	R186	02/05/2019	10.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	200
2019/04/16	R186	02/05/2019	9.96	Call	Bond Future	8,418.4100		8.4184	8,135.4300	8.1354	(3.361)	0	0	0
2019/04/16	R186	02/05/2019	9.20	Put	Bond Future	3.0900		0.0031	3.9900	0.0040	29.126	0	0	0
2019/04/16	R186	02/05/2019	9.75	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	7,000
2019/04/16	R186	02/05/2019	10.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,250
2019/04/16	R186	02/05/2019	9.25	Call	Bond Future	4,525.0900		4.5251	4,242.6500	4.2426	(6.242)	0	0	3,250
2019/04/16	R186	02/05/2019	8.90	Call	Bond Future	2,571.2300		2.5712	2,300.3700	2.3004	(10.534)	0	0	0
2019/04/16	R186	02/05/2019	8.70	Put	Bond Future	162.3200		0.1623	208.2100	0.2082	28.271	0	0	0
2019/04/16	R186	02/05/2019	8.70	Call	Bond Future	1,534.8700		1.5349	1,297.7800	1.2978	(15.447)	0	0	200
2019/04/16	R186	02/05/2019	9.30	Put	Bond Future	1.2000		0.0012	1.5300	0.0015	27.500	0	0	0
2019/04/16	R186	02/05/2019	9.20	Call	Bond Future	4,244.7100		4.2447	3,962.6300	3.9626	(6.645)	0	0	90
2019/04/16	R186	02/05/2019	8.62	Put	Bond Future	267.4100		0.2674	337.8400	0.3378	26.338	0	0	0
2019/04/16	R186	02/05/2019	8.62	Call	Bond Future	1,171.6700		1.1717	959.1200	0.9591	(18.141)	0	0	90
2019/04/16	R186	02/05/2019	8.50	Put	Bond Future	515.9500		0.5159	634.4600	0.6345	22.969	0	0	0
2019/04/16	R186	02/05/2019	8.50	Call	Bond Future	712.9100		0.7129	548.4400	0.5484	(23.070)	0	0	7,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/16	R186	02/05/2019	9.00	Put	Bond Future	17.6500	0.0176	23.1400	0.0231	31.105	0	0	7,500
2019/04/16	R186	02/05/2019	9.00	Call	Bond Future	3,123.4700	3.1235	2,845.9800	2.8460	(8.884)	0	0	7,000
2019/04/16	R186	02/05/2019	10.02	Call	Bond Future	8,739.0100	8.7390	8,456.0300	8.4560	(3.238)	0	0	0
2019/04/16	R186	02/05/2019	8.80	Put	Bond Future	82.0200	0.0820	106.6500	0.1066	30.029	0	0	0
2019/04/16	R186	02/05/2019	8.80	Call	Bond Future	2,036.3100	2.0363	1,777.9600	1.7780	(12.687)	0	0	7,500
2019/04/16	R186	02/05/2019	9.05	Call	Bond Future	3,402.8600	3.4029	3,123.4700	3.1235	(8.210)	0	0	0
2019/04/16	R186	02/05/2019	9.05	Put	Bond Future	11.6300	0.0116	15.2200	0.0152	30.868	0	0	3,250
2019/04/16	R186	02/05/2019	8.90	Put	Bond Future	39.1900	0.0392	51.3100	0.0513	30.926	0	0	4,000
2019/04/16	R186	01/08/2019	10.08	Put	Bond Future	38.3500	0.0384	44.5500	0.0446	16.167	0	0	6,000
2019/04/16	R186	01/08/2019	8.38	Call	Bond Future	1,175.6300	1.1756	1,043.3200	1.0433	(11.254)	0	0	0
2019/04/16	R186	01/08/2019	9.54	Call	Bond Future	5,916.4800	5.9165	5,637.7300	5.6377	(4.711)	0	0	0
2019/04/16	R186	01/08/2019			Bond Future	8.5131	112.0178	8.5661	111.7128	0.623	0.0000	0.0000	1,056
2019/04/16	R186	01/08/2019	8.30	Put	Bond Future	2,219.9100	2.2199	2,407.3200	2.4073	8.442	0	0	0
2019/04/16	R186	01/08/2019	8.30	Call	Bond Future	983.0800	0.9831	865.5200	0.8655	(11.958)	0	0	6,000
2019/04/16	R186	01/08/2019	9.05	Put	Bond Future	549.1700	0.5492	614.8900	0.6149	11.967	0	0	0
