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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/04/2019 TO 25/04/2019

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
2019/04/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/04/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	2025	02/05/2019			Bond Future	134.6226	134.6226	134.8873	134.8873	0.197	0.0000	0.0000	129
2019/04/25	2025	01/08/2019			Bond Future	135.6771	135.6771	135.9462	135.9462	0.198	0.0000	0.0000	1,522
2019/04/25	2025	07/11/2019			Bond Future	138.4962	138.4962	138.7705	138.7705	0.198	0.0000	0.0000	0
2019/04/25	2025	06/02/2020			Bond Future	139.7752	139.7752	140.0548	140.0548	0.200	0.0000	0.0000	0
2019/04/25	2029	02/05/2019			Bond Future	101.2367	101.2367	101.5798	101.5798	0.339	0.0000	0.0000	2,954
2019/04/25	2029	01/08/2019			Bond Future	103.1095	103.1095	103.4585	103.4585	0.338	0.0000	0.0000	3,930
2019/04/25	2029	07/11/2019			Bond Future	104.1606	104.1606	104.5166	104.5166	0.342	0.0000	0.0000	0
2019/04/25	2029	06/02/2020			Bond Future	106.2280	106.2280	106.5909	106.5909	0.342	0.0000	0.0000	0
2019/04/25	2030	02/05/2019	9.41	Call	Bond Future	1,807.8300	1.8078	1,565.5100	1.5655	(13.404)	0	0	0
2019/04/25	2030	02/05/2019	8.90	Put	Bond Future	1,555.3600	1.5554	1,775.8100	1.7758	14.174	0	0	0
2019/04/25	2030	02/05/2019			Bond Future	9.1313	94.4606	9.1707	94.2092	0.431	0.0000	0.0000	34,086
2019/04/25	2030	02/05/2019	9.39	Call	Bond Future	1,693.1800	1.6932	1,453.3700	1.4534	(14.163)	0	0	0
2019/04/25	2030	02/05/2019	9.39	Put	Bond Future	56.0500	0.0561	67.6500	0.0676	20.696	0	0	0
2019/04/25	2030	02/05/2019	10.20	Call	Bond Future	6,518.9800	6.5190	6,267.5700	6.2676	(3.857)	0	0	0
2019/04/25	2030	02/05/2019	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2019/04/25	2030	02/05/2019	9.41	Put	Bond Future	45.7300	0.0457	54.8200	0.0548	19.878	0	0	0
2019/04/25	2030	02/05/2019	8.90	Call	Bond Future	57.4700	0.0575	26.5100	0.0265	(53.872)	0	0	3,000
2019/04/25	2030	02/05/2019	9.40	Call	Bond Future	1,750.2900	1.7503	1,509.1700	1.5092	(13.776)	0	0	3,000
2019/04/25	2030	02/05/2019	9.40	Put	Bond Future	50.6500	0.0507	60.9400	0.0609	20.316	0	0	0
2019/04/25	2030	01/08/2019	8.67	Put	Bond Future	3,843.9000	3.8439	4,044.4300	4.0444	5.217	0	0	0
2019/04/25	2030	01/08/2019	9.15	Put	Bond Future	1,849.4400	1.8494	1,977.0500	1.9771	6.900	0	0	0
2019/04/25	2030	01/08/2019	9.68	Call	Bond Future	3,647.2600	3.6473	3,448.7800	3.4488	(5.442)	0	0	0
2019/04/25	2030	01/08/2019	9.91	Put	Bond Future	433.2800	0.4333	471.7600	0.4718	8.881	0	0	0
2019/04/25	2030	01/08/2019			Bond Future	9.1975	92.1797	9.2384	91.9233	0.445	0.0000	0.0000	43,390
2019/04/25	2030	01/08/2019	8.35	Put	Bond Future	5,672.6800	5.6727	5,906.8500	5.9068	4.128	0	0	0
2019/04/25	2030	01/08/2019	8.35	Call	Bond Future	138.1100	0.1381	115.9100	0.1159	(16.074)	0	0	2,025
2019/04/25	2030	01/08/2019	9.69	Call	Bond Future	3,694.0000	3.6940	3,494.5300	3.4945	(5.400)	0	0	0
2019/04/25	2030	01/08/2019	9.69	Put	Bond Future	668.5600	0.6686	725.4600	0.7255	8.511	0	0	5,400
2019/04/25	2030	01/08/2019	9.22	Put	Bond Future	1,635.4300	1.6354	1,752.3200	1.7523	7.147	0	0	0
2019/04/25	2030	01/08/2019	9.22	Call	Bond Future	1,776.4300	1.7764	1,636.9500	1.6369	(7.852)	0	0	5,400
2019/04/25	2030	01/08/2019	8.67	Call	Bond Future	449.4500	0.4495	393.6100	0.3936	(12.424)	0	0	5,400
2019/04/25	2030	01/08/2019	9.15	Call	Bond Future	1,550.2400	1.5502	1,421.4800	1.4215	(8.306)	0	0	2,025
2019/04/25	2030	01/08/2019	9.68	Put	Bond Future	681.9200	0.6819	739.8100	0.7398	8.489	0	0	4,800
2019/04/25	2030	01/08/2019	9.92	Call	Bond Future	4,817.7100	4.8177	4,599.1200	4.5991	(4.537)	0	0	0
2019/04/25	2030	01/08/2019	9.90	Put	Bond Future	441.9700	0.4420	481.1600	0.4812	8.867	0	0	0
2019/04/25	2030	01/08/2019	9.91	Call	Bond Future	4,767.3700	4.7674	4,549.4800	4.5495	(4.570)	0	0	0
2019/04/25	2030	01/08/2019	8.77	Put	Bond Future	3,352.1100	3.3521	3,538.5500	3.5386	5.562	0	0	0
2019/04/25	2030	01/08/2019	8.77	Call	Bond Future	613.7100	0.6137	543.7800	0.5438	(11.395)	0	0	0
2019/04/25	2030	01/08/2019	9.27	Put	Bond Future	1,494.7200	1.4947	1,604.1300	1.6041	7.320	0	0	0
2019/04/25	2030	01/08/2019	9.27	Call	Bond Future	1,948.4500	1.9484	1,801.4900	1.8015	(7.542)	0	0	0
2019/04/25	2030	01/08/2019	9.92	Put	Bond Future	424.7500	0.4248	462.5300	0.4625	8.895	0	0	0
2019/04/25	2030	01/08/2019	9.90	Call	Bond Future	4,717.1300	4.7171	4,499.9500	4.5000	(4.604)	0	0	0

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2019/04/25	2030	07/11/2019	9.49	Put	Bond Future	1,840.6300	1.8406	1,940.1000	1.9401	5.404	0	0	0
2019/04/25	2030	07/11/2019			Bond Future	9.2529	94.0719	9.2954	93.8101	0.460	0.0000	0.0000	0
2019/04/25	2030	07/11/2019	9.48	Call	Bond Future	3,249.3700	3.2494	3,088.0000	3.0880	(4.966)	0	0	0
2019/04/25	2030	07/11/2019	9.48	Put	Bond Future	1,863.5400	1.8635	1,963.9700	1.9640	5.389	0	0	0
2019/04/25	2030	07/11/2019	9.49	Call	Bond Future	3,286.8400	3.2868	3,124.5100	3.1245	(4.939)	0	0	0
2019/04/25	2030	07/11/2019	9.47	Call	Bond Future	3,212.0900	3.2121	3,051.6900	3.0517	(4.994)	0	0	0
2019/04/25	2030	07/11/2019	9.47	Put	Bond Future	1,886.6800	1.8867	1,988.0800	1.9881	5.375	0	0	0
2019/04/25	2030	06/02/2020	9.14	Call	Bond Future	2,662.1900	2.6622	2,533.7900	2.5338	(4.823)	0	0	0
2019/04/25	2030	06/02/2020	9.15	Put	Bond Future	3,603.3700	3.6034	3,741.2500	3.7413	3.826	0	0	0
2019/04/25	2030	06/02/2020			Bond Future	9.2996	91.9085	9.3438	91.6414	0.476	0.0000	0.0000	0
2019/04/25	2030	06/02/2020	9.14	Put	Bond Future	3,634.4300	3.6344	3,773.1700	3.7732	3.817	0	0	0
2019/04/25	2030	06/02/2020	9.15	Call	Bond Future	2,692.4700	2.6925	2,563.2100	2.5632	(4.801)	0	0	0
2019/04/25	2030	06/02/2020	9.16	Call	Bond Future	2,722.5900	2.7226	2,592.4800	2.5925	(4.779)	0	0	0
2019/04/25	2030	06/02/2020	9.16	Put	Bond Future	3,572.2100	3.5722	3,709.2400	3.7092	3.836	0	0	0
2019/04/25	2032	02/05/2019	9.62	Put	Bond Future	72.8900	0.0729	74.2400	0.0742	1.852	0	0	0
2019/04/25	2032	02/05/2019	9.61	Call	Bond Future	1,758.2000	1.7582	1,590.9900	1.5910	(9.510)	0	0	0
2019/04/25	2032	02/05/2019			Bond Future	9.3661	92.5617	9.3904	92.3925	0.259	0.0000	0.0000	20,290
2019/04/25	2032	02/05/2019	9.62	Call	Bond Future	1,818.9000	1.8189	1,651.1100	1.6511	(9.225)	0	0	0
2019/04/25	2032	02/05/2019	9.61	Put	Bond Future	80.0800	0.0801	82.0100	0.0820	2.410	0	0	0
2019/04/25	2032	02/05/2019	9.63	Call	Bond Future	1,880.0900	1.8801	1,711.8000	1.7118	(8.951)	0	0	0
2019/04/25	2032	02/05/2019	9.63	Put	Bond Future	66.2700	0.0663	67.1200	0.0671	1.283	0	0	0
2019/04/25	2032	01/08/2019	10.10	Call	Bond Future	4,976.9500	4.9769	4,829.7800	4.8298	(2.957)	0	0	0
2019/04/25	2032	01/08/2019	10.11	Put	Bond Future	529.2700	0.5293	554.1700	0.5542	4.705	0	0	0
