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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/04/2019 TO 24/04/2019

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
2019/04/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	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
2019/04/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	2025	02/05/2019			Bond Future	134.6935	134.6935	134.6226	134.6226	(0.053)	0.0000	0.0000	129
2019/04/24	2025	01/08/2019			Bond Future	135.7509	135.7509	135.6771	135.6771	(0.054)	0.0000	0.0000	1,522
2019/04/24	2025	07/11/2019			Bond Future	138.5725	138.5725	138.4962	138.4962	(0.055)	0.0000	0.0000	0
2019/04/24	2025	06/02/2020			Bond Future	139.8535	139.8535	139.7752	139.7752	(0.056)	0.0000	0.0000	0
2019/04/24	2029	02/05/2019			Bond Future	101.2891	101.2891	101.2367	101.2367	(0.052)	0.0000	0.0000	2,954
2019/04/24	2029	01/08/2019			Bond Future	103.1641	103.1641	103.1095	103.1095	(0.053)	0.0000	0.0000	3,930
2019/04/24	2029	07/11/2019			Bond Future	104.2169	104.2169	104.1606	104.1606	(0.054)	0.0000	0.0000	0
2019/04/24	2029	06/02/2020			Bond Future	106.2859	106.2859	106.2280	106.2280	(0.054)	0.0000	0.0000	0
2019/04/24	2030	02/05/2019	9.41	Call	Bond Future	2,045.5200	2.0455	1,807.8300	1.8078	(11.620)	0	0	0
2019/04/24	2030	02/05/2019	8.90	Put	Bond Future	1,363.7000	1.3637	1,555.3600	1.5554	14.054	0	0	0
2019/04/24	2030	02/05/2019			Bond Future	9.0936	94.7030	9.1313	94.4606	0.416	0.0000	0.0000	33,886
2019/04/24	2030	02/05/2019	9.39	Call	Bond Future	1,929.3000	1.9293	1,693.1800	1.6932	(12.239)	0	0	0
2019/04/24	2030	02/05/2019	9.39	Put	Bond Future	49.6900	0.0497	56.0500	0.0561	12.799	0	0	0
2019/04/24	2030	02/05/2019	10.20	Call	Bond Future	6,761.4600	6.7615	6,518.9800	6.5190	(3.586)	0	0	0
2019/04/24	2030	02/05/2019	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2019/04/24	2030	02/05/2019	9.41	Put	Bond Future	40.9400	0.0409	45.7300	0.0457	11.700	0	0	0
2019/04/24	2030	02/05/2019	8.90	Call	Bond Future	108.2900	0.1083	57.4700	0.0575	(46.930)	0	0	3,000
2019/04/24	2030	02/05/2019	9.40	Call	Bond Future	1,987.2400	1.9872	1,750.2900	1.7503	(11.924)	0	0	3,000
2019/04/24	2030	02/05/2019	9.40	Put	Bond Future	45.1200	0.0451	50.6500	0.0507	12.256	0	0	0
2019/04/24	2030	01/08/2019	8.67	Put	Bond Future	3,656.2200	3.6562	3,843.9000	3.8439	5.133	0	0	0
2019/04/24	2030	01/08/2019	9.15	Put	Bond Future	1,732.9800	1.7330	1,849.4400	1.8494	6.720	0	0	0
2019/04/24	2030	01/08/2019	9.68	Call	Bond Future	3,844.3300	3.8443	3,647.2600	3.6473	(5.126)	0	0	0
2019/04/24	2030	01/08/2019	9.91	Put	Bond Future	400.1500	0.4002	433.2800	0.4333	8.279	0	0	0
2019/04/24	2030	01/08/2019			Bond Future	9.1581	92.4277	9.1975	92.1797	0.430	0.0000	0.0000	43,190
2019/04/24	2030	01/08/2019	8.35	Put	Bond Future	5,449.2900	5.4493	5,672.6800	5.6727	4.099	0	0	0
2019/04/24	2030	01/08/2019	8.35	Call	Bond Future	162.7200	0.1627	138.1100	0.1381	(15.124)	0	0	2,025
2019/04/24	2030	01/08/2019	9.69	Call	Bond Future	3,892.1100	3.8921	3,694.0000	3.6940	(5.090)	0	0	0
2019/04/24	2030	01/08/2019	9.69	Put	Bond Future	618.6700	0.6187	668.5600	0.6686	8.064	0	0	5,400
2019/04/24	2030	01/08/2019	9.22	Put	Bond Future	1,528.5900	1.5286	1,635.4300	1.6354	6.989	0	0	0
2019/04/24	2030	01/08/2019	9.22	Call	Bond Future	1,917.5900	1.9176	1,776.4300	1.7764	(7.361)	0	0	5,400
2019/04/24	2030	01/08/2019	8.67	Call	Bond Future	509.7700	0.5098	449.4500	0.4495	(11.833)	0	0	5,400
2019/04/24	2030	01/08/2019	9.15	Call	Bond Future	1,681.7800	1.6818	1,550.2400	1.5502	(7.821)	0	0	2,025
2019/04/24	2030	01/08/2019	9.68	Put	Bond Future	630.9900	0.6310	681.9200	0.6819	8.071	0	0	4,800
2019/04/24	2030	01/08/2019	9.92	Call	Bond Future	5,033.2000	5.0332	4,817.7100	4.8177	(4.281)	0	0	0
2019/04/24	2030	01/08/2019	9.90	Put	Bond Future	408.2100	0.4082	441.9700	0.4420	8.270	0	0	0
2019/04/24	2030	01/08/2019	9.91	Call	Bond Future	4,982.2400	4.9822	4,767.3700	4.7674	(4.313)	0	0	0
2019/04/24	2030	01/08/2019	8.77	Put	Bond Future	3,179.1500	3.1792	3,352.1100	3.3521	5.440	0	0	0
2019/04/24	2030	01/08/2019	8.77	Call	Bond Future	688.7500	0.6888	613.7100	0.6137	(10.895)	0	0	0
2019/04/24	2030	01/08/2019	9.27	Put	Bond Future	1,394.7900	1.3948	1,494.7200	1.4947	7.165	0	0	0
2019/04/24	2030	01/08/2019	9.27	Call	Bond Future	2,096.5200	2.0965	1,948.4500	1.9484	(7.063)	0	0	0
2019/04/24	2030	01/08/2019	9.92	Put	Bond Future	392.2400	0.3922	424.7500	0.4248	8.288	0	0	0
2019/04/24	2030	01/08/2019	9.90	Call	Bond Future	4,931.3700	4.9314	4,717.1300	4.7171	(4.344)	0	0	0

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2019/04/24	2030	07/11/2019	9.49	Put	Bond Future	1,748.2600	1.7483	1,840.6300	1.8406	5.284	0	0	0
2019/04/24	2030	07/11/2019			Bond Future	9.2117	94.3257	9.2529	94.0719	0.446	0.0000	0.0000	0
2019/04/24	2030	07/11/2019	9.48	Call	Bond Future	3,409.9100	3.4099	3,249.3700	3.2494	(4.708)	0	0	0
2019/04/24	2030	07/11/2019	9.48	Put	Bond Future	1,770.2600	1.7703	1,863.5400	1.8635	5.269	0	0	0
2019/04/24	2030	07/11/2019	9.49	Call	Bond Future	3,448.2900	3.4483	3,286.8400	3.2868	(4.682)	0	0	0
2019/04/24	2030	07/11/2019	9.47	Call	Bond Future	3,371.7200	3.3717	3,212.0900	3.2121	(4.734)	0	0	0
2019/04/24	2030	07/11/2019	9.47	Put	Bond Future	1,792.4900	1.7925	1,886.6800	1.8867	5.255	0	0	0
2019/04/24	2030	06/02/2020	9.14	Call	Bond Future	2,825.0900	2.8251	2,662.1900	2.6622	(5.766)	0	0	0
2019/04/24	2030	06/02/2020	9.15	Put	Bond Future	3,507.9500	3.5080	3,603.3700	3.6034	2.720	0	0	0
2019/04/24	2030	06/02/2020			Bond Future	9.2568	92.1677	9.2996	91.9085	0.462	0.0000	0.0000	0
2019/04/24	2030	06/02/2020	9.14	Put	Bond Future	3,538.1600	3.5382	3,634.4300	3.6344	2.721	0	0	0
2019/04/24	2030	06/02/2020	9.15	Call	Bond Future	2,856.2200	2.8562	2,692.4700	2.6925	(5.733)	0	0	0
2019/04/24	2030	06/02/2020	9.16	Call	Bond Future	2,887.5000	2.8875	2,722.5900	2.7226	(5.711)	0	0	0
2019/04/24	2030	06/02/2020	9.16	Put	Bond Future	3,477.9500	3.4780	3,572.2100	3.5722	2.710	0	0	0
2019/04/24	2032	02/05/2019	9.62	Put	Bond Future	59.1600	0.0592	72.8900	0.0729	23.208	0	0	0
2019/04/24	2032	02/05/2019	9.61	Call	Bond Future	2,042.5300	2.0425	1,758.2000	1.7582	(13.920)	0	0	0
2019/04/24	2032	02/05/2019			Bond Future	9.3232	92.8613	9.3661	92.5617	0.460	0.0000	0.0000	20,290
2019/04/24	2032	02/05/2019	9.62	Call	Bond Future	2,104.7500	2.1047	1,818.9000	1.8189	(13.581)	0	0	0
2019/04/24	2032	02/05/2019	9.61	Put	Bond Future	64.8300	0.0648	80.0800	0.0801	23.523	0	0	0
2019/04/24	2032	02/05/2019	9.63	Call	Bond Future	2,167.3100	2.1673	1,880.0900	1.8801	(13.252)	0	0	0
2019/04/24	2032	02/05/2019	9.63	Put	Bond Future	53.9100	0.0539	66.2700	0.0663	22.927	0	0	0
2019/04/24	2032	01/08/2019	10.10	Call	Bond Future	5,236.4500	5.2364	4,976.9500	4.9769	(4.956)	0	0	0
2019/04/24	2032	01/08/2019	10.11	Put	Bond Future	483.2700	0.4833	529.2700	0.5293	9.518	0	0	0
2019/04/24	2032	01/08/2019			Bond Future	9.3857	94.5571	9.4302	94.2509	0.475	0.0000	0.0000	39,971
2019/04/24	2032	01/08/2019	10.10	Put	Bond Future	492.7600	0.4928	539.4600	0.5395	9.477	0	0	0
2019/04/24	2032	01/08/2019	10.11	Call	Bond Future	5,290.9100	5.2909	5,030.7100	5.0307	(4.918)	0	0	0
2019/04/24	2032	01/08/2019	10.09	Call	Bond Future	5,181.9700	5.1820	4,923.1800	4.9232	(4.994)	0	0	0
2019/04/24	2032	01/08/2019	10.09	Put	Bond Future	502.3000	0.5023	549.7100	0.5497	9.439	0	0	0
2019/04/24	2032	07/11/2019	9.71	Call	Bond Future	3,755.9200	3.7559	3,556.5900	3.5566	(5.307)	0	0	0
2019/04/24	2032	07/11/2019	9.70	Put	Bond Future	2,007.8000	2.0078	2,122.6200	2.1226	5.719	0	0	0