2019/04/16	R186	01/08/2019	9.05	Call	Bond Future	3,588.5500	3.5886	3,349.3000	3.3493	(6.667)	0	0	6,000
2019/04/16	R186	01/08/2019	9.52	Call	Bond Future	5,819.7300	5.8197	5,542.2200	5.5422	(4.768)	0	0	0
2019/04/16	R186	01/08/2019	9.52	Put	Bond Future	208.0300	0.2080	235.4900	0.2355	13.200	0	0	0
2019/04/16	R186	01/08/2019	10.08	Call	Bond Future	8,611.6000	8.6116	8,312.8300	8.3128	(3.469)	0	0	0
2019/04/16	R186	01/08/2019	8.38	Put	Bond Future	1,945.9900	1.9460	2,118.6500	2.1187	8.873	0	0	0
2019/04/16	R186	01/08/2019	8.70	Put	Bond Future	1,091.0500	1.0911	1,206.1600	1.2062	10.550	0	0	4,150
2019/04/16	R186	01/08/2019	9.54	Put	Bond Future	197.1000	0.1971	223.3200	0.2233	13.303	0	0	0
2019/04/16	R186	01/08/2019	8.70	Call	Bond Future	2,161.6400	2.1616	1,971.7800	1.9718	(8.783)	0	0	0
2019/04/16	R186	01/08/2019	9.22	Call	Bond Future	4,369.4000	4.3694	4,113.0500	4.1131	(5.867)	0	0	0
2019/04/16	R186	01/08/2019	9.22	Put	Bond Future	390.2700	0.3903	438.8900	0.4389	12.458	0	0	0
2019/04/16	R186	01/08/2019	9.53	Call	Bond Future	5,868.0600	5.8681	5,589.9300	5.5899	(4.740)	0	0	0
2019/04/16	R186	01/08/2019	9.53	Put	Bond Future	202.5000	0.2025	229.3400	0.2293	13.254	0	0	0
2019/04/16	R186	07/11/2019	8.94	Call	Bond Future	3,507.0200	3.5070	3,285.2900	3.2853	(6.322)	0	0	0
2019/04/16	R186	07/11/2019	8.23	Call	Bond Future	1,323.1100	1.3231	1,196.8400	1.1968	(9.543)	0	0	5,000
2019/04/16	R186	07/11/2019			Bond Future	8.5501	114.3394	8.6102	114.0041	0.704	0.0000	0.0000	0
2019/04/16	R186	07/11/2019	8.94	Put	Bond Future	1,356.5800	1.3566	1,470.1700	1.4702	8.373	0	0	0
2019/04/16	R186	07/11/2019	8.73	Call	Bond Future	2,740.9500	2.7410	2,544.7200	2.5447	(7.159)	0	0	0
2019/04/16	R186	07/11/2019	8.73	Put	Bond Future	1,741.9500	1.7419	1,881.0400	1.8810	7.985	0	0	5,000
2019/04/16	R186	07/11/2019	8.96	Put	Bond Future	1,324.4400	1.3244	1,435.8000	1.4358	8.408	0	0	0
2019/04/16	R186	07/11/2019	8.23	Put	Bond Future	3,129.9000	3.1299	3,338.9500	3.3389	6.679	0	0	0
2019/04/16	R186	07/11/2019	8.95	Call	Bond Future	3,545.2900	3.5453	3,322.4400	3.3224	(6.286)	0	0	0
2019/04/16	R186	07/11/2019	8.96	Call	Bond Future	3,583.7200	3.5837	3,359.7600	3.3598	(6.249)	0	0	0
2019/04/16	R186	07/11/2019	8.95	Put	Bond Future	1,340.4200	1.3404	1,452.8900	1.4529	8.391	0	0	0
2019/04/16	R186	06/02/2020	8.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R186	06/02/2020			Bond Future	8.5727	111.3089	8.6409	110.9397	0.796	0.0000	0.0000	0
2019/04/16	R186	06/02/2020	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R186	06/02/2020	8.55	Put	Bond Future	123.3300	0.1233	492.4700	0.4925	299.311	0	0	0
2019/04/16	R186	06/02/2020	8.57	Put	Bond Future	14.7600	0.0148	383.9000	0.3839	2500.949	0	0	0
2019/04/16	R186	06/02/2020	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R186	06/02/2020	8.56	Put	Bond Future	69.0300	0.0690	438.1700	0.4382	534.753	0	0	0
2019/04/16	R197	02/05/2019			Bond Future	301.8436	301.8436	301.9287	301.9287	0.028	0.0000	0.0000	2,500