2019/04/25	2032	01/08/2019			Bond Future	9.4302	94.2509	9.4554	94.0784	0.267	0.0000	0.0000	40,271
2019/04/25	2032	01/08/2019	10.10	Put	Bond Future	539.4600	0.5395	564.8300	0.5648	4.703	0	0	0
2019/04/25	2032	01/08/2019	10.11	Call	Bond Future	5,030.7100	5.0307	4,883.0700	4.8831	(2.935)	0	0	0
2019/04/25	2032	01/08/2019	10.09	Call	Bond Future	4,923.1800	4.9232	4,776.4800	4.7765	(2.980)	0	0	0
2019/04/25	2032	01/08/2019	10.09	Put	Bond Future	549.7100	0.5497	575.5500	0.5755	4.701	0	0	0
2019/04/25	2032	07/11/2019	9.71	Call	Bond Future	3,556.5900	3.5566	3,445.0300	3.4450	(3.137)	0	0	0
2019/04/25	2032	07/11/2019	9.70	Put	Bond Future	2,122.6200	2.1226	2,188.1300	2.1881	3.086	0	0	0
2019/04/25	2032	07/11/2019			Bond Future	9.4912	92.0232	9.5174	91.8467	0.276	0.0000	0.0000	0
2019/04/25	2032	07/11/2019	9.72	Call	Bond Future	3,596.8000	3.5968	3,484.6000	3.4846	(3.119)	0	0	0
2019/04/25	2032	07/11/2019	9.72	Put	Bond Future	2,071.1900	2.0712	2,135.4200	2.1354	3.101	0	0	0
2019/04/25	2032	07/11/2019	9.71	Put	Bond Future	2,096.9100	2.0969	2,161.7800	2.1618	3.094	0	0	0
2019/04/25	2032	07/11/2019	9.70	Call	Bond Future	3,516.3100	3.5163	3,405.3900	3.4054	(3.154)	0	0	0
2019/04/25	2032	06/02/2020	9.40	Put	Bond Future	4,063.9800	4.0640	4,152.7700	4.1528	2.185	0	0	0
2019/04/25	2032	06/02/2020			Bond Future	9.5422	93.8292	9.5694	93.6492	0.284	0.0000	0.0000	0
2019/04/25	2032	06/02/2020	9.39	Call	Bond Future	3,079.8400	3.0798	2,989.2300	2.9892	(2.942)	0	0	0
2019/04/25	2032	06/02/2020	9.39	Put	Bond Future	4,099.2600	4.0993	4,188.6100	4.1886	2.180	0	0	0
2019/04/25	2032	06/02/2020	9.40	Call	Bond Future	3,112.0000	3.1120	3,020.8300	3.0208	(2.930)	0	0	0
2019/04/25	2032	06/02/2020	9.38	Call	Bond Future	3,047.8600	3.0479	2,957.8100	2.9578	(2.955)	0	0	0
2019/04/25	2032	06/02/2020	9.38	Put	Bond Future	4,134.7900	4.1348	4,224.7000	4.2247	2.174	0	0	0
2019/04/25	2033	02/05/2019			Bond Future	103.4180	103.4180	103.4002	103.4002	(0.017)	0.0000	0.0000	2,184
2019/04/25	2033	01/08/2019			Bond Future	105.3311	105.3311	105.3127	105.3127	(0.017)	0.0000	0.0000	6,090
2019/04/25	2033	07/11/2019			Bond Future	106.3534	106.3534	106.3343	106.3343	(0.018)	0.0000	0.0000	0
2019/04/25	2033	06/02/2020			Bond Future	108.4643	108.4643	108.4447	108.4447	(0.018)	0.0000	0.0000	0

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2019/04/25	2037	02/05/2019	9.81	Put	Bond Future	227.0700	0.2271	297.4000	0.2974	30.973	0	0	0
2019/04/25	2037	02/05/2019			Bond Future	9.6665	92.4242	9.7158	92.0419	0.510	0.0000	0.0000	39,205
2019/04/25	2037	02/05/2019	9.80	Call	Bond Future	1,274.8500	1.2748	968.2800	0.9683	(24.048)	0	0	0
2019/04/25	2037	02/05/2019	9.80	Put	Bond Future	245.3800	0.2454	321.1200	0.3211	30.866	0	0	0
2019/04/25	2037	02/05/2019	9.81	Call	Bond Future	1,332.9100	1.3329	1,020.9300	1.0209	(23.406)	0	0	0
2019/04/25	2037	02/05/2019	9.79	Call	Bond Future	1,217.9000	1.2179	917.0000	0.9170	(24.706)	0	0	0
2019/04/25	2037	02/05/2019	9.79	Put	Bond Future	264.9000	0.2649	346.3100	0.3463	30.732	0	0	0
2019/04/25	2037	01/08/2019	10.31	Call	Bond Future	5,016.8700	5.0169	4,707.6400	4.7076	(6.164)	0	0	0
2019/04/25	2037	01/08/2019			Bond Future	9.7351	89.8559	9.7861	89.4662	0.524	0.0000	0.0000	46,283
2019/04/25	2037	01/08/2019	10.29	Call	Bond Future	4,902.7100	4.9027	4,596.1100	4.5961	(6.254)	0	0	0
2019/04/25	2037	01/08/2019	10.29	Put	Bond Future	796.4300	0.7964	879.4900	0.8795	10.429	0	0	0
2019/04/25	2037	01/08/2019	10.31	Put	Bond Future	767.9900	0.7680	848.4200	0.8484	10.473	0	0	0
2019/04/25	2037	01/08/2019	10.30	Call	Bond Future	4,959.7700	4.9598	4,651.8500	4.6519	(6.208)	0	0	0
2019/04/25	2037	01/08/2019	10.30	Put	Bond Future	782.1500	0.7822	863.8900	0.8639	10.451	0	0	0
2019/04/25	2037	07/11/2019	9.97	Call	Bond Future	3,858.8600	3.8589	3,623.0700	3.6231	(6.110)	0	0	0
2019/04/25	2037	07/11/2019			Bond Future	9.7955	91.7004	9.8482	91.3026	0.538	0.0000	0.0000	0
2019/04/25	2037	07/11/2019	9.95	Call	Bond Future	3,771.7800	3.7718	3,538.9000	3.5389	(6.174)	0	0	0
2019/04/25	2037	07/11/2019	9.95	Put	Bond Future	2,613.4400	2.6134	2,778.3400	2.7783	6.310	0	0	0
2019/04/25	2037	07/11/2019	9.97	Put	Bond Future	2,552.2300	2.5522	2,714.2200	2.7142	6.347	0	0	0
2019/04/25	2037	07/11/2019	9.96	Call	Bond Future	3,815.2100	3.8152	3,580.8800	3.5809	(6.142)	0	0	0
2019/04/25	2037	07/11/2019	9.96	Put	Bond Future	2,582.6800	2.5827	2,746.1300	2.7461	6.329	0	0	0
2019/04/25	2037	06/02/2020	9.67	Call	Bond Future	3,469.8300	3.4698	3,275.0400	3.2750	(5.614)	0	0	0
2019/04/25	2037	06/02/2020	9.66	Put	Bond Future	4,859.4100	4.8594	5,071.6000	5.0716	4.367	0	0	0
2019/04/25	2037	06/02/2020			Bond Future	9.8482	89.2399	9.9026	88.8342	0.552	0.0000	0.0000	0
2019/04/25	2037	06/02/2020	9.68	Call	Bond Future	3,505.6400	3.5056	3,309.6200	3.3096	(5.592)	0	0	0
2019/04/25	2037	06/02/2020	9.68	Put	Bond Future	4,777.7600	4.7778	4,987.4900	4.9875	4.390	0	0	0
2019/04/25	2037	06/02/2020	9.67	Put	Bond Future	4,818.4400	4.8184	5,029.4000	5.0294	4.378	0	0	0
2019/04/25	2037	06/02/2020	9.66	Call	Bond Future	3,434.2100	3.4342	3,240.6500	3.2406	(5.636)	0	0	0
2019/04/25	2038	02/05/2019			Bond Future	121.3742	121.3742	121.7122	121.7122	0.278	0.0000	0.0000	8,289
2019/04/25	2038	01/08/2019			Bond Future	122.0043	122.0043	122.3481	122.3481	0.282	0.0000	0.0000	11,535
2019/04/25	2038	07/11/2019			Bond Future	124.5394	124.5394	124.8900	124.8900	0.281	0.0000	0.0000	0
2019/04/25	2038	06/02/2020			Bond Future	125.3577	125.3577	125.7151	125.7151	0.285	0.0000	0.0000	0
2019/04/25	2040	02/05/2019	9.89	Call	Bond Future	1,386.4400	1.3864	996.7000	0.9967	(28.111)	0	0	0
2019/04/25	2040	02/05/2019	9.88	Put	Bond Future	258.8500	0.2589	371.0500	0.3710	43.346	0	0	0
2019/04/25	2040	02/05/2019	9.60	Call	Bond Future	193.8300	0.1938	86.7000	0.0867	(55.270)	0	0	1,150
2019/04/25	2040	02/05/2019			Bond Future	9.7514	95.7243	9.8108	95.2301	0.609	0.0000	0.0000	14,255
2019/04/25	2040	02/05/2019	9.90	Call	Bond Future	1,449.5400	1.4495	1,052.4600	1.0525	(27.394)	0	0	0
2019/04/25	2040	02/05/2019	9.90	Put	Bond Future	219.8900	0.2199	317.0700	0.3171	44.195	0	0	0
2019/04/25	2040	02/05/2019	9.60	Put	Bond Future	1,474.2900	1.4743	1,861.4200	1.8614	26.259	0	0	0
2019/04/25	2040	02/05/2019	10.20	Put	Bond Future	10.8900	0.0109	15.4900	0.0155	42.241	0	0	0
2019/04/25	2040	02/05/2019	10.20	Call	Bond Future	3,645.8000	3.6458	3,156.1400	3.1561	(13.431)	0	0	1,150
2019/04/25	2040	02/05/2019	9.89	Put	Bond Future	238.7400	0.2387	343.2600	0.3433	43.780	0	0	0
2019/04/25	2040	02/05/2019	9.88	Call	Bond Future	1,324.4800	1.3245	942.4200	0.9424	(28.846)	0	0	0
2019/04/25	2040	02/05/2019	10.15	Call	Bond Future	3,260.3000	3.2603	2,774.6000	2.7746	(14.897)	0	0	0