2019/04/24	2032	07/11/2019			Bond Future	9.4449	92.3362	9.4912	92.0232	0.490	0.0000	0.0000	0
2019/04/24	2032	07/11/2019	9.72	Call	Bond Future	3,797.2500	3.7973	3,596.8000	3.5968	(5.279)	0	0	0
2019/04/24	2032	07/11/2019	9.72	Put	Bond Future	1,958.5900	1.9586	2,071.1900	2.0712	5.749	0	0	0
2019/04/24	2032	07/11/2019	9.71	Put	Bond Future	1,983.1900	1.9832	2,096.9100	2.0969	5.734	0	0	0
2019/04/24	2032	07/11/2019	9.70	Call	Bond Future	3,714.5400	3.7145	3,516.3100	3.5163	(5.337)	0	0	0
2019/04/24	2032	06/02/2020	9.40	Put	Bond Future	3,908.4100	3.9084	4,063.9800	4.0640	3.980	0	0	0
2019/04/24	2032	06/02/2020			Bond Future	9.4942	94.1489	9.5422	93.8292	0.506	0.0000	0.0000	0
2019/04/24	2032	06/02/2020	9.39	Call	Bond Future	3,243.0300	3.2430	3,079.8400	3.0798	(5.032)	0	0	0
2019/04/24	2032	06/02/2020	9.39	Put	Bond Future	3,942.7200	3.9427	4,099.2600	4.0993	3.970	0	0	0
2019/04/24	2032	06/02/2020	9.40	Call	Bond Future	3,276.1600	3.2762	3,112.0000	3.1120	(5.011)	0	0	0
2019/04/24	2032	06/02/2020	9.38	Call	Bond Future	3,210.0700	3.2101	3,047.8600	3.0479	(5.053)	0	0	0
2019/04/24	2032	06/02/2020	9.38	Put	Bond Future	3,977.2700	3.9773	4,134.7900	4.1348	3.961	0	0	0
2019/04/24	2033	02/05/2019			Bond Future	103.5941	103.5941	103.4180	103.4180	(0.170)	0.0000	0.0000	2,184
2019/04/24	2033	01/08/2019			Bond Future	105.5117	105.5117	105.3311	105.3311	(0.171)	0.0000	0.0000	6,090
2019/04/24	2033	07/11/2019			Bond Future	106.5383	106.5383	106.3534	106.3534	(0.174)	0.0000	0.0000	0
2019/04/24	2033	06/02/2020			Bond Future	108.6533	108.6533	108.4643	108.4643	(0.174)	0.0000	0.0000	0

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2019/04/24	2037	02/05/2019	9.81	Put	Bond Future	160.1900	0.1602	227.0700	0.2271	41.750	0	0	0
2019/04/24	2037	02/05/2019			Bond Future	9.6187	92.7967	9.6665	92.4242	0.497	0.0000	0.0000	38,965
2019/04/24	2037	02/05/2019	9.80	Call	Bond Future	1,576.0800	1.5761	1,274.8500	1.2748	(19.113)	0	0	0
2019/04/24	2037	02/05/2019	9.80	Put	Bond Future	174.0300	0.1740	245.3800	0.2454	40.999	0	0	0
2019/04/24	2037	02/05/2019	9.81	Call	Bond Future	1,638.6100	1.6386	1,332.9100	1.3329	(18.656)	0	0	0
2019/04/24	2037	02/05/2019	9.79	Call	Bond Future	1,514.4600	1.5145	1,217.9000	1.2179	(19.582)	0	0	0
2019/04/24	2037	02/05/2019	9.79	Put	Bond Future	188.8800	0.1889	264.9000	0.2649	40.248	0	0	0
2019/04/24	2037	01/08/2019	10.31	Call	Bond Future	5,331.2600	5.3313	5,016.8700	5.0169	(5.897)	0	0	0
2019/04/24	2037	01/08/2019			Bond Future	9.6857	90.2363	9.7351	89.8559	0.511	0.0000	0.0000	41,445
2019/04/24	2037	01/08/2019	10.29	Call	Bond Future	5,214.6700	5.2147	4,902.7100	4.9027	(5.982)	0	0	0
2019/04/24	2037	01/08/2019	10.29	Put	Bond Future	727.9700	0.7280	796.4300	0.7964	9.404	0	0	0
2019/04/24	2037	01/08/2019	10.31	Put	Bond Future	701.9600	0.7020	767.9900	0.7680	9.407	0	0	0
2019/04/24	2037	01/08/2019	10.30	Call	Bond Future	5,272.8900	5.2729	4,959.7700	4.9598	(5.938)	0	0	0
2019/04/24	2037	01/08/2019	10.30	Put	Bond Future	714.8500	0.7148	782.1500	0.7822	9.415	0	0	0
2019/04/24	2037	07/11/2019	9.97	Call	Bond Future	4,106.9200	4.1069	3,858.8600	3.8589	(6.040)	0	0	0
2019/04/24	2037	07/11/2019			Bond Future	9.7443	92.0894	9.7955	91.7004	0.525	0.0000	0.0000	0
2019/04/24	2037	07/11/2019	9.95	Call	Bond Future	4,017.1000	4.0171	3,771.7800	3.7718	(6.107)	0	0	0
2019/04/24	2037	07/11/2019	9.95	Put	Bond Future	2,469.7800	2.4698	2,613.4400	2.6134	5.817	0	0	0
2019/04/24	2037	07/11/2019	9.97	Put	Bond Future	2,411.3100	2.4113	2,552.2300	2.5522	5.844	0	0	0
2019/04/24	2037	07/11/2019	9.96	Call	Bond Future	4,061.9000	4.0619	3,815.2100	3.8152	(6.073)	0	0	0
2019/04/24	2037	07/11/2019	9.96	Put	Bond Future	2,440.3900	2.4404	2,582.6800	2.5827	5.831	0	0	0
2019/04/24	2037	06/02/2020	9.67	Call	Bond Future	3,679.6100	3.6796	3,469.8300	3.4698	(5.701)	0	0	0
2019/04/24	2037	06/02/2020	9.66	Put	Bond Future	4,670.9500	4.6710	4,859.4100	4.8594	4.035	0	0	0
2019/04/24	2037	06/02/2020			Bond Future	9.7953	89.6370	9.8482	89.2399	0.540	0.0000	0.0000	0
2019/04/24	2037	06/02/2020	9.68	Call	Bond Future	3,716.6100	3.7166	3,505.6400	3.5056	(5.676)	0	0	0
2019/04/24	2037	06/02/2020	9.68	Put	Bond Future	4,591.6900	4.5917	4,777.7600	4.7778	4.052	0	0	0
2019/04/24	2037	06/02/2020	9.67	Put	Bond Future	4,631.1800	4.6312	4,818.4400	4.8184	4.043	0	0	0
2019/04/24	2037	06/02/2020	9.66	Call	Bond Future	3,642.7900	3.6428	3,434.2100	3.4342	(5.726)	0	0	0
2019/04/24	2038	02/05/2019			Bond Future	121.4348	121.4348	121.3742	121.3742	(0.050)	0.0000	0.0000	8,289
2019/04/24	2038	01/08/2019			Bond Future	122.0673	122.0673	122.0043	122.0043	(0.052)	0.0000	0.0000	11,535
2019/04/24	2038	07/11/2019			Bond Future	124.6046	124.6046	124.5394	124.5394	(0.052)	0.0000	0.0000	0
2019/04/24	2038	06/02/2020			Bond Future	125.4247	125.4247	125.3577	125.3577	(0.053)	0.0000	0.0000	0
2019/04/24	2040	02/05/2019	9.89	Call	Bond Future	1,732.6400	1.7326	1,386.4400	1.3864	(19.981)	0	0	0
2019/04/24	2040	02/05/2019	9.88	Put	Bond Future	199.6000	0.1996	258.8500	0.2589	29.684	0	0	0
2019/04/24	2040	02/05/2019	9.60	Call	Bond Future	331.0800	0.3311	193.8300	0.1938	(41.455)	0	0	1,150
2019/04/24	2040	02/05/2019			Bond Future	9.7037	96.1253	9.7514	95.7243	0.492	0.0000	0.0000	15,130
2019/04/24	2040	02/05/2019	9.90	Call	Bond Future	1,800.0200	1.8000	1,449.5400	1.4495	(19.471)	0	0	0
2019/04/24	2040	02/05/2019	9.90	Put	Bond Future	169.4300	0.1694	219.8900	0.2199	29.782	0	0	0
2019/04/24	2040	02/05/2019	9.60	Put	Bond Future	1,210.6000	1.2106	1,474.2900	1.4743	21.782	0	0	0
2019/04/24	2040	02/05/2019	10.20	Put	Bond Future	9.0500	0.0091	10.8900	0.0109	20.331	0	0	0
2019/04/24	2040	02/05/2019	10.20	Call	Bond Future	4,044.9000	4.0449	3,645.8000	3.6458	(9.867)	0	0	1,150
2019/04/24	2040	02/05/2019	9.89	Put	Bond Future	184.0000	0.1840	238.7400	0.2387	29.750	0	0	0
2019/04/24	2040	02/05/2019	9.88	Call	Bond Future	1,666.1700	1.6662	1,324.4800	1.3245	(20.508)	0	0	0
2019/04/24	2040	02/05/2019	10.15	Call	Bond Future	3,657.6100	3.6576	3,260.3000	3.2603	(10.863)	0	0	0
2019/04/24	2040	02/05/2019	10.15	Put	Bond Future	15.5800	0.0156	19.2100	0.0192	23.299	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
2019/04/24	2040	02/05/2019	9.65	Put	Bond Future	936.6000	0.9366	1,159.2700	1.1593	23.774	0	0	880
2019/04/24	2040	02/05/2019	9.65	Call	Bond Future	482.9500	0.4830	304.6800	0.3047	(36.913)	0	0	0
2019/04/24	2040	01/08/2019	10.36	Call	Bond Future	5,530.4600	5.5305	5,198.7100	5.1987	(5.999)	0	0	0
2019/04/24	2040	01/08/2019	10.37	Put	Bond Future	814.2700	0.8143	890.6700	0.8907	9.383	0	0	0
2019/04/24	2040	01/08/2019			Bond Future	9.7704	93.3754	9.8199	92.9659	0.506	0.0000	0.0000	24,993
2019/04/24	2040	01/08/2019	10.36	Put	Bond Future	829.0500	0.8291	906.7300	0.9067	9.370	0	0	0
2019/04/24	2040	01/08/2019	10.37	Call	Bond Future	5,592.1300	5.5921	5,259.1000	5.2591	(5.955)	0	0	0
2019/04/24	2040	01/08/2019	10.38	Call	Bond Future	5,654.0800	5.6541	5,319.8000	5.3198	(5.912)	0	0	0
2019/04/24	2040	01/08/2019	10.38	Put	Bond Future	799.8900	0.7999	875.0400	0.8750	9.395	0	0	0
2019/04/24	2040	07/11/2019	10.03	Call	Bond Future	4,326.4500	4.3264	4,065.6400	4.0656	(6.028)	0	0	0
2019/04/24	2040	07/11/2019	10.04	Put	Bond Future	2,669.8900	2.6699	2,826.1100	2.8261	5.851	0	0	0
2019/04/24	2040	07/11/2019			Bond Future	9.8292	95.2930	9.8804	94.8745	0.520	0.0000	0.0000	0
2019/04/24	2040	07/11/2019	10.03	Put	Bond Future	2,700.5200	2.7005	2,858.2100	2.8582	5.839	0	0	0
2019/04/24	2040	07/11/2019	10.04	Call	Bond Future	4,375.6200	4.3756	4,113.3400	4.1133	(5.994)	0	0	0