2019/04/16	R197	01/08/2019			Bond Future	300.0569	300.0569	300.0996	300.0996	0.014	0.0000	0.0000	1,400

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
2019/04/16	R197	07/11/2019			Bond Future	306.3515	306.3515	306.3307	306.3307	(0.007)	0.0000	0.0000	0
2019/04/16	R197	06/02/2020			Bond Future	304.8769	304.8769	304.7828	304.7828	(0.031)	0.0000	0.0000	0
2019/04/16	R202	02/05/2019			Bond Future	232.3297	232.3297	232.1269	232.1269	(0.087)	0.0000	0.0000	8,977
2019/04/16	R202	01/08/2019			Bond Future	232.7318	232.7318	232.4912	232.4912	(0.103)	0.0000	0.0000	2,079
2019/04/16	R202	07/11/2019			Bond Future	237.6138	237.6138	237.3182	237.3182	(0.124)	0.0000	0.0000	0
2019/04/16	R202	06/02/2020			Bond Future	238.3397	238.3397	237.9815	237.9815	(0.150)	0.0000	0.0000	0
2019/04/16	R207	02/05/2019	7.63	Call	Bond Future	619.4500	0.6195	610.2500	0.6102	(1.485)	0	0	0
2019/04/16	R207	02/05/2019			Bond Future	6.6981	102.5955	6.7118	102.5863	0.206	0.0000	0.0000	6,013
2019/04/16	R207	02/05/2019	7.61	Call	Bond Future	606.2200	0.6062	597.0200	0.5970	(1.518)	0	0	0
2019/04/16	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R207	02/05/2019	7.62	Call	Bond Future	612.8400	0.6128	603.6400	0.6036	(1.501)	0	0	0
2019/04/16	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R207	01/08/2019	7.34	Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2019/04/16	R207	01/08/2019	7.33	Call	Bond Future	493.9900	0.4940	469.4900	0.4695	(4.960)	0	0	0
2019/04/16	R207	01/08/2019			Bond Future	6.1906	100.8540	6.2468	100.8294	0.909	0.0000	0.0000	50
2019/04/16	R207	01/08/2019	7.34	Call	Bond Future	498.3000	0.4983	473.8100	0.4738	(4.915)	0	0	0
2019/04/16	R207	01/08/2019	7.33	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2019/04/16	R207	01/08/2019	7.35	Call	Bond Future	502.6100	0.5026	478.1100	0.4781	(4.875)	0	0	0
2019/04/16	R207	01/08/2019	7.35	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2019/04/16	R207	07/11/2019	2.08	Put	Bond Future	304.2400	0.3042	350.9600	0.3510	15.356	0	0	0
2019/04/16	R207	07/11/2019			Bond Future	3.7717	102.9442	4.0323	102.8975	6.911	0.0000	0.0000	0
2019/04/16	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R207	07/11/2019	2.07	Put	Bond Future	306.0400	0.3060	352.7600	0.3528	15.266	0	0	0
2019/04/16	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R207	07/11/2019	2.06	Put	Bond Future	307.8500	0.3079	354.5700	0.3546	15.176	0	0	0
2019/04/16	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R208	02/05/2019	8.02	Call	Bond Future	2,135.0900	2.1351	2,036.3900	2.0364	(4.623)	0	0	0
2019/04/16	R208	02/05/2019			Bond Future	6.7859	100.6104	6.8422	100.5117	0.830	0.0000	0.0000	14,617
2019/04/16	R208	02/05/2019	8.03	Call	Bond Future	2,152.1500	2.1522	2,053.4500	2.0534	(4.586)	0	0	0
2019/04/16	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R208	02/05/2019	8.04	Call	Bond Future	2,169.2000	2.1692	2,070.5000	2.0705	(4.550)	0	0	0
2019/04/16	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R208	01/08/2019	8.16	Call	Bond Future	2,264.1700	2.2642	2,149.1100	2.1491	(5.082)	0	0	0