2019/04/25	2040	02/05/2019	10.15	Put	Bond Future	19.2100	0.0192	27.7700	0.0278	44.560	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
2019/04/25	2040	02/05/2019	9.65	Put	Bond Future	1,159.2700	1.1593	1,501.1800	1.5012	29.494	0	0	880
2019/04/25	2040	02/05/2019	9.65	Call	Bond Future	304.6800	0.3047	152.3300	0.1523	(50.003)	0	0	0
2019/04/25	2040	01/08/2019	10.36	Call	Bond Future	5,198.7100	5.1987	4,809.1700	4.8092	(7.493)	0	0	0
2019/04/25	2040	01/08/2019	10.37	Put	Bond Future	890.6700	0.8907	1,002.9800	1.0030	12.610	0	0	0
2019/04/25	2040	01/08/2019			Bond Future	9.8199	92.9659	9.8812	92.4623	0.624	0.0000	0.0000	28,308
2019/04/25	2040	01/08/2019	10.36	Put	Bond Future	906.7300	0.9067	1,020.8000	1.0208	12.580	0	0	0
2019/04/25	2040	01/08/2019	10.37	Call	Bond Future	5,259.1000	5.2591	4,867.8000	4.8678	(7.440)	0	0	0
2019/04/25	2040	01/08/2019	10.38	Call	Bond Future	5,319.8000	5.3198	4,926.7700	4.9268	(7.388)	0	0	0
2019/04/25	2040	01/08/2019	10.38	Put	Bond Future	875.0400	0.8750	985.6200	0.9856	12.637	0	0	0
2019/04/25	2040	07/11/2019	10.03	Call	Bond Future	4,065.6400	4.0656	3,767.9600	3.7680	(7.322)	0	0	0
2019/04/25	2040	07/11/2019	10.04	Put	Bond Future	2,826.1100	2.8261	3,040.7700	3.0408	7.596	0	0	0
2019/04/25	2040	07/11/2019			Bond Future	9.8804	94.8745	9.9437	94.3603	0.641	0.0000	0.0000	0
2019/04/25	2040	07/11/2019	10.03	Put	Bond Future	2,858.2100	2.8582	3,074.7400	3.0747	7.576	0	0	0
2019/04/25	2040	07/11/2019	10.04	Call	Bond Future	4,113.3400	4.1133	3,813.7900	3.8138	(7.282)	0	0	0
2019/04/25	2040	07/11/2019	10.05	Call	Bond Future	4,161.2600	4.1613	3,859.8400	3.8598	(7.243)	0	0	0
2019/04/25	2040	07/11/2019	10.05	Put	Bond Future	2,794.3500	2.7944	3,007.1400	3.0071	7.615	0	0	0
2019/04/25	2040	06/02/2020	9.76	Call	Bond Future	3,706.4900	3.7065	3,456.4000	3.4564	(6.747)	0	0	0
2019/04/25	2040	06/02/2020			Bond Future	9.9333	92.2257	9.9987	91.7012	0.658	0.0000	0.0000	0
2019/04/25	2040	06/02/2020	9.74	Call	Bond Future	3,629.7500	3.6298	3,382.8700	3.3829	(6.802)	0	0	0
2019/04/25	2040	06/02/2020	9.74	Put	Bond Future	5,209.7200	5.2097	5,487.3400	5.4873	5.329	0	0	0
2019/04/25	2040	06/02/2020	9.76	Put	Bond Future	5,121.0200	5.1210	5,395.4300	5.3954	5.359	0	0	0
2019/04/25	2040	06/02/2020	9.75	Call	Bond Future	3,668.1900	3.6682	3,419.7000	3.4197	(6.774)	0	0	0
2019/04/25	2040	06/02/2020	9.75	Put	Bond Future	5,165.3800	5.1654	5,441.3900	5.4414	5.343	0	0	0
2019/04/25	2044	02/05/2019	9.90	Call	Bond Future	1,417.6000	1.4176	1,019.0800	1.0191	(28.112)	0	0	0
2019/04/25	2044	02/05/2019			Bond Future	9.7611	92.9164	9.8205	92.4113	0.608	0.0000	0.0000	13,730
2019/04/25	2044	02/05/2019	9.90	Put	Bond Future	243.4400	0.2434	350.0400	0.3500	43.789	0	0	0
2019/04/25	2044	02/05/2019	9.91	Call	Bond Future	1,481.9700	1.4820	1,075.9700	1.0760	(27.396)	0	0	0
2019/04/25	2044	02/05/2019	9.92	Put	Bond Future	206.2800	0.2063	298.2700	0.2983	44.595	0	0	0
2019/04/25	2044	02/05/2019	9.91	Put	Bond Future	224.2400	0.2242	323.3600	0.3234	44.203	0	0	0
2019/04/25	2044	02/05/2019	9.92	Call	Bond Future	1,547.4400	1.5474	1,134.3100	1.1343	(26.698)	0	0	0
2019/04/25	2044	01/08/2019	9.86	Put	Bond Future	2,259.3900	2.2594	2,496.9100	2.4969	10.513	0	0	0
2019/04/25	2044	01/08/2019	10.53	Call	Bond Future	6,321.5200	6.3215	5,896.9800	5.8970	(6.716)	0	0	0
2019/04/25	2044	01/08/2019	10.40	Put	Bond Future	875.5200	0.8755	986.1900	0.9862	12.640	0	0	0
2019/04/25	2044	01/08/2019			Bond Future	9.8263	90.2319	9.8876	89.7172	0.624	0.0000	0.0000	34,371
2019/04/25	2044	01/08/2019	10.39	Call	Bond Future	5,446.5300	5.4465	5,044.2400	5.0442	(7.386)	0	0	0
2019/04/25	2044	01/08/2019	10.39	Put	Bond Future	891.2500	0.8913	1,003.6700	1.0037	12.614	0	0	0
2019/04/25	2044	01/08/2019	9.86	Call	Bond Future	2,542.8500	2.5428	2,265.6600	2.2657	(10.901)	0	0	100
2019/04/25	2044	01/08/2019	10.53	Put	Bond Future	694.9200	0.6949	785.0900	0.7851	12.976	0	0	100
2019/04/25	2044	01/08/2019	10.40	Call	Bond Future	5,508.0800	5.5081	5,104.0400	5.1040	(7.335)	0	0	0
2019/04/25	2044	01/08/2019	9.36	Put	Bond Future	4,886.1300	4.8861	5,272.2900	5.2723	7.903	0	0	0
2019/04/25	2044	01/08/2019	9.36	Call	Bond Future	801.5900	0.8016	673.0400	0.6730	(16.037)	0	0	100
2019/04/25	2044	01/08/2019	10.38	Call	Bond Future	5,384.9900	5.3850	4,984.4500	4.9844	(7.438)	0	0	0
2019/04/25	2044	01/08/2019	10.38	Put	Bond Future	907.1200	0.9071	1,021.2900	1.0213	12.586	0	0	0
2019/04/25	2044	07/11/2019	10.07	Put	Bond Future	2,809.1600	2.8092	3,023.0000	3.0230	7.612	0	0	0
2019/04/25	2044	07/11/2019			Bond Future	9.8838	92.0843	9.9471	91.5588	0.640	0.0000	0.0000	0
2019/04/25	2044	07/11/2019	10.06	Call	Bond Future	4,292.0300	4.2920	3,982.2400	3.9822	(7.218)	0	0	0
2019/04/25	2044	07/11/2019	10.06	Put	Bond Future	2,841.1100	2.8411	3,056.8400	3.0568	7.593	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
2019/04/25	2044	07/11/2019	10.07	Call	Bond Future	4,341.2700	4.3413	4,029.5900	4.0296	(7.179)	0	0	0
2019/04/25	2044	07/11/2019	10.05	Call	Bond Future	4,243.2700	4.2433	3,935.3800	3.9354	(7.256)	0	0	0
2019/04/25	2044	07/11/2019	10.05	Put	Bond Future	2,873.6600	2.8737	3,091.2900	3.0913	7.573	0	0	0
2019/04/25	2044	06/02/2020	9.77	Put	Bond Future	5,214.3500	5.2143	5,492.4700	5.4925	5.334	0	0	0
2019/04/25	2044	06/02/2020			Bond Future	9.9340	89.5061	9.9992	88.9701	0.656	0.0000	0.0000	0
2019/04/25	2044	06/02/2020	9.77	Call	Bond Future	3,841.0200	3.8410	3,583.1600	3.5832	(6.713)	0	0	0
2019/04/25	2044	06/02/2020	9.78	Call	Bond Future	3,880.4700	3.8805	3,620.9800	3.6210	(6.687)	0	0	0
2019/04/25	2044	06/02/2020	9.76	Put	Bond Future	5,259.6200	5.2596	5,539.3800	5.5394	5.319	0	0	0
2019/04/25	2044	06/02/2020	9.78	Put	Bond Future	5,169.0800	5.1691	5,445.5700	5.4456	5.349	0	0	0
2019/04/25	2044	06/02/2020	9.76	Call	Bond Future	3,801.4400	3.8014	3,545.2200	3.5452	(6.740)	0	0	0
2019/04/25	2046	02/05/2019			Bond Future	112.9379	112.9379	114.1932	114.1932	1.111	0.0000	0.0000	11,310
2019/04/25	2046	01/08/2019			Bond Future	115.0273	115.0273	116.3051	116.3051	1.111	0.0000	0.0000	10,658
2019/04/25	2046	07/11/2019			Bond Future	115.7024	115.7024	117.0067	117.0067	1.127	0.0000	0.0000	0
2019/04/25	2046	06/02/2020			Bond Future	117.9989	117.9989	119.3290	119.3290	1.127	0.0000	0.0000	0
2019/04/25	2050	02/05/2019			Bond Future	119.4162	119.4162	119.8877	119.8877	0.395	0.0000	0.0000	7,487
2019/04/25	2050	01/08/2019			Bond Future	119.8343	119.8343	120.3140	120.3140	0.400	0.0000	0.0000	10,863
2019/04/25	2050	07/11/2019			Bond Future	122.3243	122.3243	122.8135	122.8135	0.400	0.0000	0.0000	0
2019/04/25	2050	06/02/2020			Bond Future	122.9153	122.9153	123.4142	123.4142	0.406	0.0000	0.0000	0
2019/04/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	AL37	02/05/2019			Index Future	631.6510	631.6510	631.1410	631.1410	(0.081)	0.0000	0.0000	0