2019/04/24	2040	07/11/2019	10.05	Call	Bond Future	4,425.0000	4.4250	4,161.2600	4.1613	(5.960)	0	0	0
2019/04/24	2040	07/11/2019	10.05	Put	Bond Future	2,639.5900	2.6396	2,794.3500	2.7944	5.863	0	0	0
2019/04/24	2040	06/02/2020	9.76	Call	Bond Future	3,932.2200	3.9322	3,706.4900	3.7065	(5.741)	0	0	0
2019/04/24	2040	06/02/2020			Bond Future	9.8805	92.6528	9.9333	92.2257	0.534	0.0000	0.0000	0
2019/04/24	2040	06/02/2020	9.74	Call	Bond Future	3,852.8500	3.8529	3,629.7500	3.6298	(5.791)	0	0	0
2019/04/24	2040	06/02/2020	9.74	Put	Bond Future	5,005.7300	5.0057	5,209.7200	5.2097	4.075	0	0	0
2019/04/24	2040	06/02/2020	9.76	Put	Bond Future	4,919.6600	4.9197	5,121.0200	5.1210	4.093	0	0	0
2019/04/24	2040	06/02/2020	9.75	Call	Bond Future	3,892.6000	3.8926	3,668.1900	3.6682	(5.765)	0	0	0
2019/04/24	2040	06/02/2020	9.75	Put	Bond Future	4,962.7000	4.9627	5,165.3800	5.1654	4.084	0	0	0
2019/04/24	2044	02/05/2019	9.90	Call	Bond Future	1,772.7600	1.7728	1,417.6000	1.4176	(20.034)	0	0	0
2019/04/24	2044	02/05/2019			Bond Future	9.7133	93.3273	9.7611	92.9164	0.493	0.0000	0.0000	18,746
2019/04/24	2044	02/05/2019	9.90	Put	Bond Future	187.7700	0.1878	243.4400	0.2434	29.648	0	0	0
2019/04/24	2044	02/05/2019	9.91	Call	Bond Future	1,841.4800	1.8415	1,481.9700	1.4820	(19.523)	0	0	0
2019/04/24	2044	02/05/2019	9.92	Put	Bond Future	159.0600	0.1591	206.2800	0.2063	29.687	0	0	0
2019/04/24	2044	02/05/2019	9.91	Put	Bond Future	172.9200	0.1729	224.2400	0.2242	29.678	0	0	0
2019/04/24	2044	02/05/2019	9.92	Call	Bond Future	1,911.0500	1.9110	1,547.4400	1.5474	(19.027)	0	0	0
2019/04/24	2044	01/08/2019	9.86	Put	Bond Future	2,088.4100	2.0884	2,259.3900	2.2594	8.187	0	0	0
2019/04/24	2044	01/08/2019	10.53	Call	Bond Future	6,681.9800	6.6820	6,321.5200	6.3215	(5.395)	0	0	0
2019/04/24	2044	01/08/2019	10.40	Put	Bond Future	801.4400	0.8014	875.5200	0.8755	9.243	0	0	0
2019/04/24	2044	01/08/2019			Bond Future	9.7768	90.6514	9.8263	90.2319	0.506	0.0000	0.0000	28,745
2019/04/24	2044	01/08/2019	10.39	Call	Bond Future	5,790.5300	5.7905	5,446.5300	5.4465	(5.941)	0	0	0
2019/04/24	2044	01/08/2019	10.39	Put	Bond Future	815.7900	0.8158	891.2500	0.8913	9.250	0	0	0
2019/04/24	2044	01/08/2019	9.86	Call	Bond Future	2,791.3300	2.7913	2,542.8500	2.5428	(8.902)	0	0	100
2019/04/24	2044	01/08/2019	10.53	Put	Bond Future	635.9200	0.6359	694.9200	0.6949	9.278	0	0	100
2019/04/24	2044	01/08/2019	10.40	Call	Bond Future	5,853.4600	5.8535	5,508.0800	5.5081	(5.900)	0	0	0
2019/04/24	2044	01/08/2019	9.36	Put	Bond Future	4,591.4000	4.5914	4,886.1300	4.8861	6.419	0	0	0
2019/04/24	2044	01/08/2019	9.36	Call	Bond Future	926.3200	0.9263	801.5900	0.8016	(13.465)	0	0	100
2019/04/24	2044	01/08/2019	10.38	Call	Bond Future	5,727.7300	5.7277	5,384.9900	5.3850	(5.984)	0	0	0
2019/04/24	2044	01/08/2019	10.38	Put	Bond Future	830.4000	0.8304	907.1200	0.9071	9.239	0	0	0
2019/04/24	2044	07/11/2019	10.07	Put	Bond Future	2,655.6100	2.6556	2,809.1600	2.8092	5.782	0	0	0
2019/04/24	2044	07/11/2019			Bond Future	9.8327	92.5131	9.8838	92.0843	0.520	0.0000	0.0000	0
2019/04/24	2044	07/11/2019	10.06	Call	Bond Future	4,565.7900	4.5658	4,292.0300	4.2920	(5.996)	0	0	0
2019/04/24	2044	07/11/2019	10.06	Put	Bond Future	2,686.0900	2.6861	2,841.1100	2.8411	5.771	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
2019/04/24	2044	07/11/2019	10.07	Call	Bond Future	4,616.5000	4.6165	4,341.2700	4.3413	(5.962)	0	0	0
2019/04/24	2044	07/11/2019	10.05	Call	Bond Future	4,515.5500	4.5156	4,243.2700	4.2433	(6.030)	0	0	0
2019/04/24	2044	07/11/2019	10.05	Put	Bond Future	2,717.1600	2.7172	2,873.6600	2.8737	5.760	0	0	0
2019/04/24	2044	06/02/2020	9.77	Put	Bond Future	5,009.1800	5.0092	5,214.3500	5.2143	4.096	0	0	0
2019/04/24	2044	06/02/2020			Bond Future	9.8813	89.9436	9.9340	89.5061	0.534	0.0000	0.0000	0
2019/04/24	2044	06/02/2020	9.77	Call	Bond Future	4,073.3900	4.0734	3,841.0200	3.8410	(5.705)	0	0	0
2019/04/24	2044	06/02/2020	9.78	Call	Bond Future	4,114.1800	4.1142	3,880.4700	3.8805	(5.681)	0	0	0
2019/04/24	2044	06/02/2020	9.76	Put	Bond Future	5,053.1200	5.0531	5,259.6200	5.2596	4.087	0	0	0
2019/04/24	2044	06/02/2020	9.78	Put	Bond Future	4,965.2500	4.9652	5,169.0800	5.1691	4.105	0	0	0
2019/04/24	2044	06/02/2020	9.76	Call	Bond Future	4,032.4800	4.0325	3,801.4400	3.8014	(5.729)	0	0	0
2019/04/24	2046	02/05/2019			Bond Future	112.9939	112.9939	112.9379	112.9379	(0.050)	0.0000	0.0000	11,310
2019/04/24	2046	01/08/2019			Bond Future	115.0856	115.0856	115.0273	115.0273	(0.051)	0.0000	0.0000	10,737
2019/04/24	2046	07/11/2019			Bond Future	115.7627	115.7627	115.7024	115.7024	(0.052)	0.0000	0.0000	0
2019/04/24	2046	06/02/2020			Bond Future	118.0610	118.0610	117.9989	117.9989	(0.053)	0.0000	0.0000	0
2019/04/24	2050	02/05/2019			Bond Future	119.7211	119.7211	119.4162	119.4162	(0.255)	0.0000	0.0000	7,487
2019/04/24	2050	01/08/2019			Bond Future	120.1460	120.1460	119.8343	119.8343	(0.259)	0.0000	0.0000	10,893
2019/04/24	2050	07/11/2019			Bond Future	122.6432	122.6432	122.3243	122.3243	(0.260)	0.0000	0.0000	0
2019/04/24	2050	06/02/2020			Bond Future	123.2414	123.2414	122.9153	122.9153	(0.265)	0.0000	0.0000	0
2019/04/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	AL37	02/05/2019			Index Future	632.2420	632.2420	631.6510	631.6510	(0.093)	0.0000	0.0000	0
2019/04/24	AL37	01/08/2019			Index Future	643.7830	643.7830	643.1790	643.1790	(0.094)	0.0000	0.0000	0
2019/04/24	AL37	07/11/2019			Index Future	656.9940	656.9940	656.3750	656.3750	(0.094)	0.0000	0.0000	0
2019/04/24	AL37	06/02/2020			Index Future	669.8830	669.8830	669.2510	669.2510	(0.094)	0.0000	0.0000	0
2019/04/24	AL7T	02/05/2019			Index Future	734.3140	734.3140	732.9210	732.9210	(0.190)	0.0000	0.0000	0
2019/04/24	AL7T	01/08/2019			Index Future	747.7180	747.7180	746.2970	746.2970	(0.190)	0.0000	0.0000	0
2019/04/24	AL7T	07/11/2019			Index Future	763.0620	763.0620	761.6090	761.6090	(0.190)	0.0000	0.0000	0
2019/04/24	AL7T	06/02/2020			Index Future	778.0310	778.0310	776.5490	776.5490	(0.190)	0.0000	0.0000	0
2019/04/24	ALBI	02/05/2019			Index Future	664.7590	664.7590	662.7030	662.7030	(0.309)	0.0000	0.0000	345
2019/04/24	ALBI	01/08/2019			Index Future	676.8940	676.8940	674.7980	674.7980	(0.310)	0.0000	0.0000	794
2019/04/24	ALBI	07/11/2019			Index Future	690.7840	690.7840	688.6430	688.6430	(0.310)	0.0000	0.0000	0
2019/04/24	ALBI	06/02/2020			Index Future	704.3360	704.3360	702.1520	702.1520	(0.310)	0.0000	0.0000	0
2019/04/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	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
2019/04/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	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
2019/04/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/24	ES33	02/05/2019			Bond Future	10.7883	77.3239	10.8348	77.0483	0.431	0.0000	0.0000	0
2019/04/24	ES33	01/08/2019			Bond Future	10.8944	78.7360	10.9427	78.4545	0.444	0.0000	0.0000	350
2019/04/24	ES33	07/11/2019			Bond Future	11.0045	76.5571	11.0548	76.2693	0.457	0.0000	0.0000	0
2019/04/24	ES33	06/02/2020			Bond Future	11.1059	78.0600	11.1581	77.7662	0.470	0.0000	0.0000	0
2019/04/24	ES42	02/05/2019			Bond Future	11.0580	79.0922	11.1046	78.7768	0.422	0.0000	0.0000	0
2019/04/24	ES42	01/08/2019			Bond Future	11.1620	80.5366	11.2104	80.2145	0.433	0.0000	0.0000	4,919
2019/04/24	ES42	07/11/2019			Bond Future	11.2703	77.9238	11.3207	77.5945	0.446	0.0000	0.0000	0
2019/04/24	ES42	06/02/2020			Bond Future	11.3660	79.4539	11.4181	79.1178	0.459	0.0000	0.0000	0
2019/04/24	GOVI	02/05/2019	647.87	Call	GOVI	104,730.0000	10.4730	83,560.0000	8.3560	(20.214)	0	0	0