2019/04/16	R208	01/08/2019	8.17	Put	Bond Future	0.7800	0.0008	1.1700	0.0012	50.000	0	0	0
2019/04/16	R208	01/08/2019			Bond Future	6.6693	102.4732	6.7442	102.3577	1.124	0.0000	0.0000	0
2019/04/16	R208	01/08/2019	8.16	Put	Bond Future	0.8300	0.0008	1.2400	0.0012	49.398	0	0	0
2019/04/16	R208	01/08/2019	8.17	Call	Bond Future	2,279.0700	2.2791	2,163.9900	2.1640	(5.049)	0	0	0
2019/04/16	R208	01/08/2019	8.15	Call	Bond Future	2,249.2700	2.2493	2,134.2300	2.1342	(5.115)	0	0	0
2019/04/16	R208	01/08/2019	8.15	Put	Bond Future	0.8800	0.0009	1.3100	0.0013	48.864	0	0	0
2019/04/16	R208	07/11/2019	6.83	Call	Bond Future	640.0900	0.6401	540.3600	0.5404	(15.581)	0	0	0
2019/04/16	R208	07/11/2019	6.82	Put	Bond Future	130.0600	0.1301	170.4900	0.1705	31.086	0	0	0
2019/04/16	R208	07/11/2019			Bond Future	6.4372	101.1910	6.5440	101.0515	1.659	0.0000	0.0000	0
2019/04/16	R208	07/11/2019	6.84	Call	Bond Future	650.9000	0.6509	550.5300	0.5505	(15.420)	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
2019/04/16	R208	07/11/2019	6.84	Put	Bond Future	125.9300	0.1259	165.0900	0.1651	31.097	0	0	0
2019/04/16	R208	07/11/2019	6.83	Put	Bond Future	128.1000	0.1281	167.9000	0.1679	31.069	0	0	0
2019/04/16	R208	07/11/2019	6.82	Call	Bond Future	629.0600	0.6291	529.9600	0.5300	(15.754)	0	0	0
2019/04/16	R208	06/02/2020	6.13	Put	Bond Future	0.0000	0.0000	89.8200	0.0898	100.000	0	0	0
2019/04/16	R208	06/02/2020	6.12	Call	Bond Future	66.1900	0.0662	0.0000	0.0000	(100.000)	0	0	0
2019/04/16	R208	06/02/2020			Bond Future	6.0591	103.2076	6.2127	103.0408	2.536	0.0000	0.0000	0
2019/04/16	R208	06/02/2020	6.13	Call	Bond Future	77.0600	0.0771	0.0000	0.0000	(100.000)	0	0	0
2019/04/16	R208	06/02/2020	6.12	Put	Bond Future	0.0000	0.0000	100.6900	0.1007	100.000	0	0	0
2019/04/16	R208	06/02/2020	6.14	Call	Bond Future	87.9200	0.0879	0.0000	0.0000	(100.000)	0	0	0
2019/04/16	R208	06/02/2020	6.14	Put	Bond Future	0.0000	0.0000	78.9600	0.0790	100.000	0	0	0
2019/04/16	R209	02/05/2019	9.70	Put	Bond Future	204.0400	0.2040	260.3100	0.2603	27.578	0	0	0
2019/04/16	R209	02/05/2019			Bond Future	9.4418	73.9258	9.4942	73.5765	0.555	0.0000	0.0000	99,298
2019/04/16	R209	02/05/2019	9.69	Call	Bond Future	1,848.4200	1.8484	1,558.3700	1.5584	(15.692)	0	0	0
2019/04/16	R209	02/05/2019	9.69	Put	Bond Future	216.1700	0.2162	275.3900	0.2754	27.395	0	0	0
2019/04/16	R209	02/05/2019	10.50	Call	Bond Future	6,603.3000	6.6033	6,254.1700	6.2542	(5.287)	0	0	0
2019/04/16	R209	02/05/2019	10.71	Call	Bond Future	7,807.9100	7.8079	7,458.6500	7.4587	(4.473)	0	0	0
2019/04/16	R209	02/05/2019	9.70	Call	Bond Future	1,900.9300	1.9009	1,607.9300	1.6079	(15.414)	0	0	0
2019/04/16	R209	02/05/2019	10.50	Put	Bond Future	0.6000	0.0006	0.7400	0.0007	23.333	0	0	11,560
2019/04/16	R209	02/05/2019	10.71	Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	760
2019/04/16	R209	02/05/2019	9.95	Put	Bond Future	42.7600	0.0428	55.4800	0.0555	29.747	0	0	0