2019/04/25	AL37	01/08/2019			Index Future	643.1790	643.1790	642.6570	642.6570	(0.081)	0.0000	0.0000	0
2019/04/25	AL37	07/11/2019			Index Future	656.3750	656.3750	655.8410	655.8410	(0.081)	0.0000	0.0000	0
2019/04/25	AL37	06/02/2020			Index Future	669.2510	669.2510	668.7050	668.7050	(0.082)	0.0000	0.0000	0
2019/04/25	AL7T	02/05/2019			Index Future	732.9210	732.9210	731.6420	731.6420	(0.175)	0.0000	0.0000	0
2019/04/25	AL7T	01/08/2019			Index Future	746.2970	746.2970	744.9920	744.9920	(0.175)	0.0000	0.0000	0
2019/04/25	AL7T	07/11/2019			Index Future	761.6090	761.6090	760.2760	760.2760	(0.175)	0.0000	0.0000	0
2019/04/25	AL7T	06/02/2020			Index Future	776.5490	776.5490	775.1880	775.1880	(0.175)	0.0000	0.0000	0
2019/04/25	ALBI	02/05/2019			Index Future	662.7030	662.7030	660.7360	660.7360	(0.297)	0.0000	0.0000	3
2019/04/25	ALBI	01/08/2019			Index Future	674.7980	674.7980	672.7930	672.7930	(0.297)	0.0000	0.0000	974
2019/04/25	ALBI	07/11/2019			Index Future	688.6430	688.6430	686.5950	686.5950	(0.297)	0.0000	0.0000	0
2019/04/25	ALBI	06/02/2020			Index Future	702.1520	702.1520	700.0630	700.0630	(0.298)	0.0000	0.0000	0
2019/04/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/04/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	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
2019/04/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/25	ES33	02/05/2019			Bond Future	10.8348	77.0483	10.8737	76.8192	0.359	0.0000	0.0000	0
2019/04/25	ES33	01/08/2019			Bond Future	10.9427	78.4545	10.9830	78.2209	0.368	0.0000	0.0000	350
2019/04/25	ES33	07/11/2019			Bond Future	11.0548	76.2693	11.0968	76.0306	0.379	0.0000	0.0000	0
2019/04/25	ES33	06/02/2020			Bond Future	11.1581	77.7662	11.2015	77.5227	0.390	0.0000	0.0000	0
2019/04/25	ES42	02/05/2019			Bond Future	11.1046	78.7768	11.1635	78.3809	0.531	0.0000	0.0000	0
2019/04/25	ES42	01/08/2019			Bond Future	11.2104	80.2145	11.2715	79.8111	0.545	0.0000	0.0000	4,919
2019/04/25	ES42	07/11/2019			Bond Future	11.3207	77.5945	11.3841	77.1826	0.561	0.0000	0.0000	0
2019/04/25	ES42	06/02/2020			Bond Future	11.4181	79.1178	11.4838	78.6977	0.575	0.0000	0.0000	0
2019/04/25	GOVI	02/05/2019	647.87	Call	GOVI	83,560.0000	8.3560	63,130.0000	6.3130	(24.449)	0	0	0
2019/04/25	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	GOVI	02/05/2019			GOVI	656.2260	656.2260	654.1830	654.1830	(0.311)	0.0000	0.0000	86
2019/04/25	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	GOVI	02/05/2019	647.88	Call	GOVI	83,460.0000	8.3460	63,030.0000	6.3030	(24.479)	0	0	0
2019/04/25	GOVI	02/05/2019	647.86	Call	GOVI	83,660.0000	8.3660	63,230.0000	6.3230	(24.420)	0	0	0
2019/04/25	GOVI	01/08/2019	638.68	Call	GOVI	295,230.0000	29.5230	274,390.0000	27.4390	(7.059)	0	0	0
2019/04/25	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	GOVI	01/08/2019			GOVI	668.2030	668.2030	666.1190	666.1190	(0.312)	0.0000	0.0000	436
2019/04/25	GOVI	01/08/2019	638.69	Call	GOVI	295,130.0000	29.5130	274,290.0000	27.4290	(7.061)	0	0	0
2019/04/25	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	GOVI	01/08/2019	638.67	Call	GOVI	295,330.0000	29.5330	274,490.0000	27.4490	(7.057)	0	0	0
2019/04/25	GOVI	07/11/2019	672.90	Call	GOVI	90,130.0000	9.0130	68,850.0000	6.8850	(23.610)	0	0	0
2019/04/25	GOVI	07/11/2019			GOVI	681.9130	681.9130	679.7850	679.7850	(0.312)	0.0000	0.0000	0
2019/04/25	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	GOVI	07/11/2019	672.91	Call	GOVI	90,030.0000	9.0030	68,750.0000	6.8750	(23.637)	0	0	0
2019/04/25	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	GOVI	07/11/2019	672.92	Call	GOVI	89,930.0000	8.9930	68,650.0000	6.8650	(23.663)	0	0	0
2019/04/25	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	GOVI	06/02/2020	703.15	Put	GOVI	78,600.0000	7.8600	100,310.0000	10.0310	27.621	0	0	0
2019/04/25	GOVI	06/02/2020			GOVI	695.2900	695.2900	693.1190	693.1190	(0.312)	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
2019/04/25	GOVI	06/02/2020	703.14	Put	GOVI	78,500.0000		7.8500	100,210.0000	10.0210	27.656	0	0	0
2019/04/25	GOVI	06/02/2020	703.15	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	GOVI	06/02/2020	703.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	GOVI	06/02/2020	703.13	Put	GOVI	78,400.0000		7.8400	100,110.0000	10.0110	27.691	0	0	0
2019/04/25	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/25	IGOV	02/05/2019			Index Future	257.6070		257.6070	258.4510	258.4510	0.328	0.0000	0.0000	33
2019/04/25	IGOV	01/08/2019			Index Future	262.3730		262.3730	263.2310	263.2310	0.327	0.0000	0.0000	800
2019/04/25	IGOV	07/11/2019			Index Future	267.8240		267.8240	268.6990	268.6990	0.327	0.0000	0.0000	219
2019/04/25	IGOV	06/02/2020			Index Future	273.1390		273.1390	274.0310	274.0310	0.327	0.0000	0.0000	0
2019/04/25	IS01	20/06/2019			Interest Rate Swap	102.0100		102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/25	IS01	19/09/2019			Interest Rate Swap	99.8700		99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/04/25	IS02	21/06/2019			Interest Rate Swap	99.7400		99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/25	IS02	20/09/2019			Interest Rate Swap	101.8700		101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/04/25	IS02	20/12/2019			Interest Rate Swap	102.8000		102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/04/25	IS02	23/03/2020			Interest Rate Swap	98.7700		98.7700	98.7800	98.7800	0.010	0.0000	0.0000	0
2019/04/25	IS02	22/06/2020			Interest Rate Swap	102.3300		102.3300	102.3400	102.3400	0.010	0.0000	0.0000	0
2019/04/25	IS02	21/09/2020			Interest Rate Swap	99.2900		99.2900	99.3000	99.3000	0.010	0.0000	0.0000	0
2019/04/25	IS05	17/12/2020			Interest Rate Swap	96.0500		96.0500	96.0600	96.0600	0.010	0.0000	0.0000	0
2019/04/25	IS05	16/03/2021			Interest Rate Swap	95.1900		95.1900	95.2100	95.2100	0.021	0.0000	0.0000	0
2019/04/25	IS05	15/06/2021			Interest Rate Swap	94.2800		94.2800	94.3000	94.3000	0.021	0.0000	0.0000	0
2019/04/25	IS05	21/09/2021			Interest Rate Swap	94.3500		94.3500	94.3700	94.3700	0.021	0.0000	0.0000	0
2019/04/25	IS05	21/12/2021			Interest Rate Swap	96.4500		96.4500	96.4700	96.4700	0.021	0.0000	0.0000	51
2019/04/25	IS05	15/03/2022			Interest Rate Swap	96.5100		96.5100	96.5300	96.5300	0.021	0.0000	0.0000	0
2019/04/25	IS05	21/06/2022			Interest Rate Swap	97.6200		97.6200	97.6300	97.6300	0.010	0.0000	0.0000	0
2019/04/25	IS05	20/09/2022			Interest Rate Swap	101.4900		101.4900	101.5000	101.5000	0.010	0.0000	0.0000	0
2019/04/25	IS05	20/12/2022			Interest Rate Swap	102.6900		102.6900	102.6900	102.6900	0.000	0.0000	0.0000	0
2019/04/25	IS05	22/03/2023			Interest Rate Swap	95.9700		95.9700	95.9700	95.9700	0.000	0.0000	0.0000	0