2019/04/24	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	GOVI	02/05/2019			GOVI	658.3430	658.3430	656.2260	656.2260	(0.322)	0.0000	0.0000	86
2019/04/24	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	GOVI	02/05/2019	647.88	Call	GOVI	104,630.0000	10.4630	83,460.0000	8.3460	(20.233)	0	0	0
2019/04/24	GOVI	02/05/2019	647.86	Call	GOVI	104,830.0000	10.4830	83,660.0000	8.3660	(20.195)	0	0	0
2019/04/24	GOVI	01/08/2019	638.68	Call	GOVI	316,810.0000	31.6810	295,230.0000	29.5230	(6.812)	0	0	0
2019/04/24	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	GOVI	01/08/2019			GOVI	670.3610	670.3610	668.2030	668.2030	(0.322)	0.0000	0.0000	436
2019/04/24	GOVI	01/08/2019	638.69	Call	GOVI	316,710.0000	31.6710	295,130.0000	29.5130	(6.814)	0	0	0
2019/04/24	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	GOVI	01/08/2019	638.67	Call	GOVI	316,910.0000	31.6910	295,330.0000	29.5330	(6.810)	0	0	0
2019/04/24	GOVI	07/11/2019	672.90	Call	GOVI	112,170.0000	11.2170	90,130.0000	9.0130	(19.649)	0	0	0
2019/04/24	GOVI	07/11/2019			GOVI	684.1170	684.1170	681.9130	681.9130	(0.322)	0.0000	0.0000	0
2019/04/24	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	GOVI	07/11/2019	672.91	Call	GOVI	112,070.0000	11.2070	90,030.0000	9.0030	(19.666)	0	0	0
2019/04/24	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	GOVI	07/11/2019	672.92	Call	GOVI	111,970.0000	11.1970	89,930.0000	8.9930	(19.684)	0	0	0
2019/04/24	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	GOVI	06/02/2020	703.15	Put	GOVI	56,120.0000	5.6120	78,600.0000	7.8600	40.057	0	0	0
2019/04/24	GOVI	06/02/2020			GOVI	697.5380	697.5380	695.2900	695.2900	(0.322)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/24	GOVI	06/02/2020	703.14	Put	GOVI	56,020.0000		5.6020	78,500.0000	7.8500	40.129	0	0	0
2019/04/24	GOVI	06/02/2020	703.15	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	GOVI	06/02/2020	703.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	GOVI	06/02/2020	703.13	Put	GOVI	55,920.0000		5.5920	78,400.0000	7.8400	40.200	0	0	0
2019/04/24	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/24	IGOV	02/05/2019			Index Future	257.7280		257.7280	257.6070	257.6070	(0.047)	0.0000	0.0000	235
2019/04/24	IGOV	01/08/2019			Index Future	262.4960		262.4960	262.3730	262.3730	(0.047)	0.0000	0.0000	799
2019/04/24	IGOV	07/11/2019			Index Future	267.9500		267.9500	267.8240	267.8240	(0.047)	0.0000	0.0000	0
2019/04/24	IGOV	06/02/2020			Index Future	273.2680		273.2680	273.1390	273.1390	(0.047)	0.0000	0.0000	0
2019/04/24	IS01	20/06/2019			Interest Rate Swap	102.0100		102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/24	IS01	19/09/2019			Interest Rate Swap	99.8700		99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/04/24	IS02	21/06/2019			Interest Rate Swap	99.7400		99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/24	IS02	20/09/2019			Interest Rate Swap	101.8700		101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/04/24	IS02	20/12/2019			Interest Rate Swap	102.8000		102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/04/24	IS02	23/03/2020			Interest Rate Swap	98.7700		98.7700	98.7700	98.7700	0.000	0.0000	0.0000	0
2019/04/24	IS02	22/06/2020			Interest Rate Swap	102.3200		102.3200	102.3300	102.3300	0.010	0.0000	0.0000	0
2019/04/24	IS02	21/09/2020			Interest Rate Swap	99.2700		99.2700	99.2900	99.2900	0.020	0.0000	0.0000	0
2019/04/24	IS05	17/12/2020			Interest Rate Swap	96.0200		96.0200	96.0500	96.0500	0.031	0.0000	0.0000	0
2019/04/24	IS05	16/03/2021			Interest Rate Swap	95.1500		95.1500	95.1900	95.1900	0.042	0.0000	0.0000	0
2019/04/24	IS05	15/06/2021			Interest Rate Swap	94.2400		94.2400	94.2800	94.2800	0.042	0.0000	0.0000	0
2019/04/24	IS05	21/09/2021			Interest Rate Swap	94.3000		94.3000	94.3500	94.3500	0.053	0.0000	0.0000	0
2019/04/24	IS05	21/12/2021			Interest Rate Swap	96.3900		96.3900	96.4500	96.4500	0.062	0.0000	0.0000	51
2019/04/24	IS05	15/03/2022			Interest Rate Swap	96.4400		96.4400	96.5100	96.5100	0.073	0.0000	0.0000	0
2019/04/24	IS05	21/06/2022			Interest Rate Swap	97.5400		97.5400	97.6200	97.6200	0.082	0.0000	0.0000	0
2019/04/24	IS05	20/09/2022			Interest Rate Swap	101.4100		101.4100	101.4900	101.4900	0.079	0.0000	0.0000	0
2019/04/24	IS05	20/12/2022			Interest Rate Swap	102.6000		102.6000	102.6900	102.6900	0.088	0.0000	0.0000	0
2019/04/24	IS05	22/03/2023			Interest Rate Swap	95.8800		95.8800	95.9700	95.9700	0.094	0.0000	0.0000	0
2019/04/24	IS05	20/06/2023			Interest Rate Swap	101.8900		101.8900	101.9900	101.9900	0.098	0.0000	0.0000	0
2019/04/24	IS05	19/09/2023			Interest Rate Swap	97.3100		97.3100	97.4200	97.4200	0.113	0.0000	0.0000	0
2019/04/24	IS10	17/12/2025			Interest Rate Swap	93.5700		93.5700	93.7600	93.7600	0.203	0.0000	0.0000	0
2019/04/24	IS10	16/03/2026			Interest Rate Swap	90.5200		90.5200	90.7100	90.7100	0.210	0.0000	0.0000	0
2019/04/24	IS10	15/06/2026			Interest Rate Swap	89.2200		89.2200	89.4200	89.4200	0.224	0.0000	0.0000	0
2019/04/24	IS10	21/09/2026			Interest Rate Swap	91.3700		91.3700	91.5700	91.5700	0.219	0.0000	0.0000	0
2019/04/24	IS10	21/12/2026			Interest Rate Swap	95.1800		95.1800	95.3800	95.3800	0.210	0.0000	0.0000	0
2019/04/24	IS10	15/03/2027			Interest Rate Swap	93.7200		93.7200	93.9400	93.9400	0.235	0.0000	0.0000	0
2019/04/24	IS10	21/06/2027			Interest Rate Swap	95.7900		95.7900	96.0200	96.0200	0.240	0.0000	0.0000	0
2019/04/24	IS10	20/09/2027			Interest Rate Swap	101.2700		101.2700	101.5200	101.5200	0.247	0.0000	0.0000	0
2019/04/24	IS10	20/12/2027			Interest Rate Swap	101.6200		101.6200	101.8900	101.8900	0.266	0.0000	0.0000	0
2019/04/24	IS10	22/03/2028			Interest Rate Swap	95.0600		95.0600	95.3500	95.3500	0.305	0.0000	0.0000	0
2019/04/24	IS10	20/06/2028			Interest Rate Swap	102.3100		102.3100	102.6000	102.6000	0.283	0.0000	0.0000	0
2019/04/24	IS10	19/09/2028			Interest Rate Swap	95.8200		95.8200	96.1100	96.1100	0.303	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
2019/04/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/24	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/04/24	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/24	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/24	R023	02/05/2019	8.45	Call	Bond Future	2,310.9000	2.3109	2,216.8500	2.2169	(4.070)	0	0	0
2019/04/24	R023	02/05/2019	8.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	R023	02/05/2019			Bond Future	7.7296	101.4813	7.7585	101.3872	0.374	0.0000	0.0000	18,749
2019/04/24	R023	02/05/2019	8.46	Call	Bond Future	2,342.5200	2.3425	2,248.4700	2.2485	(4.015)	0	0	0
2019/04/24	R023	02/05/2019	8.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	R023	02/05/2019	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	R023	02/05/2019	8.44	Call	Bond Future	2,279.2800	2.2793	2,185.2300	2.1852	(4.126)	0	0	0
2019/04/24	R023	01/08/2019	8.95	Call	Bond Future	3,623.8200	3.6238	3,530.1400	3.5301	(2.585)	0	0	0
2019/04/24	R023	01/08/2019			Bond Future	7.7517	103.3346	7.7834	103.2376	0.408	0.0000	0.0000	54,458
2019/04/24	R023	01/08/2019	8.93	Call	Bond Future	3,567.4800	3.5675	3,474.0300	3.4740	(2.619)	0	0	0
2019/04/24	R023	01/08/2019	8.93	Put	Bond Future	32.6700	0.0327	36.2300	0.0362	10.897	0	0	0
2019/04/24	R023	01/08/2019	8.95	Put	Bond Future	30.3500	0.0304	33.6800	0.0337	10.972	0	0	0
2019/04/24	R023	01/08/2019	8.94	Call	Bond Future	3,595.6300	3.5956	3,502.0600	3.5021	(2.602)	0	0	0
2019/04/24	R023	01/08/2019	8.94	Put	Bond Future	31.4900	0.0315	34.9300	0.0349	10.924	0	0	0