2019/04/16	R209	02/05/2019	9.95	Call	Bond Future	3,328.3600	3.3284	2,991.8100	2.9918	(10.112)	0	0	760
2019/04/16	R209	02/05/2019	9.68	Call	Bond Future	1,796.3600	1.7964	1,509.3600	1.5094	(15.977)	0	0	0
2019/04/16	R209	02/05/2019	9.68	Put	Bond Future	228.8400	0.2288	291.1100	0.2911	27.211	0	0	0
2019/04/16	R209	02/05/2019	9.35	Put	Bond Future	1,097.2400	1.0972	1,307.9500	1.3079	19.204	0	0	0
2019/04/16	R209	02/05/2019	9.35	Call	Bond Future	479.8900	0.4799	341.3300	0.3413	(28.873)	0	0	760
2019/04/16	R209	01/08/2019	10.15	Put	Bond Future	637.6400	0.6376	708.4600	0.7085	11.107	0	0	0
2019/04/16	R209	01/08/2019	9.30	Call	Bond Future	1,338.0700	1.3381	1,186.3800	1.1864	(11.336)	0	0	7,560
2019/04/16	R209	01/08/2019	10.17	Call	Bond Future	4,895.8800	4.8959	4,597.8400	4.5978	(6.088)	0	0	0
2019/04/16	R209	01/08/2019			Bond Future	9.4940	75.2945	9.5496	74.9278	0.586	0.0000	0.0000	32
2019/04/16	R209	01/08/2019	10.15	Call	Bond Future	4,796.1500	4.7962	4,500.2600	4.5003	(6.169)	0	0	0
2019/04/16	R209	01/08/2019	10.17	Put	Bond Future	616.0800	0.6161	684.7500	0.6847	11.146	0	0	0
2019/04/16	R209	01/08/2019	9.30	Put	Bond Future	2,637.8500	2.6379	2,852.8700	2.8529	8.151	0	0	0
2019/04/16	R209	01/08/2019	9.80	Put	Bond Future	1,162.1500	1.1622	1,280.6400	1.2806	10.196	0	0	0
2019/04/16	R209	01/08/2019	10.16	Put	Bond Future	626.7700	0.6268	696.5100	0.6965	11.127	0	0	0
2019/04/16	R209	01/08/2019	10.46	Call	Bond Future	6,378.6200	6.3786	6,055.4000	6.0554	(5.067)	0	0	0
2019/04/16	R209	01/08/2019	10.46	Put	Bond Future	374.8900	0.3749	418.3800	0.4184	11.601	0	0	7,560
2019/04/16	R209	01/08/2019	9.80	Call	Bond Future	3,146.2600	3.1463	2,898.0400	2.8980	(7.889)	0	0	7,560
2019/04/16	R209	01/08/2019	10.16	Call	Bond Future	4,845.9600	4.8460	4,548.9900	4.5490	(6.128)	0	0	0
2019/04/16	R209	07/11/2019	9.82	Call	Bond Future	3,795.8400	3.7958	3,552.2000	3.5522	(6.419)	0	0	0
2019/04/16	R209	07/11/2019			Bond Future	9.5438	73.7015	9.6037	73.3114	0.627	0.0000	0.0000	0
2019/04/16	R209	07/11/2019	9.80	Call	Bond Future	3,715.2600	3.7153	3,474.2700	3.4743	(6.486)	0	0	0
2019/04/16	R209	07/11/2019	9.80	Put	Bond Future	2,066.1900	2.0662	2,215.3400	2.2153	7.219	0	0	0
2019/04/16	R209	07/11/2019	9.82	Put	Bond Future	2,020.3100	2.0203	2,166.8100	2.1668	7.251	0	0	0
2019/04/16	R209	07/11/2019	9.81	Call	Bond Future	3,755.4700	3.7555	3,513.1500	3.5131	(6.452)	0	0	0
2019/04/16	R209	07/11/2019	9.81	Put	Bond Future	2,043.1300	2.0431	2,190.9500	2.1909	7.235	0	0	0
2019/04/16	R209	06/02/2020	9.52	Put	Bond Future	415.0600	0.4151	830.7900	0.8308	100.161	0	0	0
2019/04/16	R209	06/02/2020			Bond Future	9.5837	75.1705	9.6481	74.7548	0.672	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
2019/04/16	R209	06/02/2020	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R209	06/02/2020	9.51	Put	Bond Future	480.4900	0.4805	896.2200	0.8962	86.522	0	0	0
2019/04/16	R209	06/02/2020	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R209	06/02/2020	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R209	06/02/2020	9.50	Put	Bond Future	546.0100	0.5460	961.7400	0.9617	76.140	0	0	0