2019/04/25	IS05	20/06/2023			Interest Rate Swap	101.9900		101.9900	101.9800	101.9800	(0.010)	0.0000	0.0000	0
2019/04/25	IS05	19/09/2023			Interest Rate Swap	97.4200		97.4200	97.4100	97.4100	(0.010)	0.0000	0.0000	0
2019/04/25	IS10	17/12/2025			Interest Rate Swap	93.7600		93.7600	93.7100	93.7100	(0.053)	0.0000	0.0000	0
2019/04/25	IS10	16/03/2026			Interest Rate Swap	90.7100		90.7100	90.6600	90.6600	(0.055)	0.0000	0.0000	0
2019/04/25	IS10	15/06/2026			Interest Rate Swap	89.4200		89.4200	89.3700	89.3700	(0.056)	0.0000	0.0000	0
2019/04/25	IS10	21/09/2026			Interest Rate Swap	91.5700		91.5700	91.5300	91.5300	(0.044)	0.0000	0.0000	0
2019/04/25	IS10	21/12/2026			Interest Rate Swap	95.3800		95.3800	95.3500	95.3500	(0.031)	0.0000	0.0000	0
2019/04/25	IS10	15/03/2027			Interest Rate Swap	93.9400		93.9400	93.9100	93.9100	(0.032)	0.0000	0.0000	0
2019/04/25	IS10	21/06/2027			Interest Rate Swap	96.0200		96.0200	95.9900	95.9900	(0.031)	0.0000	0.0000	0
2019/04/25	IS10	20/09/2027			Interest Rate Swap	101.5200		101.5200	101.4800	101.4800	(0.039)	0.0000	0.0000	0
2019/04/25	IS10	20/12/2027			Interest Rate Swap	101.8900		101.8900	101.8300	101.8300	(0.059)	0.0000	0.0000	0
2019/04/25	IS10	22/03/2028			Interest Rate Swap	95.3500		95.3500	95.2900	95.2900	(0.063)	0.0000	0.0000	0
2019/04/25	IS10	20/06/2028			Interest Rate Swap	102.6000		102.6000	102.5300	102.5300	(0.068)	0.0000	0.0000	0
2019/04/25	IS10	19/09/2028			Interest Rate Swap	96.1100		96.1100	96.0500	96.0500	(0.062)	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
2019/04/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/25	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/04/25	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/25	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/25	R023	02/05/2019	8.45	Call	Bond Future	2,216.8500	2.2169	2,136.6100	2.1366	(3.620)	0	0	0
2019/04/25	R023	02/05/2019	8.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	R023	02/05/2019			Bond Future	7.7585	101.3872	7.7832	101.3070	0.318	0.0000	0.0000	18,749
2019/04/25	R023	02/05/2019	8.46	Call	Bond Future	2,248.4700	2.2485	2,168.2300	2.1682	(3.569)	0	0	0
2019/04/25	R023	02/05/2019	8.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	R023	02/05/2019	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	R023	02/05/2019	8.44	Call	Bond Future	2,185.2300	2.1852	2,104.9900	2.1050	(3.672)	0	0	0
2019/04/25	R023	01/08/2019	8.95	Call	Bond Future	3,530.1400	3.5301	3,450.5600	3.4506	(2.254)	0	0	0
2019/04/25	R023	01/08/2019			Bond Future	7.7834	103.2376	7.8102	103.1555	0.344	0.0000	0.0000	54,458
2019/04/25	R023	01/08/2019	8.93	Call	Bond Future	3,474.0300	3.4740	3,394.6300	3.3946	(2.286)	0	0	0
2019/04/25	R023	01/08/2019	8.93	Put	Bond Future	36.2300	0.0362	38.9100	0.0389	7.397	0	0	0
2019/04/25	R023	01/08/2019	8.95	Put	Bond Future	33.6800	0.0337	36.1800	0.0362	7.423	0	0	0
2019/04/25	R023	01/08/2019	8.94	Call	Bond Future	3,502.0600	3.5021	3,422.5700	3.4226	(2.270)	0	0	0
2019/04/25	R023	01/08/2019	8.94	Put	Bond Future	34.9300	0.0349	37.5200	0.0375	7.415	0	0	0
2019/04/25	R023	07/11/2019	7.98	Call	Bond Future	1,254.9900	1.2550	1,203.4200	1.2034	(4.109)	0	0	0
2019/04/25	R023	07/11/2019			Bond Future	7.7929	101.4223	7.8223	101.3383	0.377	0.0000	0.0000	0
2019/04/25	R023	07/11/2019	7.98	Put	Bond Future	721.7100	0.7217	754.1600	0.7542	4.496	0	0	0
2019/04/25	R023	07/11/2019	7.99	Call	Bond Future	1,273.9100	1.2739	1,221.9700	1.2220	(4.077)	0	0	0
2019/04/25	R023	07/11/2019	8.00	Call	Bond Future	1,292.6600	1.2927	1,240.3500	1.2403	(4.047)	0	0	0
2019/04/25	R023	07/11/2019	8.00	Put	Bond Future	702.5800	0.7026	734.2900	0.7343	4.513	0	0	0
2019/04/25	R023	07/11/2019	7.99	Put	Bond Future	712.2300	0.7122	744.3100	0.7443	4.504	0	0	0
2019/04/25	R023	06/02/2020	7.54	Call	Bond Future	744.5500	0.7445	708.5500	0.7086	(4.835)	0	0	0
2019/04/25	R023	06/02/2020			Bond Future	7.7846	103.4125	7.8168	103.3267	0.414	0.0000	0.0000	0
2019/04/25	R023	06/02/2020	7.52	Call	Bond Future	718.8600	0.7189	683.6100	0.6836	(4.904)	0	0	0
2019/04/25	R023	06/02/2020	7.52	Put	Bond Future	1,427.3300	1.4273	1,477.9100	1.4779	3.544	0	0	0
2019/04/25	R023	06/02/2020	7.54	Put	Bond Future	1,399.2400	1.3992	1,449.0700	1.4491	3.561	0	0	0
2019/04/25	R023	06/02/2020	7.53	Call	Bond Future	731.8200	0.7318	696.1900	0.6962	(4.869)	0	0	0
2019/04/25	R023	06/02/2020	7.53	Put	Bond Future	1,413.4000	1.4134	1,463.6000	1.4636	3.552	0	0	0
2019/04/25	R035	02/05/2019	9.74	Put	Bond Future	197.1000	0.1971	239.6000	0.2396	21.563	0	0	0
2019/04/25	R035	02/05/2019			Bond Future	9.5861	95.8847	9.6255	95.5819	0.410	0.0000	0.0000	48,826
2019/04/25	R035	02/05/2019	9.74	Call	Bond Future	1,373.7500	1.3738	1,113.4100	1.1134	(18.951)	0	0	0
2019/04/25	R035	02/05/2019	9.75	Call	Bond Future	1,433.6100	1.4336	1,169.6600	1.1697	(18.412)	0	0	0
2019/04/25	R035	02/05/2019	9.75	Put	Bond Future	181.2400	0.1812	220.1300	0.2201	21.458	0	0	0
2019/04/25	R035	02/05/2019	9.73	Call	Bond Future	1,314.8600	1.3149	1,058.3400	1.0583	(19.509)	0	0	0
2019/04/25	R035	02/05/2019	9.73	Put	Bond Future	214.0200	0.2140	260.3400	0.2603	21.643	0	0	0
2019/04/25	R035	01/08/2019	10.23	Call	Bond Future	5,051.4700	5.0515	4,804.9300	4.8049	(4.881)	0	0	0
2019/04/25	R035	01/08/2019	10.22	Put	Bond Future	809.5600	0.8096	872.7700	0.8728	7.808	0	0	0
2019/04/25	R035	01/08/2019			Bond Future	9.6511	97.6347	9.6918	97.3259	0.422	0.0000	0.0000	54,560

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2019/04/25	R035	01/08/2019	10.24	Call	Bond Future	5,108.5300		5.1085	4,860.9900	4.8610	(4.846)	0	0	0
2019/04/25	R035	01/08/2019	10.24	Put	Bond Future	781.3200		0.7813	842.5300	0.8425	7.834	0	0	0
2019/04/25	R035	01/08/2019	10.23	Put	Bond Future	795.2400		0.7952	857.4500	0.8575	7.823	0	0	0
2019/04/25	R035	01/08/2019	10.22	Call	Bond Future	4,994.7200		4.9947	4,749.1800	4.7492	(4.916)	0	0	0
2019/04/25	R035	07/11/2019	9.88	Call	Bond Future	3,729.8100		3.7298	3,542.1100	3.5421	(5.032)	0	0	0
2019/04/25	R035	07/11/2019	9.89	Call	Bond Future	3,773.1000		3.7731	3,584.2400	3.5842	(5.005)	0	0	0
2019/04/25	R035	07/11/2019	9.87	Put	Bond Future	2,545.2200		2.5452	2,674.0700	2.6741	5.062	0	0	0
2019/04/25	R035	07/11/2019			Bond Future	9.7164		95.1334	9.7585	94.8181	0.434	0.0000	0.0000	0
2019/04/25	R035	07/11/2019	9.89	Put	Bond Future	2,484.5000		2.4845	2,611.0100	2.6110	5.092	0	0	0
2019/04/25	R035	07/11/2019	9.87	Call	Bond Future	3,686.7400		3.6867	3,500.2200	3.5002	(5.059)	0	0	0
2019/04/25	R035	07/11/2019	9.88	Put	Bond Future	2,514.7100		2.5147	2,642.3800	2.6424	5.077	0	0	0
2019/04/25	R035	06/02/2020	9.60	Call	Bond Future	3,393.1100		3.3931	3,237.4700	3.2375	(4.587)	0	0	0