2019/04/24	R023	07/11/2019	7.98	Call	Bond Future	1,311.4500	1.3115	1,254.9900	1.2550	(4.305)	0	0	0
2019/04/24	R023	07/11/2019			Bond Future	7.7581	101.5220	7.7929	101.4223	0.449	0.0000	0.0000	0
2019/04/24	R023	07/11/2019	7.98	Put	Bond Future	678.4100	0.6784	721.7100	0.7217	6.383	0	0	0
2019/04/24	R023	07/11/2019	7.99	Call	Bond Future	1,330.8200	1.3308	1,273.9100	1.2739	(4.276)	0	0	0
2019/04/24	R023	07/11/2019	8.00	Call	Bond Future	1,350.0100	1.3500	1,292.6600	1.2927	(4.248)	0	0	0
2019/04/24	R023	07/11/2019	8.00	Put	Bond Future	660.1700	0.6602	702.5800	0.7026	6.424	0	0	0
2019/04/24	R023	07/11/2019	7.99	Put	Bond Future	669.3800	0.6694	712.2300	0.7122	6.401	0	0	0
2019/04/24	R023	06/02/2020	7.54	Call	Bond Future	778.4400	0.7784	744.5500	0.7445	(4.354)	0	0	0
2019/04/24	R023	06/02/2020			Bond Future	7.7463	103.5147	7.7846	103.4125	0.494	0.0000	0.0000	0
2019/04/24	R023	06/02/2020	7.52	Call	Bond Future	751.5700	0.7516	718.8600	0.7189	(4.352)	0	0	0
2019/04/24	R023	06/02/2020	7.52	Put	Bond Future	1,357.8900	1.3579	1,427.3300	1.4273	5.114	0	0	0
2019/04/24	R023	06/02/2020	7.54	Put	Bond Future	1,330.9800	1.3310	1,399.2400	1.3992	5.129	0	0	0
2019/04/24	R023	06/02/2020	7.53	Call	Bond Future	764.9500	0.7650	731.8200	0.7318	(4.331)	0	0	0
2019/04/24	R023	06/02/2020	7.53	Put	Bond Future	1,344.3800	1.3444	1,413.4000	1.4134	5.134	0	0	0
2019/04/24	R035	02/05/2019	9.74	Put	Bond Future	152.2200	0.1522	197.1000	0.1971	29.484	0	0	0
2019/04/24	R035	02/05/2019			Bond Future	9.5382	96.2554	9.5861	95.8847	0.502	0.0000	0.0000	48,826
2019/04/24	R035	02/05/2019	9.74	Call	Bond Future	1,699.5800	1.6996	1,373.7500	1.3738	(19.171)	0	0	0
2019/04/24	R035	02/05/2019	9.75	Call	Bond Future	1,763.0500	1.7631	1,433.6100	1.4336	(18.686)	0	0	0
2019/04/24	R035	02/05/2019	9.75	Put	Bond Future	139.9700	0.1400	181.2400	0.1812	29.485	0	0	0
2019/04/24	R035	02/05/2019	9.73	Call	Bond Future	1,636.8700	1.6369	1,314.8600	1.3149	(19.672)	0	0	0
2019/04/24	R035	02/05/2019	9.73	Put	Bond Future	165.3200	0.1653	214.0200	0.2140	29.458	0	0	0
2019/04/24	R035	01/08/2019	10.23	Call	Bond Future	5,361.8000	5.3618	5,051.4700	5.0515	(5.788)	0	0	0
2019/04/24	R035	01/08/2019	10.22	Put	Bond Future	740.1700	0.7402	809.5600	0.8096	9.375	0	0	0
2019/04/24	R035	01/08/2019			Bond Future	9.6015	98.0133	9.6511	97.6347	0.517	0.0000	0.0000	52,360

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2019/04/24	R035	01/08/2019	10.24	Call	Bond Future	5,419.9800		5.4200	5,108.5300	5.1085	(5.746)	0	0	0
2019/04/24	R035	01/08/2019	10.24	Put	Bond Future	714.2000		0.7142	781.3200	0.7813	9.398	0	0	0
2019/04/24	R035	01/08/2019	10.23	Put	Bond Future	727.0000		0.7270	795.2400	0.7952	9.387	0	0	0
2019/04/24	R035	01/08/2019	10.22	Call	Bond Future	5,303.9000		5.3039	4,994.7200	4.9947	(5.829)	0	0	0
2019/04/24	R035	07/11/2019	9.88	Call	Bond Future	3,971.9400		3.9719	3,729.8100	3.7298	(6.096)	0	0	0
2019/04/24	R035	07/11/2019	9.89	Call	Bond Future	4,016.8900		4.0169	3,773.1000	3.7731	(6.069)	0	0	0
2019/04/24	R035	07/11/2019	9.87	Put	Bond Future	2,398.6200		2.3986	2,545.2200	2.5452	6.112	0	0	0
2019/04/24	R035	07/11/2019			Bond Future	9.6649		95.5205	9.7164	95.1334	0.533	0.0000	0.0000	0
2019/04/24	R035	07/11/2019	9.89	Put	Bond Future	2,341.2300		2.3412	2,484.5000	2.4845	6.119	0	0	0
2019/04/24	R035	07/11/2019	9.87	Call	Bond Future	3,927.2000		3.9272	3,686.7400	3.6867	(6.123)	0	0	0
2019/04/24	R035	07/11/2019	9.88	Put	Bond Future	2,369.7800		2.3698	2,514.7100	2.5147	6.116	0	0	0
2019/04/24	R035	06/02/2020	9.60	Call	Bond Future	3,598.7900		3.5988	3,393.1100	3.3931	(5.715)	0	0	0
2019/04/24	R035	06/02/2020	9.61	Put	Bond Future	4,466.0500		4.4661	4,654.2400	4.6542	4.214	0	0	0
2019/04/24	R035	06/02/2020			Bond Future	9.7210		97.3955	9.7742	97.0005	0.548	0.0000	0.0000	0
2019/04/24	R035	06/02/2020	9.60	Put	Bond Future	4,505.1200		4.5051	4,694.5000	4.6945	4.204	0	0	0
2019/04/24	R035	06/02/2020	9.61	Call	Bond Future	3,635.1400		3.6351	3,428.2700	3.4283	(5.691)	0	0	0
2019/04/24	R035	06/02/2020	9.59	Call	Bond Future	3,562.2800		3.5623	3,357.8100	3.3578	(5.740)	0	0	0
2019/04/24	R035	06/02/2020	9.59	Put	Bond Future	4,544.1200		4.5441	4,734.7100	4.7347	4.194	0	0	0
2019/04/24	R186	02/05/2019	9.02	Call	Bond Future	2,743.8300		2.7438	2,636.9900	2.6370	(3.894)	0	0	0
2019/04/24	R186	02/05/2019	9.01	Put	Bond Future	4.5800		0.0046	3.2000	0.0032	(30.131)	0	0	0
2019/04/24	R186	02/05/2019	10.07	Call	Bond Future	8,524.8900		8.5249	8,419.3000	8.4193	(1.239)	0	0	0
2019/04/24	R186	02/05/2019	9.96	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	90
2019/04/24	R186	02/05/2019	9.75	Call	Bond Future	6,805.6300		6.8056	6,700.0400	6.7000	(1.552)	0	0	0
2019/04/24	R186	02/05/2019	9.25	Put	Bond Future	0.1500		0.0002	0.0700	0.0001	(53.333)	0	0	0
2019/04/24	R186	02/05/2019	8.65	Put	Bond Future	208.9500		0.2089	210.3000	0.2103	0.646	0	0	4,100
2019/04/24	R186	02/05/2019			Bond Future	8.5479		114.7038	8.5659	114.5982	0.210	0.0000	0.0000	36,554
2019/04/24	R186	02/05/2019	9.03	Call	Bond Future	2,800.4300		2.8004	2,693.7000	2.6937	(3.811)	0	0	0
2019/04/24	R186	02/05/2019	9.03	Put	Bond Future	3.5300		0.0035	2.3900	0.0024	(32.295)	0	0	0
2019/04/24	R186	02/05/2019	8.65	Call	Bond Future	808.8300		0.8088	704.5900	0.7046	(12.888)	0	0	3,250
2019/04/24	R186	02/05/2019	9.02	Put	Bond Future	4.0200		0.0040	2.7700	0.0028	(31.095)	0	0	0
2019/04/24	R186	02/05/2019	9.01	Call	Bond Future	2,687.2700		2.6873	2,580.3000	2.5803	(3.981)	0	0	0
2019/04/24	R186	02/05/2019	9.30	Call	Bond Future	4,323.4800		4.3235	4,217.8500	4.2179	(2.443)	0	0	200
2019/04/24	R186	02/05/2019	10.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	200
2019/04/24	R186	02/05/2019	9.96	Call	Bond Future	7,938.1200		7.9381	7,832.5300	7.8325	(1.330)	0	0	0
2019/04/24	R186	02/05/2019	9.20	Put	Bond Future	0.3200		0.0003	0.1600	0.0002	(50.000)	0	0	0
2019/04/24	R186	02/05/2019	9.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,000
2019/04/24	R186	02/05/2019	10.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,250
2019/04/24	R186	02/05/2019	9.25	Call	Bond Future	4,043.0000		4.0430	3,937.3300	3.9373	(2.614)	0	0	3,250
2019/04/24	R186	02/05/2019	8.90	Call	Bond Future	2,069.4400		2.0694	1,960.5100	1.9605	(5.264)	0	0	0
2019/04/24	R186	02/05/2019	8.70	Put	Bond Future	136.7500		0.1368	133.7400	0.1337	(2.201)	0	0	0
2019/04/24	R186	02/05/2019	8.70	Call	Bond Future	1,029.0100		1.0290	920.4100	0.9204	(10.554)	0	0	200
2019/04/24	R186	02/05/2019	9.30	Put	Bond Future	0.0700		0.0001	0.0300	0.0000	(57.143)	0	0	0
2019/04/24	R186	02/05/2019	9.20	Call	Bond Future	3,761.6500		3.7617	3,655.9000	3.6559	(2.811)	0	0	90
2019/04/24	R186	02/05/2019	8.62	Put	Bond Future	264.5500		0.2645	270.0100	0.2700	2.064	0	0	0
2019/04/24	R186	02/05/2019	8.62	Call	Bond Future	688.5200		0.6885	588.3900	0.5884	(14.543)	0	0	90
2019/04/24	R186	02/05/2019	8.50	Put	Bond Future	595.0000		0.5950	627.9700	0.6280	5.541	0	0	0
2019/04/24	R186	02/05/2019	8.50	Call	Bond Future	311.6700		0.3117	239.0500	0.2391	(23.300)	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
2019/04/24	R186	02/05/2019	9.00	Put	Bond Future	5.2100		0.0052	3.6900	0.0037	(29.175)	0	0	7,500
2019/04/24	R186	02/05/2019	9.00	Call	Bond Future	2,630.7400		2.6307	2,523.6300	2.5236	(4.071)	0	0	7,000
2019/04/24	R186	02/05/2019	10.02	Call	Bond Future	8,258.7200		8.2587	8,153.1300	8.1531	(1.279)	0	0	0
2019/04/24	R186	02/05/2019	8.80	Put	Bond Future	52.6100		0.0526	47.5300	0.0475	(9.656)	0	0	0
2019/04/24	R186	02/05/2019	8.80	Call	Bond Future	1,526.6100		1.5266	1,415.9400	1.4159	(7.249)	0	0	7,500