2019/04/16	R210	02/05/2019			Bond Future	185.3835	185.3835	185.5103	185.5103	0.068	0.0000	0.0000	2,268
2019/04/16	R210	01/08/2019			Bond Future	188.8618	188.8618	188.9635	188.9635	0.054	0.0000	0.0000	695
2019/04/16	R210	07/11/2019			Bond Future	190.2240	190.2240	190.2876	190.2876	0.033	0.0000	0.0000	0
2019/04/16	R210	06/02/2020			Bond Future	194.0573	194.0573	194.0761	194.0761	0.010	0.0000	0.0000	0
2019/04/16	R212	02/05/2019			Bond Future	157.4657	157.4657	157.5038	157.5038	0.024	0.0000	0.0000	8,946
2019/04/16	R212	01/08/2019			Bond Future	158.2325	158.2325	158.2480	158.2480	0.010	0.0000	0.0000	1,526
2019/04/16	R212	07/11/2019			Bond Future	161.5519	161.5519	161.5339	161.5339	(0.011)	0.0000	0.0000	0
2019/04/16	R212	06/02/2020			Bond Future	162.5676	162.5676	162.5103	162.5103	(0.035)	0.0000	0.0000	0
2019/04/16	R213	02/05/2019	9.49	Call	Bond Future	2,226.4000	2.2264	1,925.6600	1.9257	(13.508)	0	0	0
2019/04/16	R213	02/05/2019	9.48	Put	Bond Future	114.4800	0.1145	149.5400	0.1495	30.625	0	0	0
2019/04/16	R213	02/05/2019			Bond Future	9.1521	85.9292	9.2045	85.5955	0.573	0.0000	0.0000	28,739
2019/04/16	R213	02/05/2019	9.50	Call	Bond Future	2,281.1400	2.2811	1,978.4400	1.9784	(13.270)	0	0	0
2019/04/16	R213	02/05/2019	9.50	Put	Bond Future	100.3100	0.1003	131.3600	0.1314	30.954	0	0	0
2019/04/16	R213	02/05/2019	9.49	Put	Bond Future	107.1900	0.1072	140.2000	0.1402	30.796	0	0	0
2019/04/16	R213	02/05/2019	9.48	Call	Bond Future	2,172.0000	2.1720	1,873.3100	1.8733	(13.752)	0	0	0
2019/04/16	R213	01/08/2019	9.99	Put	Bond Future	438.9100	0.4389	492.4500	0.4924	12.198	0	0	0
2019/04/16	R213	01/08/2019	9.98	Call	Bond Future	5,134.0300	5.1340	4,835.8500	4.8358	(5.808)	0	0	0
2019/04/16	R213	01/08/2019			Bond Future	9.2048	87.5202	9.2611	87.1676	0.612	0.0000	0.0000	0
2019/04/16	R213	01/08/2019	9.99	Call	Bond Future	5,184.0300	5.1840	4,884.9500	4.8850	(5.769)	0	0	0
2019/04/16	R213	01/08/2019	9.98	Put	Bond Future	447.0600	0.4471	501.5000	0.5015	12.177	0	0	0
2019/04/16	R213	01/08/2019	10.00	Call	Bond Future	5,234.2300	5.2342	4,934.2700	4.9343	(5.731)	0	0	0
2019/04/16	R213	01/08/2019	10.00	Put	Bond Future	431.0200	0.4310	483.6800	0.4837	12.218	0	0	0
2019/04/16	R213	07/11/2019	9.59	Put	Bond Future	1,735.2700	1.7353	1,871.0200	1.8710	7.823	0	0	0
2019/04/16	R213	07/11/2019	9.58	Call	Bond Future	3,718.5300	3.7185	3,477.4000	3.4774	(6.485)	0	0	0
2019/04/16	R213	07/11/2019			Bond Future	9.2573	85.7801	9.3187	85.4020	0.663	0.0000	0.0000	0
2019/04/16	R213	07/11/2019	9.59	Call	Bond Future	3,758.3400	3.7583	3,515.9500	3.5160	(6.449)	0	0	0
2019/04/16	R213	07/11/2019	9.58	Put	Bond Future	1,755.3200	1.7553	1,892.3300	1.8923	7.805	0	0	0
2019/04/16	R213	07/11/2019	9.60	Call	Bond Future	3,798.5300	3.7985	3,554.8900	3.5549	(6.414)	0	0	0
2019/04/16	R213	07/11/2019	9.60	Put	Bond Future	1,715.6700	1.7157	1,850.1700	1.8502	7.840	0	0	0
2019/04/16	R213	06/02/2020	9.26	Put	Bond Future	247.5400	0.2475	654.0000	0.6540	164.200	0	0	0