2019/04/25	R035	06/02/2020	9.61	Put	Bond Future	4,654.2400		4.6542	4,819.2800	4.8193	3.546	0	0	0
2019/04/25	R035	06/02/2020			Bond Future	9.7742		97.0005	9.8178	96.6788	0.446	0.0000	0.0000	0
2019/04/25	R035	06/02/2020	9.60	Put	Bond Future	4,694.5000		4.6945	4,860.5300	4.8605	3.537	0	0	0
2019/04/25	R035	06/02/2020	9.61	Call	Bond Future	3,428.2700		3.4283	3,271.6400	3.2716	(4.569)	0	0	0
2019/04/25	R035	06/02/2020	9.59	Call	Bond Future	3,357.8100		3.3578	3,203.1400	3.2031	(4.606)	0	0	0
2019/04/25	R035	06/02/2020	9.59	Put	Bond Future	4,734.7100		4.7347	4,901.7100	4.9017	3.527	0	0	0
2019/04/25	R186	02/05/2019	9.02	Call	Bond Future	2,636.9900		2.6370	2,522.5300	2.5225	(4.341)	0	0	0
2019/04/25	R186	02/05/2019	9.01	Put	Bond Future	3.2000		0.0032	2.5500	0.0026	(20.313)	0	0	0
2019/04/25	R186	02/05/2019	10.07	Call	Bond Future	8,419.3000		8.4193	8,305.4300	8.3054	(1.352)	0	0	0
2019/04/25	R186	02/05/2019	9.96	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	90
2019/04/25	R186	02/05/2019	9.75	Call	Bond Future	6,700.0400		6.7000	6,586.1700	6.5862	(1.700)	0	0	0
2019/04/25	R186	02/05/2019	9.25	Put	Bond Future	0.0700		0.0001	0.0400	0.0000	(42.857)	0	0	0
2019/04/25	R186	02/05/2019	8.65	Put	Bond Future	210.3000		0.2103	223.6700	0.2237	6.358	0	0	4,100
2019/04/25	R186	02/05/2019			Bond Future	8.5659		114.5982	8.5852	114.4843	0.226	0.0000	0.0000	37,004
2019/04/25	R186	02/05/2019	9.03	Call	Bond Future	2,693.7000		2.6937	2,579.2900	2.5793	(4.247)	0	0	0
2019/04/25	R186	02/05/2019	9.03	Put	Bond Future	2.3900		0.0024	1.8500	0.0019	(22.594)	0	0	0
2019/04/25	R186	02/05/2019	8.65	Call	Bond Future	704.5900		0.7046	604.0900	0.6041	(14.264)	0	0	3,250
2019/04/25	R186	02/05/2019	9.02	Put	Bond Future	2.7700		0.0028	2.1800	0.0022	(21.300)	0	0	0
2019/04/25	R186	02/05/2019	9.01	Call	Bond Future	2,580.3000		2.5803	2,465.7800	2.4658	(4.438)	0	0	0
2019/04/25	R186	02/05/2019	9.30	Call	Bond Future	4,217.8500		4.2179	4,103.9600	4.1040	(2.700)	0	0	200
2019/04/25	R186	02/05/2019	10.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	200
2019/04/25	R186	02/05/2019	9.96	Call	Bond Future	7,832.5300		7.8325	7,718.6600	7.7187	(1.454)	0	0	0
2019/04/25	R186	02/05/2019	9.20	Put	Bond Future	0.1600		0.0002	0.1000	0.0001	(37.500)	0	0	0
2019/04/25	R186	02/05/2019	9.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,000
2019/04/25	R186	02/05/2019	10.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,250
2019/04/25	R186	02/05/2019	9.25	Call	Bond Future	3,937.3300		3.9373	3,823.4300	3.8234	(2.893)	0	0	3,250
2019/04/25	R186	02/05/2019	8.90	Call	Bond Future	1,960.5100		1.9605	1,845.2800	1.8453	(5.878)	0	0	0
2019/04/25	R186	02/05/2019	8.70	Put	Bond Future	133.7400		0.1337	139.6900	0.1397	4.449	0	0	0
2019/04/25	R186	02/05/2019	8.70	Call	Bond Future	920.4100		0.9204	812.4900	0.8125	(11.725)	0	0	200
2019/04/25	R186	02/05/2019	9.30	Put	Bond Future	0.0300		0.0000	0.0100	0.0000	(66.667)	0	0	0
2019/04/25	R186	02/05/2019	9.20	Call	Bond Future	3,655.9000		3.6559	3,541.9700	3.5420	(3.116)	0	0	90
2019/04/25	R186	02/05/2019	8.62	Put	Bond Future	270.0100		0.2700	289.4100	0.2894	7.185	0	0	0
2019/04/25	R186	02/05/2019	8.62	Call	Bond Future	588.3900		0.5884	493.9200	0.4939	(16.056)	0	0	90
2019/04/25	R186	02/05/2019	8.50	Put	Bond Future	627.9700		0.6280	681.2200	0.6812	8.480	0	0	0
2019/04/25	R186	02/05/2019	8.50	Call	Bond Future	239.0500		0.2391	178.4300	0.1784	(25.359)	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
2019/04/25	R186	02/05/2019	9.00	Put	Bond Future	3.6900	0.0037	2.9800	0.0030	(19.241)	0	0	7,500
2019/04/25	R186	02/05/2019	9.00	Call	Bond Future	2,523.6300	2.5236	2,409.0500	2.4091	(4.540)	0	0	7,000
2019/04/25	R186	02/05/2019	10.02	Call	Bond Future	8,153.1300	8.1531	8,039.2600	8.0393	(1.397)	0	0	0
2019/04/25	R186	02/05/2019	8.80	Put	Bond Future	47.5300	0.0475	46.8800	0.0469	(1.368)	0	0	0
2019/04/25	R186	02/05/2019	8.80	Call	Bond Future	1,415.9400	1.4159	1,301.4200	1.3014	(8.088)	0	0	7,500
2019/04/25	R186	02/05/2019	9.05	Call	Bond Future	2,807.1300	2.8071	2,692.8200	2.6928	(4.072)	0	0	0
2019/04/25	R186	02/05/2019	9.05	Put	Bond Future	1.7800	0.0018	1.3400	0.0013	(24.719)	0	0	3,250
2019/04/25	R186	02/05/2019	8.90	Put	Bond Future	14.3500	0.0144	12.9900	0.0130	(9.477)	0	0	4,000
2019/04/25	R186	01/08/2019	10.08	Put	Bond Future	44.4200	0.0444	46.2200	0.0462	4.052	0	0	6,000
2019/04/25	R186	01/08/2019	8.38	Call	Bond Future	874.9800	0.8750	827.1500	0.8272	(5.466)	0	0	0
2019/04/25	R186	01/08/2019	9.54	Call	Bond Future	5,324.5300	5.3245	5,217.0100	5.2170	(2.019)	0	0	0
2019/04/25	R186	01/08/2019			Bond Future	8.6222	111.3913	8.6425	111.2749	0.236	0.0000	0.0000	105,713
2019/04/25	R186	01/08/2019	8.30	Put	Bond Future	2,577.6600	2.5777	2,652.0800	2.6521	2.887	0	0	0
2019/04/25	R186	01/08/2019	8.30	Call	Bond Future	714.3000	0.7143	672.3700	0.6724	(5.870)	0	0	6,000
2019/04/25	R186	01/08/2019	9.05	Put	Bond Future	653.8100	0.6538	678.4400	0.6784	3.767	0	0	0
2019/04/25	R186	01/08/2019	9.05	Call	Bond Future	3,066.6600	3.0667	2,974.9400	2.9749	(2.991)	0	0	6,000
2019/04/25	R186	01/08/2019	9.52	Call	Bond Future	5,229.7300	5.2297	5,122.6700	5.1227	(2.047)	0	0	0
2019/04/25	R186	01/08/2019	9.52	Put	Bond Future	244.5600	0.2446	253.8500	0.2539	3.799	0	0	0
2019/04/25	R186	01/08/2019	10.08	Call	Bond Future	7,991.1400	7.9911	7,876.5900	7.8766	(1.433)	0	0	0
2019/04/25	R186	01/08/2019	8.38	Put	Bond Future	2,271.8700	2.2719	2,340.3900	2.3404	3.016	0	0	0
2019/04/25	R186	01/08/2019	8.70	Put	Bond Future	1,293.3400	1.2933	1,338.4100	1.3384	3.485	0	0	6,200
2019/04/25	R186	01/08/2019	9.54	Put	Bond Future	231.6800	0.2317	240.5100	0.2405	3.811	0	0	0
2019/04/25	R186	01/08/2019	8.70	Call	Bond Future	1,737.4000	1.7374	1,666.1200	1.6661	(4.103)	0	0	0
2019/04/25	R186	01/08/2019	9.22	Call	Bond Future	3,815.2500	3.8152	3,716.5400	3.7165	(2.587)	0	0	0
2019/04/25	R186	01/08/2019	9.22	Put	Bond Future	462.6500	0.4627	480.2900	0.4803	3.813	0	0	0
2019/04/25	R186	01/08/2019	9.53	Call	Bond Future	5,277.0700	5.2771	5,169.7900	5.1698	(2.033)	0	0	0
2019/04/25	R186	01/08/2019	9.53	Put	Bond Future	238.0400	0.2380	247.1100	0.2471	3.810	0	0	0
2019/04/25	R186	07/11/2019	8.94	Call	Bond Future	2,945.7400	2.9457	2,867.3200	2.8673	(2.662)	0	0	0
2019/04/25	R186	07/11/2019	8.23	Call	Bond Future	977.1400	0.9771	935.6500	0.9356	(4.246)	0	0	5,000
2019/04/25	R186	07/11/2019			Bond Future	8.6691	113.6775	8.6905	113.5584	0.248	0.0000	0.0000	0
2019/04/25	R186	07/11/2019	8.94	Put	Bond Future	1,457.2000	1.4572	1,497.8100	1.4978	2.787	0	0	0
2019/04/25	R186	07/11/2019	8.73	Call	Bond Future	2,247.3200	2.2473	2,178.9200	2.1789	(3.044)	0	0	0
2019/04/25	R186	07/11/2019	8.73	Put	Bond Future	1,910.2200	1.9102	1,960.8500	1.9609	2.650	0	0	5,000