2019/04/24	R186	02/05/2019	9.05	Call	Bond Future	2,913.6500		2.9137	2,807.1300	2.8071	(3.656)	0	0	0
2019/04/24	R186	02/05/2019	9.05	Put	Bond Future	2.7100		0.0027	1.7800	0.0018	(34.317)	0	0	3,250
2019/04/24	R186	02/05/2019	8.90	Put	Bond Future	17.6900		0.0177	14.3500	0.0144	(18.881)	0	0	4,000
2019/04/24	R186	01/08/2019	10.08	Put	Bond Future	42.1900		0.0422	44.4200	0.0444	5.286	0	0	6,000
2019/04/24	R186	01/08/2019	8.38	Call	Bond Future	917.1700		0.9172	874.9800	0.8750	(4.600)	0	0	0
2019/04/24	R186	01/08/2019	9.54	Call	Bond Future	5,423.5700		5.4236	5,324.5300	5.3245	(1.826)	0	0	0
2019/04/24	R186	01/08/2019			Bond Future	8.6032		111.5002	8.6222	111.3913	0.221	0.0000	0.0000	105,263
2019/04/24	R186	01/08/2019	8.30	Put	Bond Future	2,505.6100		2.5056	2,577.6600	2.5777	2.876	0	0	0
2019/04/24	R186	01/08/2019	8.30	Call	Bond Future	751.1400		0.7511	714.3000	0.7143	(4.905)	0	0	6,000
2019/04/24	R186	01/08/2019	9.05	Put	Bond Future	628.2000		0.6282	653.8100	0.6538	4.077	0	0	0
2019/04/24	R186	01/08/2019	9.05	Call	Bond Future	3,149.9400		3.1499	3,066.6600	3.0667	(2.644)	0	0	6,000
2019/04/24	R186	01/08/2019	9.52	Call	Bond Future	5,328.3000		5.3283	5,229.7300	5.2297	(1.850)	0	0	0
2019/04/24	R186	01/08/2019	9.52	Put	Bond Future	234.2400		0.2342	244.5600	0.2446	4.406	0	0	0
2019/04/24	R186	01/08/2019	10.08	Call	Bond Future	8,097.8000		8.0978	7,991.1400	7.9911	(1.317)	0	0	0
2019/04/24	R186	01/08/2019	8.38	Put	Bond Future	2,205.1700		2.2052	2,271.8700	2.2719	3.025	0	0	0
2019/04/24	R186	01/08/2019	8.70	Put	Bond Future	1,250.1000		1.2501	1,293.3400	1.2933	3.459	0	0	6,200
2019/04/24	R186	01/08/2019	9.54	Put	Bond Future	221.8300		0.2218	231.6800	0.2317	4.440	0	0	0
2019/04/24	R186	01/08/2019	8.70	Call	Bond Future	1,803.0500		1.8031	1,737.4000	1.7374	(3.641)	0	0	0
2019/04/24	R186	01/08/2019	9.22	Call	Bond Future	3,905.3800		3.9054	3,815.2500	3.8152	(2.308)	0	0	0
2019/04/24	R186	01/08/2019	9.22	Put	Bond Future	443.8900		0.4439	462.6500	0.4627	4.226	0	0	0
2019/04/24	R186	01/08/2019	9.53	Call	Bond Future	5,375.8800		5.3759	5,277.0700	5.2771	(1.838)	0	0	0
2019/04/24	R186	01/08/2019	9.53	Put	Bond Future	227.9600		0.2280	238.0400	0.2380	4.422	0	0	0
2019/04/24	R186	07/11/2019	8.94	Call	Bond Future	3,097.2500		3.0973	2,945.7400	2.9457	(4.892)	0	0	0
2019/04/24	R186	07/11/2019	8.23	Call	Bond Future	1,075.5800		1.0756	977.1400	0.9771	(9.152)	0	0	5,000
2019/04/24	R186	07/11/2019			Bond Future	8.6489		113.7895	8.6691	113.6775	0.233	0.0000	0.0000	0
2019/04/24	R186	07/11/2019	8.94	Put	Bond Future	1,496.7300		1.4967	1,457.2000	1.4572	(2.641)	0	0	0
2019/04/24	R186	07/11/2019	8.73	Call	Bond Future	2,372.1100		2.3721	2,247.3200	2.2473	(5.261)	0	0	0
2019/04/24	R186	07/11/2019	8.73	Put	Bond Future	1,923.0300		1.9230	1,910.2200	1.9102	(0.666)	0	0	5,000
2019/04/24	R186	07/11/2019	8.96	Put	Bond Future	1,461.0600		1.4611	1,419.2900	1.4193	(2.859)	0	0	0
2019/04/24	R186	07/11/2019	8.23	Put	Bond Future	3,432.2900		3.4323	3,445.8300	3.4458	0.394	0	0	0
2019/04/24	R186	07/11/2019	8.95	Call	Bond Future	3,133.7500		3.1338	2,981.1100	2.9811	(4.871)	0	0	0
2019/04/24	R186	07/11/2019	8.96	Call	Bond Future	3,170.4200		3.1704	3,016.6700	3.0167	(4.850)	0	0	0
2019/04/24	R186	07/11/2019	8.95	Put	Bond Future	1,478.8000		1.4788	1,438.1400	1.4381	(2.750)	0	0	0
2019/04/24	R186	06/02/2020	8.57	Call	Bond Future	2,275.7300		2.2757	2,155.6900	2.1557	(5.275)	0	0	0
2019/04/24	R186	06/02/2020			Bond Future	8.6827		110.7145	8.7040	110.5999	0.245	0.0000	0.0000	0
2019/04/24	R186	06/02/2020	8.55	Call	Bond Future	2,218.1300		2.2181	2,099.0100	2.0990	(5.370)	0	0	0
2019/04/24	R186	06/02/2020	8.55	Put	Bond Future	2,935.7900		2.9358	2,931.3300	2.9313	(0.152)	0	0	0
2019/04/24	R186	06/02/2020	8.57	Put	Bond Future	2,884.8200		2.8848	2,879.4400	2.8794	(0.186)	0	0	0
2019/04/24	R186	06/02/2020	8.56	Call	Bond Future	2,246.6500		2.2466	2,127.4500	2.1275	(5.306)	0	0	0
2019/04/24	R186	06/02/2020	8.56	Put	Bond Future	2,910.0100		2.9100	2,905.4700	2.9055	(0.156)	0	0	0
2019/04/24	R197	02/05/2019			Bond Future	303.2271		303.2271	303.0620	303.0620	(0.054)	0.0000	0.0000	2,462
2019/04/24	R197	01/08/2019			Bond Future	301.3910		301.3910	301.2192	301.2192	(0.057)	0.0000	0.0000	2,500

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2019/04/24	R197	07/11/2019			Bond Future	307.6554	307.6554	307.4779	307.4779	(0.058)	0.0000	0.0000	0
2019/04/24	R197	06/02/2020			Bond Future	306.1167	306.1167	305.9344	305.9344	(0.060)	0.0000	0.0000	0
2019/04/24	R202	02/05/2019			Bond Future	235.9790	235.9790	235.8585	235.8585	(0.051)	0.0000	0.0000	7,085
2019/04/24	R202	01/08/2019			Bond Future	236.3904	236.3904	236.2649	236.2649	(0.053)	0.0000	0.0000	9,346
2019/04/24	R202	07/11/2019			Bond Future	241.3039	241.3039	241.1740	241.1740	(0.054)	0.0000	0.0000	0
2019/04/24	R202	06/02/2020			Bond Future	242.0327	242.0327	241.8994	241.8994	(0.055)	0.0000	0.0000	0
2019/04/24	R207	02/05/2019	7.63	Call	Bond Future	574.1900	0.5742	571.6500	0.5716	(0.442)	0	0	0
2019/04/24	R207	02/05/2019			Bond Future	6.7658	102.5502	6.7696	102.5477	0.056	0.0000	0.0000	2,550
2019/04/24	R207	02/05/2019	7.61	Call	Bond Future	560.9600	0.5610	558.4200	0.5584	(0.453)	0	0	0
2019/04/24	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	R207	02/05/2019	7.62	Call	Bond Future	567.5800	0.5676	565.0400	0.5650	(0.448)	0	0	0
2019/04/24	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	R207	01/08/2019	7.34	Put	Bond Future	1.6700	0.0017	0.0800	0.0001	(95.210)	0	0	0
2019/04/24	R207	01/08/2019	7.33	Call	Bond Future	423.8500	0.4238	418.3900	0.4184	(1.288)	0	0	0
2019/04/24	R207	01/08/2019			Bond Future	6.3557	100.7821	6.3644	100.7783	0.137	0.0000	0.0000	4,533
2019/04/24	R207	01/08/2019	7.34	Call	Bond Future	428.0700	0.4281	422.7000	0.4227	(1.254)	0	0	0
2019/04/24	R207	01/08/2019	7.33	Put	Bond Future	1.7700	0.0018	0.0900	0.0001	(94.915)	0	0	0
2019/04/24	R207	01/08/2019	7.35	Call	Bond Future	432.2900	0.4323	427.0100	0.4270	(1.221)	0	0	0
2019/04/24	R207	01/08/2019	7.35	Put	Bond Future	1.5800	0.0016	0.0800	0.0001	(94.937)	0	0	0
2019/04/24	R207	07/11/2019	2.08	Put	Bond Future	397.0800	0.3971	401.7100	0.4017	1.166	0	0	0
2019/04/24	R207	07/11/2019			Bond Future	4.2899	102.8514	4.3157	102.8467	0.603	0.0000	0.0000	0
2019/04/24	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	R207	07/11/2019	2.07	Put	Bond Future	398.8800	0.3989	403.5100	0.4035	1.161	0	0	0
2019/04/24	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	R207	07/11/2019	2.06	Put	Bond Future	400.6900	0.4007	405.3200	0.4053	1.156	0	0	0
2019/04/24	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	R208	02/05/2019	8.02	Call	Bond Future	1,987.6400	1.9876	1,985.3100	1.9853	(0.117)	0	0	0
2019/04/24	R208	02/05/2019			Bond Future	6.8700	100.4629	6.8713	100.4606	0.019	0.0000	0.0000	6,818
2019/04/24	R208	02/05/2019	8.03	Call	Bond Future	2,004.7000	2.0047	2,002.3700	2.0024	(0.116)	0	0	0
2019/04/24	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	R208	02/05/2019	8.04	Call	Bond Future	2,021.7500	2.0218	2,019.4200	2.0194	(0.115)	0	0	0
2019/04/24	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/24	R208	01/08/2019	8.16	Call	Bond Future	2,090.4200	2.0904	2,085.0600	2.0851	(0.256)	0	0	0
2019/04/24	R208	01/08/2019	8.17	Put	Bond Future	2.5900	0.0026	0.8500	0.0009	(67.181)	0	0	0
2019/04/24	R208	01/08/2019			Bond Future	6.7833	102.2976	6.7857	102.2940	0.034	0.0000	0.0000	10,859
2019/04/24	R208	01/08/2019	8.16	Put	Bond Future	2.7200	0.0027	0.9100	0.0009	(66.544)	0	0	0