2019/04/16	R213	06/02/2020	9.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R213	06/02/2020			Bond Future	9.3006	87.4896	9.3676	87.0832	0.720	0.0000	0.0000	0
2019/04/16	R213	06/02/2020	9.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R213	06/02/2020	9.28	Put	Bond Future	125.4800	0.1255	531.9400	0.5319	323.924	0	0	0
2019/04/16	R213	06/02/2020	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R213	06/02/2020	9.27	Put	Bond Future	186.4800	0.1865	592.9400	0.5929	217.964	0	0	0
2019/04/16	R214	02/05/2019	9.87	Call	Bond Future	1,849.8000	1.8498	1,527.5800	1.5276	(17.419)	0	0	0
2019/04/16	R214	02/05/2019	9.85	Call	Bond Future	1,744.4100	1.7444	1,429.7200	1.4297	(18.040)	0	0	0
2019/04/16	R214	02/05/2019			Bond Future	9.6369	72.8096	9.6943	72.4110	0.596	0.0000	0.0000	21,077

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/16	R214	02/05/2019	9.85	Put	Bond Future	282.5400	0.2825	366.4100	0.3664	29.684	0	0	0
2019/04/16	R214	02/05/2019	9.87	Put	Bond Future	253.2000	0.2532	329.5400	0.3295	30.150	0	0	0
2019/04/16	R214	02/05/2019	9.86	Call	Bond Future	1,796.8300	1.7968	1,478.3100	1.4783	(17.727)	0	0	0
2019/04/16	R214	02/05/2019	9.86	Put	Bond Future	267.5400	0.2675	347.5800	0.3476	29.917	0	0	0
2019/04/16	R214	01/08/2019	10.34	Put	Bond Future	690.4700	0.6905	773.6000	0.7736	12.040	0	0	0
2019/04/16	R214	01/08/2019			Bond Future	9.6897	74.1577	9.7503	73.7410	0.626	0.0000	0.0000	0
2019/04/16	R214	01/08/2019	10.33	Call	Bond Future	4,913.9300	4.9139	4,581.6300	4.5816	(6.762)	0	0	0
2019/04/16	R214	01/08/2019	10.33	Put	Bond Future	701.9800	0.7020	786.3400	0.7863	12.017	0	0	0
2019/04/16	R214	01/08/2019	10.34	Call	Bond Future	4,965.0200	4.9650	4,631.4900	4.6315	(6.718)	0	0	0
2019/04/16	R214	01/08/2019	10.32	Call	Bond Future	4,863.0500	4.8631	4,532.0100	4.5320	(6.807)	0	0	0
2019/04/16	R214	01/08/2019	10.32	Put	Bond Future	713.7900	0.7138	799.4100	0.7994	11.995	0	0	0
2019/04/16	R214	07/11/2019	10.02	Put	Bond Future	2,135.7900	2.1358	2,301.8900	2.3019	7.777	0	0	0
2019/04/16	R214	07/11/2019			Bond Future	9.7431	72.3946	9.8079	71.9539	0.665	0.0000	0.0000	0
2019/04/16	R214	07/11/2019	10.01	Call	Bond Future	3,948.2000	3.9482	3,675.0700	3.6751	(6.918)	0	0	0
2019/04/16	R214	07/11/2019	10.01	Put	Bond Future	2,159.6500	2.1597	2,327.2200	2.3272	7.759	0	0	0
2019/04/16	R214	07/11/2019	10.02	Call	Bond Future	3,989.9600	3.9900	3,715.3600	3.7154	(6.882)	0	0	0
2019/04/16	R214	07/11/2019	10.00	Call	Bond Future	3,906.5900	3.9066	3,634.9400	3.6349	(6.954)	0	0	0
2019/04/16	R214	07/11/2019	10.00	Put	Bond Future	2,183.7500	2.1838	2,352.8000	2.3528	7.741	0	0	0
2019/04/16	R214	06/02/2020	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R214	06/02/2020			Bond Future	9.7886	73.8373	9.8578	73.3704	0.707	0.0000	0.0000	0
2019/04/16	R214	06/02/2020	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R214	06/02/2020	9.71	Put	Bond Future	535.8400	0.5358	1,002.8300	1.0028	87.151	0	0	0