2019/04/25	R186	07/11/2019	8.96	Put	Bond Future	1,419.2900	1.4193	1,459.0200	1.4590	2.799	0	0	0
2019/04/25	R186	07/11/2019	8.23	Put	Bond Future	3,445.8300	3.4458	3,523.3700	3.5234	2.250	0	0	0
2019/04/25	R186	07/11/2019	8.95	Call	Bond Future	2,981.1100	2.9811	2,902.2500	2.9023	(2.645)	0	0	0
2019/04/25	R186	07/11/2019	8.96	Call	Bond Future	3,016.6700	3.0167	2,937.3700	2.9374	(2.629)	0	0	0
2019/04/25	R186	07/11/2019	8.95	Put	Bond Future	1,438.1400	1.4381	1,478.3100	1.4783	2.793	0	0	0
2019/04/25	R186	06/02/2020	8.57	Call	Bond Future	2,155.6900	2.1557	2,095.2800	2.0953	(2.802)	0	0	0
2019/04/25	R186	06/02/2020			Bond Future	8.7040	110.5999	8.7266	110.4783	0.260	0.0000	0.0000	0
2019/04/25	R186	06/02/2020	8.55	Call	Bond Future	2,099.0100	2.0990	2,039.4900	2.0395	(2.836)	0	0	0
2019/04/25	R186	06/02/2020	8.55	Put	Bond Future	2,931.3300	2.9313	2,993.4000	2.9934	2.117	0	0	0
2019/04/25	R186	06/02/2020	8.57	Put	Bond Future	2,879.4400	2.8794	2,940.6200	2.9406	2.125	0	0	0
2019/04/25	R186	06/02/2020	8.56	Call	Bond Future	2,127.4500	2.1275	2,067.4900	2.0675	(2.818)	0	0	0
2019/04/25	R186	06/02/2020	8.56	Put	Bond Future	2,905.4700	2.9055	2,967.1000	2.9671	2.121	0	0	0
2019/04/25	R197	02/05/2019			Bond Future	303.0620	303.0620	303.3733	303.3733	0.103	0.0000	0.0000	2,462
2019/04/25	R197	01/08/2019			Bond Future	301.2192	301.2192	301.5352	301.5352	0.105	0.0000	0.0000	2,507

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
2019/04/25	R197	07/11/2019			Bond Future	307.4779	307.4779	307.7996	307.7996	0.105	0.0000	0.0000	0
2019/04/25	R197	06/02/2020			Bond Future	305.9344	305.9344	306.2621	306.2621	0.107	0.0000	0.0000	0
2019/04/25	R202	02/05/2019			Bond Future	235.8585	235.8585	236.8896	236.8896	0.437	0.0000	0.0000	7,085
2019/04/25	R202	01/08/2019			Bond Future	236.2649	236.2649	237.3144	237.3144	0.444	0.0000	0.0000	9,346
2019/04/25	R202	07/11/2019			Bond Future	241.1740	241.1740	242.2443	242.2443	0.444	0.0000	0.0000	0
2019/04/25	R202	06/02/2020			Bond Future	241.8994	241.8994	242.9907	242.9907	0.451	0.0000	0.0000	0
2019/04/25	R207	02/05/2019	7.63	Call	Bond Future	571.6500	0.5716	877.2500	0.8772	53.459	0	0	0
2019/04/25	R207	02/05/2019			Bond Future	6.7696	102.5477	6.3132	102.8533	(6.743)	0.0000	0.0000	2,550
2019/04/25	R207	02/05/2019	7.61	Call	Bond Future	558.4200	0.5584	864.0200	0.8640	54.726	0	0	0
2019/04/25	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	R207	02/05/2019	7.62	Call	Bond Future	565.0400	0.5650	870.6400	0.8706	54.085	0	0	0
2019/04/25	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	R207	01/08/2019	7.34	Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/04/25	R207	01/08/2019	7.33	Call	Bond Future	418.3900	0.4184	729.0700	0.7291	74.256	0	0	0
2019/04/25	R207	01/08/2019			Bond Future	6.3644	100.7783	5.6522	101.0891	(11.191)	0.0000	0.0000	4,483
2019/04/25	R207	01/08/2019	7.34	Call	Bond Future	422.7000	0.4227	733.3900	0.7334	73.501	0	0	0
2019/04/25	R207	01/08/2019	7.33	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/04/25	R207	01/08/2019	7.35	Call	Bond Future	427.0100	0.4270	737.7000	0.7377	72.759	0	0	0
2019/04/25	R207	01/08/2019	7.35	Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/04/25	R207	07/11/2019	2.08	Put	Bond Future	401.7100	0.4017	89.7900	0.0898	(77.648)	0	0	0
2019/04/25	R207	07/11/2019			Bond Future	4.3157	102.8467	2.5506	103.1636	(40.899)	0.0000	0.0000	0
2019/04/25	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	4.7400	0.0047	100.000	0	0	0
2019/04/25	R207	07/11/2019	2.07	Put	Bond Future	403.5100	0.4035	91.3600	0.0914	(77.359)	0	0	0
2019/04/25	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	4.9700	0.0050	100.000	0	0	0
2019/04/25	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	4.5200	0.0045	100.000	0	0	0
2019/04/25	R207	07/11/2019	2.06	Put	Bond Future	405.3200	0.4053	92.9500	0.0929	(77.068)	0	0	0
2019/04/25	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	R208	02/05/2019	8.02	Call	Bond Future	1,985.3100	1.9853	2,073.0600	2.0731	4.420	0	0	0
2019/04/25	R208	02/05/2019			Bond Future	6.8713	100.4606	6.8213	100.5483	(0.729)	0.0000	0.0000	5,142
2019/04/25	R208	02/05/2019	8.03	Call	Bond Future	2,002.3700	2.0024	2,090.1200	2.0901	4.382	0	0	0
2019/04/25	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	R208	02/05/2019	8.04	Call	Bond Future	2,019.4200	2.0194	2,107.1700	2.1072	4.345	0	0	0
2019/04/25	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/25	R208	01/08/2019	8.16	Call	Bond Future	2,085.0600	2.0851	2,173.7200	2.1737	4.252	0	0	0
2019/04/25	R208	01/08/2019	8.17	Put	Bond Future	0.8500	0.0009	0.5600	0.0006	(34.118)	0	0	0
2019/04/25	R208	01/08/2019			Bond Future	6.7857	102.2940	6.7278	102.3830	(0.852)	0.0000	0.0000	10,859
2019/04/25	R208	01/08/2019	8.16	Put	Bond Future	0.9100	0.0009	0.6000	0.0006	(34.066)	0	0	0
2019/04/25	R208	01/08/2019	8.17	Call	Bond Future	2,099.9500	2.1000	2,188.6300	2.1886	4.223	0	0	0
2019/04/25	R208	01/08/2019	8.15	Call	Bond Future	2,070.1700	2.0702	2,158.8100	2.1588	4.282	0	0	0
2019/04/25	R208	01/08/2019	8.15	Put	Bond Future	0.9700	0.0010	0.6400	0.0006	(34.021)	0	0	0
2019/04/25	R208	07/11/2019	6.83	Call	Bond Future	489.4100	0.4894	549.9700	0.5500	12.374	0	0	0
2019/04/25	R208	07/11/2019	6.82	Put	Bond Future	183.4800	0.1835	153.0300	0.1530	(16.596)	0	0	0
2019/04/25	R208	07/11/2019			Bond Future	6.5927	100.9878	6.5234	101.0784	(1.052)	0.0000	0.0000	0
2019/04/25	R208	07/11/2019	6.84	Call	Bond Future	499.2800	0.4993	560.3000	0.5603	12.222	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
2019/04/25	R208	07/11/2019	6.84	Put	Bond Future	177.4700	0.1775	147.9500	0.1480	(16.634)	0	0	0
2019/04/25	R208	07/11/2019	6.83	Put	Bond Future	180.5800	0.1806	150.6000	0.1506	(16.602)	0	0	0
2019/04/25	R208	07/11/2019	6.82	Call	Bond Future	479.3200	0.4793	539.4100	0.5394	12.537	0	0	0
2019/04/25	R208	06/02/2020	6.13	Put	Bond Future	390.7000	0.3907	338.6900	0.3387	(13.312)	0	0	0
2019/04/25	R208	06/02/2020	6.12	Call	Bond Future	224.5700	0.2246	264.2100	0.2642	17.652	0	0	0
2019/04/25	R208	06/02/2020			Bond Future	6.2783	102.9696	6.1933	103.0618	(1.354)	0.0000	0.0000	0
2019/04/25	R208	06/02/2020	6.13	Call	Bond Future	229.7700	0.2298	269.9300	0.2699	17.478	0	0	0
2019/04/25	R208	06/02/2020	6.12	Put	Bond Future	396.3700	0.3964	343.8400	0.3438	(13.253)	0	0	0
2019/04/25	R208	06/02/2020	6.14	Call	Bond Future	234.6600	0.2347	275.3500	0.2754	17.340	0	0	0
2019/04/25	R208	06/02/2020	6.14	Put	Bond Future	384.7300	0.3847	333.2500	0.3333	(13.381)	0	0	0
2019/04/25	R209	02/05/2019	9.70	Put	Bond Future	146.2700	0.1463	177.8700	0.1779	21.604	0	0	0
2019/04/25	R209	02/05/2019			Bond Future	9.5305	73.3364	9.5699	73.0768	0.413	0.0000	0.0000	25,624