2019/04/24	R208	01/08/2019	8.17	Call	Bond Future	2,105.2400	2.1052	2,099.9500	2.1000	(0.251)	0	0	0
2019/04/24	R208	01/08/2019	8.15	Call	Bond Future	2,075.6200	2.0756	2,070.1700	2.0702	(0.263)	0	0	0
2019/04/24	R208	01/08/2019	8.15	Put	Bond Future	2.8700	0.0029	0.9700	0.0010	(66.202)	0	0	0
2019/04/24	R208	07/11/2019	6.83	Call	Bond Future	495.7500	0.4958	489.4100	0.4894	(1.279)	0	0	0
2019/04/24	R208	07/11/2019	6.82	Put	Bond Future	185.4300	0.1854	183.4800	0.1835	(1.052)	0	0	0
2019/04/24	R208	07/11/2019			Bond Future	6.5894	100.9922	6.5927	100.9878	0.051	0.0000	0.0000	0
2019/04/24	R208	07/11/2019	6.84	Call	Bond Future	505.6200	0.5056	499.2800	0.4993	(1.254)	0	0	0

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2019/04/24	R208	07/11/2019	6.84	Put	Bond Future	179.4300	0.1794	177.4700	0.1775	(1.092)	0	0	0
2019/04/24	R208	07/11/2019	6.83	Put	Bond Future	182.5400	0.1825	180.5800	0.1806	(1.074)	0	0	0
2019/04/24	R208	07/11/2019	6.82	Call	Bond Future	485.6500	0.4856	479.3200	0.4793	(1.303)	0	0	0
2019/04/24	R208	06/02/2020	6.13	Put	Bond Future	395.5300	0.3955	390.7000	0.3907	(1.221)	0	0	0
2019/04/24	R208	06/02/2020	6.12	Call	Bond Future	234.2600	0.2343	224.5700	0.2246	(4.136)	0	0	0
2019/04/24	R208	06/02/2020			Bond Future	6.2738	102.9745	6.2783	102.9696	0.072	0.0000	0.0000	0
2019/04/24	R208	06/02/2020	6.13	Call	Bond Future	239.5100	0.2395	229.7700	0.2298	(4.067)	0	0	0
2019/04/24	R208	06/02/2020	6.12	Put	Bond Future	401.1500	0.4012	396.3700	0.3964	(1.192)	0	0	0
2019/04/24	R208	06/02/2020	6.14	Call	Bond Future	244.4500	0.2445	234.6600	0.2347	(4.005)	0	0	0
2019/04/24	R208	06/02/2020	6.14	Put	Bond Future	389.6100	0.3896	384.7300	0.3847	(1.253)	0	0	0
2019/04/24	R209	02/05/2019	9.70	Put	Bond Future	114.4200	0.1144	146.2700	0.1463	27.836	0	0	0
2019/04/24	R209	02/05/2019			Bond Future	9.4824	73.6554	9.5305	73.3364	0.507	0.0000	0.0000	26,091
2019/04/24	R209	02/05/2019	9.69	Call	Bond Future	1,486.3500	1.4863	1,202.1700	1.2022	(19.119)	0	0	0
2019/04/24	R209	02/05/2019	9.69	Put	Bond Future	124.5100	0.1245	159.2600	0.1593	27.909	0	0	0
2019/04/24	R209	02/05/2019	10.50	Call	Bond Future	6,332.3000	6.3323	6,013.3700	6.0134	(5.037)	0	0	0
2019/04/24	R209	02/05/2019	10.71	Call	Bond Future	7,537.4400	7.5374	7,218.5100	7.2185	(4.231)	0	0	0
2019/04/24	R209	02/05/2019	9.70	Call	Bond Future	1,540.9000	1.5409	1,253.8200	1.2538	(18.631)	0	0	0
2019/04/24	R209	02/05/2019	10.50	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	11,560
2019/04/24	R209	02/05/2019	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	760
2019/04/24	R209	02/05/2019	9.95	Put	Bond Future	10.2400	0.0102	12.0900	0.0121	18.066	0	0	0
2019/04/24	R209	02/05/2019	9.95	Call	Bond Future	3,025.4300	3.0254	2,708.3500	2.7083	(10.480)	0	0	760
2019/04/24	R209	02/05/2019	9.68	Call	Bond Future	1,432.4300	1.4324	1,151.3100	1.1513	(19.625)	0	0	0
2019/04/24	R209	02/05/2019	9.68	Put	Bond Future	135.3200	0.1353	173.1300	0.1731	27.941	0	0	0
2019/04/24	R209	02/05/2019	9.35	Put	Bond Future	1,098.6800	1.0987	1,322.8700	1.3229	20.405	0	0	0
2019/04/24	R209	02/05/2019	9.35	Call	Bond Future	210.9200	0.2109	116.1800	0.1162	(44.918)	0	0	760
2019/04/24	R209	01/08/2019	10.15	Put	Bond Future	643.4500	0.6434	704.4900	0.7045	9.486	0	0	0
2019/04/24	R209	01/08/2019	9.30	Call	Bond Future	1,158.2000	1.1582	1,027.0900	1.0271	(11.320)	0	0	7,560
2019/04/24	R209	01/08/2019	10.17	Call	Bond Future	4,606.6900	4.6067	4,340.0600	4.3401	(5.788)	0	0	0
2019/04/24	R209	01/08/2019			Bond Future	9.5386	75.0005	9.5883	74.6749	0.521	0.0000	0.0000	83,116
2019/04/24	R209	01/08/2019	10.15	Call	Bond Future	4,507.8700	4.5079	4,243.3300	4.2433	(5.868)	0	0	0
2019/04/24	R209	01/08/2019	10.17	Put	Bond Future	620.9800	0.6210	679.9300	0.6799	9.493	0	0	0
2019/04/24	R209	01/08/2019	9.30	Put	Bond Future	2,752.0700	2.7521	2,946.5400	2.9465	7.066	0	0	0
2019/04/24	R209	01/08/2019	9.80	Put	Bond Future	1,195.3800	1.1954	1,300.3100	1.3003	8.778	0	0	0
2019/04/24	R209	01/08/2019	10.16	Put	Bond Future	632.1700	0.6322	692.1100	0.6921	9.482	0	0	0
2019/04/24	R209	01/08/2019	10.46	Call	Bond Future	6,079.1900	6.0792	5,789.4600	5.7895	(4.766)	0	0	0
2019/04/24	R209	01/08/2019	10.46	Put	Bond Future	369.5500	0.3695	405.4000	0.4054	9.701	0	0	7,560
2019/04/24	R209	01/08/2019	9.80	Call	Bond Future	2,885.4000	2.8854	2,664.7500	2.6648	(7.647)	0	0	7,560
2019/04/24	R209	01/08/2019	10.16	Call	Bond Future	4,557.2700	4.5573	4,291.6300	4.2916	(5.829)	0	0	0
2019/04/24	R209	07/11/2019	9.82	Call	Bond Future	3,555.1000	3.5551	3,344.6200	3.3446	(5.921)	0	0	0
2019/04/24	R209	07/11/2019			Bond Future	9.5920	73.3871	9.6434	73.0542	0.535	0.0000	0.0000	0
2019/04/24	R209	07/11/2019	9.80	Call	Bond Future	3,476.3800	3.4764	3,268.2100	3.2682	(5.988)	0	0	0
2019/04/24	R209	07/11/2019	9.80	Put	Bond Future	2,141.7300	2.1417	2,266.4400	2.2664	5.823	0	0	0
2019/04/24	R209	07/11/2019	9.82	Put	Bond Future	2,093.9900	2.0940	2,216.3900	2.2164	5.845	0	0	0
2019/04/24	R209	07/11/2019	9.81	Call	Bond Future	3,515.7600	3.5158	3,306.4300	3.3064	(5.954)	0	0	0
2019/04/24	R209	07/11/2019	9.81	Put	Bond Future	2,117.8400	2.1178	2,241.3900	2.2414	5.834	0	0	0
2019/04/24	R209	06/02/2020	9.52	Put	Bond Future	3,882.0300	3.8820	4,041.8600	4.0419	4.117	0	0	0
2019/04/24	R209	06/02/2020			Bond Future	9.6368	74.8277	9.6897	74.4880	0.549	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/24	R209	06/02/2020	9.51	Call	Bond Future	3,092.6600		3.0927	2,913.8300	2.9138	(5.782)	0	0	0
2019/04/24	R209	06/02/2020	9.51	Put	Bond Future	3,915.9500		3.9160	4,076.8200	4.0768	4.108	0	0	0
2019/04/24	R209	06/02/2020	9.52	Call	Bond Future	3,124.1700		3.1242	2,944.3000	2.9443	(5.757)	0	0	0
2019/04/24	R209	06/02/2020	9.50	Call	Bond Future	3,061.3100		3.0613	2,883.5200	2.8835	(5.808)	0	0	0
2019/04/24	R209	06/02/2020	9.50	Put	Bond Future	3,950.1200		3.9501	4,112.0300	4.1120	4.099	0	0	0
2019/04/24	R210	02/05/2019			Bond Future	186.5091		186.5091	186.4130	186.4130	(0.052)	0.0000	0.0000	2,251
2019/04/24	R210	01/08/2019			Bond Future	189.9615		189.9615	189.8615	189.8615	(0.053)	0.0000	0.0000	2,142
2019/04/24	R210	07/11/2019			Bond Future	191.3103		191.3103	191.2069	191.2069	(0.054)	0.0000	0.0000	0
2019/04/24	R210	06/02/2020			Bond Future	195.1084		195.1084	195.0020	195.0020	(0.055)	0.0000	0.0000	0
2019/04/24	R212	02/05/2019			Bond Future	157.8922		157.8922	157.8047	157.8047	(0.055)	0.0000	0.0000	6,782
2019/04/24	R212	01/08/2019			Bond Future	158.6272		158.6272	158.5363	158.5363	(0.057)	0.0000	0.0000	2,690
2019/04/24	R212	07/11/2019			Bond Future	161.9244		161.9244	161.8304	161.8304	(0.058)	0.0000	0.0000	0
2019/04/24	R212	06/02/2020			Bond Future	162.8994		162.8994	162.8029	162.8029	(0.059)	0.0000	0.0000	0
2019/04/24	R213	02/05/2019	9.49	Call	Bond Future	1,789.8100		1.7898	1,528.6900	1.5287	(14.589)	0	0	0
2019/04/24	R213	02/05/2019	9.48	Put	Bond Future	61.8900		0.0619	74.3700	0.0744	20.165	0	0	0
2019/04/24	R213	02/05/2019			Bond Future	9.2127		85.5436	9.2557	85.2714	0.467	0.0000	0.0000	14,434
2019/04/24	R213	02/05/2019	9.50	Call	Bond Future	1,846.1700		1.8462	1,583.8000	1.5838	(14.212)	0	0	0
2019/04/24	R213	02/05/2019	9.50	Put	Bond Future	50.9100		0.0509	60.7500	0.0608	19.328	0	0	0
2019/04/24	R213	02/05/2019	9.49	Put	Bond Future	56.1700		0.0562	67.2600	0.0673	19.744	0	0	0
2019/04/24	R213	02/05/2019	9.48	Call	Bond Future	1,733.8400		1.7338	1,474.1100	1.4741	(14.980)	0	0	0
2019/04/24	R213	01/08/2019	9.99	Put	Bond Future	462.6100		0.4626	505.0400	0.5050	9.172	0	0	0
2019/04/24	R213	01/08/2019	9.98	Call	Bond Future	4,744.0900		4.7441	4,509.1600	4.5092	(4.952)	0	0	0