2019/04/16	R214	06/02/2020	9.73	Put	Bond Future	398.8600	0.3989	865.8500	0.8658	117.081	0	0	0
2019/04/16	R214	06/02/2020	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R214	06/02/2020	9.72	Put	Bond Future	467.3000	0.4673	934.2900	0.9343	99.934	0	0	0
2019/04/16	R248	02/05/2019	9.90	Put	Bond Future	258.8500	0.2589	338.4500	0.3384	30.751	0	0	0
2019/04/16	R248	02/05/2019			Bond Future	9.6217	93.1374	9.6791	92.6234	0.597	0.0000	0.0000	101,201
2019/04/16	R248	02/05/2019	9.90	Call	Bond Future	2,702.6000	2.7026	2,268.1700	2.2682	(16.075)	0	0	0
2019/04/16	R248	02/05/2019	9.91	Call	Bond Future	2,774.2100	2.7742	2,335.8800	2.3359	(15.800)	0	0	0
2019/04/16	R248	02/05/2019	9.89	Put	Bond Future	273.5600	0.2736	357.1900	0.3572	30.571	0	0	0
2019/04/16	R248	02/05/2019	9.91	Put	Bond Future	244.7800	0.2448	320.4800	0.3205	30.926	0	0	0
2019/04/16	R248	02/05/2019	9.89	Call	Bond Future	2,631.4800	2.6315	2,201.0800	2.2011	(16.356)	0	0	0
2019/04/16	R248	01/08/2019	10.35	Call	Bond Future	6,475.4100	6.4754	6,038.3400	6.0383	(6.750)	0	0	0
2019/04/16	R248	01/08/2019	10.34	Put	Bond Future	801.3200	0.8013	903.1100	0.9031	12.703	0	0	0
2019/04/16	R248	01/08/2019			Bond Future	9.6738	94.8618	9.7345	94.3245	0.627	0.0000	0.0000	100
2019/04/16	R248	01/08/2019	10.36	Call	Bond Future	6,541.2600	6.5413	6,102.6500	6.1026	(6.705)	0	0	0
2019/04/16	R248	01/08/2019	10.36	Put	Bond Future	773.9700	0.7740	872.6600	0.8727	12.751	0	0	0
2019/04/16	R248	01/08/2019	10.35	Put	Bond Future	787.5300	0.7875	887.7600	0.8878	12.727	0	0	0
2019/04/16	R248	01/08/2019	10.34	Call	Bond Future	6,409.6700	6.4097	5,974.1600	5.9742	(6.795)	0	0	0
2019/04/16	R248	07/11/2019	10.02	Call	Bond Future	5,112.2800	5.1123	4,754.1800	4.7542	(7.005)	0	0	0
2019/04/16	R248	07/11/2019	10.01	Put	Bond Future	2,617.7400	2.6177	2,829.6800	2.8297	8.096	0	0	0
2019/04/16	R248	07/11/2019			Bond Future	9.7262	92.3856	9.7911	91.8175	0.667	0.0000	0.0000	0
2019/04/16	R248	07/11/2019	10.03	Call	Bond Future	5,166.5800	5.1666	4,806.5800	4.8066	(6.968)	0	0	0
2019/04/16	R248	07/11/2019	10.03	Put	Bond Future	2,558.2100	2.5582	2,766.3200	2.7663	8.135	0	0	0
2019/04/16	R248	07/11/2019	10.02	Put	Bond Future	2,587.6800	2.5877	2,797.6900	2.7977	8.116	0	0	0
2019/04/16	R248	07/11/2019	10.01	Call	Bond Future	5,058.4200	5.0584	4,702.2500	4.7023	(7.041)	0	0	0
2019/04/16	R248	06/02/2020	9.71	Put	Bond Future	533.6900	0.5337	1,135.5200	1.1355	112.768	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
2019/04/16	R248	06/02/2020			Bond Future	9.7708	94.2268	9.8402	93.6250	0.710	0.0000	0.0000	0
2019/04/16	R248	06/02/2020	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R248	06/02/2020	9.70	Put	Bond Future	621.9300	0.6219	1,223.7600	1.2238	96.768	0	0	0
2019/04/16	R248	06/02/2020	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/16	R248	06/02/2020	9.72	Put	Bond Future	445.5900	0.4456	1,047.4200	1.0474	135.064	0	0	0
2019/04/16	R248	06/02/2020	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												945581	