2019/04/24	R213	01/08/2019			Bond Future	9.2710		87.1058	9.3156	86.8277	0.482	0.0000	0.0000	16,840
2019/04/24	R213	01/08/2019	9.99	Call	Bond Future	4,793.3600		4.7934	4,557.6800	4.5577	(4.917)	0	0	0
2019/04/24	R213	01/08/2019	9.98	Put	Bond Future	471.4900		0.4715	514.6700	0.5147	9.158	0	0	0
2019/04/24	R213	01/08/2019	10.00	Call	Bond Future	4,842.8400		4.8428	4,606.4200	4.6064	(4.882)	0	0	0
2019/04/24	R213	01/08/2019	10.00	Put	Bond Future	454.0000		0.4540	495.6900	0.4957	9.183	0	0	0
2019/04/24	R213	07/11/2019	9.59	Put	Bond Future	1,844.8500		1.8449	1,950.3000	1.9503	5.716	0	0	0
2019/04/24	R213	07/11/2019	9.58	Call	Bond Future	3,389.9900		3.3900	3,212.2300	3.2122	(5.244)	0	0	0
2019/04/24	R213	07/11/2019			Bond Future	9.3286		85.3408	9.3751	85.0564	0.498	0.0000	0.0000	0
2019/04/24	R213	07/11/2019	9.59	Call	Bond Future	3,428.6300		3.4286	3,249.6200	3.2496	(5.221)	0	0	0
2019/04/24	R213	07/11/2019	9.58	Put	Bond Future	1,866.0700		1.8661	1,972.7700	1.9728	5.718	0	0	0
2019/04/24	R213	07/11/2019	9.60	Call	Bond Future	3,467.4200		3.4674	3,287.4200	3.2874	(5.191)	0	0	0
2019/04/24	R213	07/11/2019	9.60	Put	Bond Future	1,823.8500		1.8238	1,928.3100	1.9283	5.727	0	0	0
2019/04/24	R213	06/02/2020	9.26	Put	Bond Future	3,607.9600		3.6080	3,628.7600	3.6288	0.577	0	0	0
2019/04/24	R213	06/02/2020	9.27	Call	Bond Future	2,917.8000		2.9178	2,647.1600	2.6472	(9.275)	0	0	0
2019/04/24	R213	06/02/2020			Bond Future	9.3787		87.0160	9.4269	86.7255	0.514	0.0000	0.0000	0
2019/04/24	R213	06/02/2020	9.28	Call	Bond Future	2,948.9900		2.9490	2,677.3900	2.6774	(9.210)	0	0	0
2019/04/24	R213	06/02/2020	9.28	Put	Bond Future	3,548.1300		3.5481	3,566.9900	3.5670	0.532	0	0	0
2019/04/24	R213	06/02/2020	9.26	Call	Bond Future	2,886.7600		2.8868	2,617.1000	2.6171	(9.341)	0	0	0
2019/04/24	R213	06/02/2020	9.27	Put	Bond Future	3,577.9400		3.5779	3,597.7600	3.5978	0.554	0	0	0
2019/04/24	R214	02/05/2019	9.87	Call	Bond Future	1,439.2400		1.4392	1,153.5000	1.1535	(19.854)	0	0	0
2019/04/24	R214	02/05/2019	9.85	Call	Bond Future	1,331.5000		1.3315	1,053.3000	1.0533	(20.894)	0	0	0
2019/04/24	R214	02/05/2019			Bond Future	9.6824		72.4933	9.7305	72.1614	0.497	0.0000	0.0000	6,669

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
2019/04/24	R214	02/05/2019	9.85	Put	Bond Future	185.9500	0.1859	239.6000	0.2396	28.852	0	0	0
2019/04/24	R214	02/05/2019	9.87	Put	Bond Future	158.9600	0.1590	205.0700	0.2051	29.007	0	0	0
2019/04/24	R214	02/05/2019	9.86	Call	Bond Future	1,384.9900	1.3850	1,102.9400	1.1029	(20.365)	0	0	0
2019/04/24	R214	02/05/2019	9.86	Put	Bond Future	172.0200	0.1720	221.8200	0.2218	28.950	0	0	0
2019/04/24	R214	01/08/2019	10.34	Put	Bond Future	700.8300	0.7008	765.7800	0.7658	9.268	0	0	0
2019/04/24	R214	01/08/2019			Bond Future	9.7392	73.8171	9.7888	73.4784	0.509	0.0000	0.0000	9,922
2019/04/24	R214	01/08/2019	10.33	Call	Bond Future	4,584.4000	4.5844	4,311.6800	4.3117	(5.949)	0	0	0
2019/04/24	R214	01/08/2019	10.33	Put	Bond Future	712.9800	0.7130	778.9700	0.7790	9.256	0	0	0
2019/04/24	R214	01/08/2019	10.34	Call	Bond Future	4,634.8500	4.6349	4,361.0900	4.3611	(5.907)	0	0	0
2019/04/24	R214	01/08/2019	10.32	Call	Bond Future	4,534.1800	4.5342	4,262.5300	4.2625	(5.991)	0	0	0
2019/04/24	R214	01/08/2019	10.32	Put	Bond Future	725.4500	0.7255	792.5100	0.7925	9.244	0	0	0
2019/04/24	R214	07/11/2019	10.02	Put	Bond Future	2,220.3800	2.2204	2,348.0700	2.3481	5.751	0	0	0
2019/04/24	R214	07/11/2019			Bond Future	9.7962	72.0331	9.8474	71.6869	0.523	0.0000	0.0000	0
2019/04/24	R214	07/11/2019	10.01	Call	Bond Future	3,672.3400	3.6723	3,455.2100	3.4552	(5.913)	0	0	0
2019/04/24	R214	07/11/2019	10.01	Put	Bond Future	2,245.2000	2.2452	2,374.2800	2.3743	5.749	0	0	0
2019/04/24	R214	07/11/2019	10.02	Call	Bond Future	3,713.1400	3.7131	3,494.6200	3.4946	(5.885)	0	0	0
2019/04/24	R214	07/11/2019	10.00	Call	Bond Future	3,631.9000	3.6319	3,415.9700	3.4160	(5.945)	0	0	0
2019/04/24	R214	07/11/2019	10.00	Put	Bond Future	2,270.4700	2.2705	2,400.7500	2.4007	5.738	0	0	0
2019/04/24	R214	06/02/2020	9.73	Call	Bond Future	3,390.3800	3.3904	3,202.2800	3.2023	(5.548)	0	0	0
2019/04/24	R214	06/02/2020			Bond Future	9.8464	73.4472	9.8992	73.0938	0.536	0.0000	0.0000	0
2019/04/24	R214	06/02/2020	9.71	Call	Bond Future	3,324.8300	3.3248	3,138.8200	3.1388	(5.595)	0	0	0
2019/04/24	R214	06/02/2020	9.71	Put	Bond Future	4,250.8500	4.2508	4,418.1800	4.4182	3.936	0	0	0
2019/04/24	R214	06/02/2020	9.73	Put	Bond Future	4,179.4200	4.1794	4,344.6600	4.3447	3.954	0	0	0
2019/04/24	R214	06/02/2020	9.72	Call	Bond Future	3,357.6600	3.3577	3,170.6000	3.1706	(5.571)	0	0	0
2019/04/24	R214	06/02/2020	9.72	Put	Bond Future	4,215.1400	4.2151	4,381.4200	4.3814	3.945	0	0	0
2019/04/24	R248	02/05/2019	9.90	Put	Bond Future	120.5700	0.1206	157.8400	0.1578	30.912	0	0	0
2019/04/24	R248	02/05/2019			Bond Future	9.6623	92.7738	9.7104	92.3458	0.498	0.0000	0.0000	37,677
2019/04/24	R248	02/05/2019	9.90	Call	Bond Future	2,200.7700	2.2008	1,810.0100	1.8100	(17.756)	0	0	0
2019/04/24	R248	02/05/2019	9.91	Call	Bond Future	2,276.0900	2.2761	1,882.0600	1.8821	(17.312)	0	0	0
2019/04/24	R248	02/05/2019	9.89	Put	Bond Future	131.7900	0.1318	172.5800	0.1726	30.951	0	0	0
2019/04/24	R248	02/05/2019	9.91	Put	Bond Future	110.2100	0.1102	144.2100	0.1442	30.850	0	0	0
2019/04/24	R248	02/05/2019	9.89	Call	Bond Future	2,126.1600	2.1262	1,738.9200	1.7389	(18.213)	0	0	0
2019/04/24	R248	01/08/2019	10.35	Call	Bond Future	6,082.4100	6.0824	5,720.8700	5.7209	(5.944)	0	0	0
2019/04/24	R248	01/08/2019	10.34	Put	Bond Future	802.6600	0.8027	879.3700	0.8794	9.557	0	0	0
2019/04/24	R248	01/08/2019			Bond Future	9.7182	94.4681	9.7679	94.0311	0.511	0.0000	0.0000	84,857
2019/04/24	R248	01/08/2019	10.36	Call	Bond Future	6,147.6700	6.1477	5,784.8700	5.7849	(5.901)	0	0	0
2019/04/24	R248	01/08/2019	10.36	Put	Bond Future	774.1100	0.7741	848.2700	0.8483	9.580	0	0	0
2019/04/24	R248	01/08/2019	10.35	Put	Bond Future	788.2600	0.7883	863.6800	0.8637	9.568	0	0	0
2019/04/24	R248	01/08/2019	10.34	Call	Bond Future	6,017.2800	6.0173	5,657.0300	5.6570	(5.987)	0	0	0
2019/04/24	R248	07/11/2019	10.02	Call	Bond Future	4,777.3300	4.7773	4,491.6500	4.4917	(5.980)	0	0	0
2019/04/24	R248	07/11/2019	10.01	Put	Bond Future	2,703.7500	2.7038	2,866.2200	2.8662	6.009	0	0	0
2019/04/24	R248	07/11/2019			Bond Future	9.7741	91.9659	9.8254	91.5193	0.525	0.0000	0.0000	0
2019/04/24	R248	07/11/2019	10.03	Call	Bond Future	4,830.3200	4.8303	4,543.0900	4.5431	(5.946)	0	0	0
2019/04/24	R248	07/11/2019	10.03	Put	Bond Future	2,641.5800	2.6416	2,800.9500	2.8010	6.033	0	0	0
2019/04/24	R248	07/11/2019	10.02	Put	Bond Future	2,672.3600	2.6724	2,833.2800	2.8333	6.022	0	0	0
2019/04/24	R248	07/11/2019	10.01	Call	Bond Future	4,724.8000	4.7248	4,440.6700	4.4407	(6.014)	0	0	0
2019/04/24	R248	06/02/2020	9.71	Put	Bond Future	5,245.6100	5.2456	5,459.4000	5.4594	4.076	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
2019/04/24	R248	06/02/2020			Bond Future	9.8233	93.7713	9.8762	93.3155	0.539	0.0000	0.0000	0
2019/04/24	R248	06/02/2020	9.71	Call	Bond Future	4,256.3400	4.2563	4,014.3300	4.0143	(5.686)	0	0	0
2019/04/24	R248	06/02/2020	9.70	Put	Bond Future	5,291.6700	5.2917	5,506.8400	5.5068	4.066	0	0	0
2019/04/24	R248	06/02/2020	9.72	Call	Bond Future	4,299.0600	4.2991	4,055.6700	4.0557	(5.661)	0	0	0
2019/04/24	R248	06/02/2020	9.72	Put	Bond Future	5,200.2300	5.2002	5,412.6400	5.4126	4.085	0	0	0
2019/04/24	R248	06/02/2020	9.70	Call	Bond Future	4,214.1600	4.2142	3,973.5300	3.9735	(5.710)	0	0	0

Total **1213370**