2019/04/25	R209	02/05/2019	9.69	Call	Bond Future	1,202.1700	1.2022	977.1400	0.9771	(18.719)	0	0	0
2019/04/25	R209	02/05/2019	9.69	Put	Bond Future	159.2600	0.1593	193.8600	0.1939	21.725	0	0	0
2019/04/25	R209	02/05/2019	10.50	Call	Bond Future	6,013.3700	6.0134	5,753.7300	5.7537	(4.318)	0	0	0
2019/04/25	R209	02/05/2019	10.71	Call	Bond Future	7,218.5100	7.2185	6,958.8800	6.9589	(3.597)	0	0	0
2019/04/25	R209	02/05/2019	9.70	Call	Bond Future	1,253.8200	1.2538	1,025.7900	1.0258	(18.187)	0	0	0
2019/04/25	R209	02/05/2019	10.50	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	11,560
2019/04/25	R209	02/05/2019	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	760
2019/04/25	R209	02/05/2019	9.95	Put	Bond Future	12.0900	0.0121	13.3600	0.0134	10.505	0	0	0
2019/04/25	R209	02/05/2019	9.95	Call	Bond Future	2,708.3500	2.7083	2,449.9900	2.4500	(9.539)	0	0	760
2019/04/25	R209	02/05/2019	9.68	Call	Bond Future	1,151.3100	1.1513	929.4600	0.9295	(19.269)	0	0	0
2019/04/25	R209	02/05/2019	9.68	Put	Bond Future	173.1300	0.1731	210.9100	0.2109	21.822	0	0	0
2019/04/25	R209	02/05/2019	9.35	Put	Bond Future	1,322.8700	1.3229	1,527.9800	1.5280	15.505	0	0	0
2019/04/25	R209	02/05/2019	9.35	Call	Bond Future	116.1800	0.1162	61.6600	0.0617	(46.927)	0	0	760
2019/04/25	R209	01/08/2019	10.15	Put	Bond Future	704.4900	0.7045	759.0900	0.7591	7.750	0	0	0
2019/04/25	R209	01/08/2019	9.30	Call	Bond Future	1,027.0900	1.0271	929.3400	0.9293	(9.517)	0	0	7,560
2019/04/25	R209	01/08/2019	10.17	Call	Bond Future	4,340.0600	4.3401	4,128.2400	4.1282	(4.881)	0	0	0
2019/04/25	R209	01/08/2019			Bond Future	9.5883	74.6749	9.6289	74.4102	0.424	0.0000	0.0000	86,676
2019/04/25	R209	01/08/2019	10.15	Call	Bond Future	4,243.3300	4.2433	4,033.2400	4.0332	(4.951)	0	0	0
2019/04/25	R209	01/08/2019	10.17	Put	Bond Future	679.9300	0.6799	732.8000	0.7328	7.776	0	0	0
2019/04/25	R209	01/08/2019	9.30	Put	Bond Future	2,946.5400	2.9465	3,113.4800	3.1135	5.666	0	0	0
2019/04/25	R209	01/08/2019	9.80	Put	Bond Future	1,300.3100	1.3003	1,393.0400	1.3930	7.131	0	0	0
2019/04/25	R209	01/08/2019	10.16	Put	Bond Future	692.1100	0.6921	745.8400	0.7458	7.763	0	0	0
2019/04/25	R209	01/08/2019	10.46	Call	Bond Future	5,789.4600	5.7895	5,557.4400	5.5574	(4.008)	0	0	0
2019/04/25	R209	01/08/2019	10.46	Put	Bond Future	405.4000	0.4054	438.0700	0.4381	8.059	0	0	7,560
2019/04/25	R209	01/08/2019	9.80	Call	Bond Future	2,664.7500	2.6648	2,492.7900	2.4928	(6.453)	0	0	7,560
2019/04/25	R209	01/08/2019	10.16	Call	Bond Future	4,291.6300	4.2916	4,080.6700	4.0807	(4.916)	0	0	0
2019/04/25	R209	07/11/2019	9.82	Call	Bond Future	3,344.6200	3.3446	3,182.0300	3.1820	(4.861)	0	0	0
2019/04/25	R209	07/11/2019			Bond Future	9.6434	73.0542	9.6853	72.7840	0.435	0.0000	0.0000	0
2019/04/25	R209	07/11/2019	9.80	Call	Bond Future	3,268.2100	3.2682	3,107.5600	3.1076	(4.916)	0	0	0
2019/04/25	R209	07/11/2019	9.80	Put	Bond Future	2,266.4400	2.2664	2,376.0400	2.3760	4.836	0	0	0
2019/04/25	R209	07/11/2019	9.82	Put	Bond Future	2,216.3900	2.2164	2,324.0500	2.3241	4.857	0	0	0
2019/04/25	R209	07/11/2019	9.81	Call	Bond Future	3,306.4300	3.3064	3,144.8100	3.1448	(4.888)	0	0	0
2019/04/25	R209	07/11/2019	9.81	Put	Bond Future	2,241.3900	2.2414	2,350.0200	2.3500	4.847	0	0	0
2019/04/25	R209	06/02/2020	9.52	Put	Bond Future	4,041.8600	4.0419	4,183.0300	4.1830	3.493	0	0	0
2019/04/25	R209	06/02/2020			Bond Future	9.6897	74.4880	9.7329	74.2123	0.446	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
2019/04/25	R209	06/02/2020	9.51	Call	Bond Future	2,913.8300	2.9138	2,780.1800	2.7802	(4.587)	0	0	0
2019/04/25	R209	06/02/2020	9.51	Put	Bond Future	4,076.8200	4.0768	4,218.8400	4.2188	3.484	0	0	0
2019/04/25	R209	06/02/2020	9.52	Call	Bond Future	2,944.3000	2.9443	2,809.8000	2.8098	(4.568)	0	0	0
2019/04/25	R209	06/02/2020	9.50	Call	Bond Future	2,883.5200	2.8835	2,750.7100	2.7507	(4.606)	0	0	0
2019/04/25	R209	06/02/2020	9.50	Put	Bond Future	4,112.0300	4.1120	4,254.8900	4.2549	3.474	0	0	0
2019/04/25	R210	02/05/2019			Bond Future	186.4130	186.4130	187.1881	187.1881	0.416	0.0000	0.0000	1,611
2019/04/25	R210	01/08/2019			Bond Future	189.8615	189.8615	190.6501	190.6501	0.415	0.0000	0.0000	3,142
2019/04/25	R210	07/11/2019			Bond Future	191.2069	191.2069	192.0116	192.0116	0.421	0.0000	0.0000	0
2019/04/25	R210	06/02/2020			Bond Future	195.0020	195.0020	195.8224	195.8224	0.421	0.0000	0.0000	0
2019/04/25	R212	02/05/2019			Bond Future	157.8047	157.8047	157.9410	157.9410	0.086	0.0000	0.0000	3,782
2019/04/25	R212	01/08/2019			Bond Future	158.5363	158.5363	158.6745	158.6745	0.087	0.0000	0.0000	5,690
2019/04/25	R212	07/11/2019			Bond Future	161.8304	161.8304	161.9711	161.9711	0.087	0.0000	0.0000	0
2019/04/25	R212	06/02/2020			Bond Future	162.8029	162.8029	162.9462	162.9462	0.088	0.0000	0.0000	0
2019/04/25	R213	02/05/2019	9.49	Call	Bond Future	1,528.6900	1.5287	1,322.7100	1.3227	(13.474)	0	0	0
2019/04/25	R213	02/05/2019	9.48	Put	Bond Future	74.3700	0.0744	86.3600	0.0864	16.122	0	0	0
2019/04/25	R213	02/05/2019			Bond Future	9.2557	85.2714	9.2901	85.0549	0.371	0.0000	0.0000	14,734
2019/04/25	R213	02/05/2019	9.50	Call	Bond Future	1,583.8000	1.5838	1,376.5500	1.3766	(13.086)	0	0	0
2019/04/25	R213	02/05/2019	9.50	Put	Bond Future	60.7500	0.0608	70.0800	0.0701	15.358	0	0	0
2019/04/25	R213	02/05/2019	9.49	Put	Bond Future	67.2600	0.0673	77.8600	0.0779	15.760	0	0	0
2019/04/25	R213	02/05/2019	9.48	Call	Bond Future	1,474.1100	1.4741	1,269.5200	1.2695	(13.879)	0	0	0
2019/04/25	R213	01/08/2019	9.99	Put	Bond Future	505.0400	0.5050	540.8700	0.5409	7.094	0	0	0
2019/04/25	R213	01/08/2019	9.98	Call	Bond Future	4,509.1600	4.5092	4,324.7500	4.3248	(4.090)	0	0	0
2019/04/25	R213	01/08/2019			Bond Future	9.3156	86.8277	9.3512	86.6068	0.382	0.0000	0.0000	17,140
2019/04/25	R213	01/08/2019	9.99	Call	Bond Future	4,557.6800	4.5577	4,372.6300	4.3726	(4.060)	0	0	0
2019/04/25	R213	01/08/2019	9.98	Put	Bond Future	514.6700	0.5147	551.1400	0.5511	7.086	0	0	0
2019/04/25	R213	01/08/2019	10.00	Call	Bond Future	4,606.4200	4.6064	4,420.7600	4.4208	(4.030)	0	0	0
2019/04/25	R213	01/08/2019	10.00	Put	Bond Future	495.6900	0.4957	530.9100	0.5309	7.105	0	0	0
2019/04/25	R213	07/11/2019	9.59	Put	Bond Future	1,950.3000	1.9503	2,036.7700	2.0368	4.434	0	0	0
2019/04/25	R213	07/11/2019	9.58	Call	Bond Future	3,212.2300	3.2122	3,073.8900	3.0739	(4.307)	0	0	0
2019/04/25	R213	07/11/2019			Bond Future	9.3751	85.0564	9.4121	84.8307	0.395	0.0000	0.0000	0
2019/04/25	R213	07/11/2019	9.59	Call	Bond Future	3,249.6200	3.2496	3,110.4800	3.1105	(4.282)	0	0	0
2019/04/25	R213	07/11/2019	9.58	Put	Bond Future	1,972.7700	1.9728	2,060.0400	2.0600	4.424	0	0	0
2019/04/25	R213	07/11/2019	9.60	Call	Bond Future	3,287.4200	3.2874	3,147.4800	3.1475	(4.257)	0	0	0
2019/04/25	R213	07/11/2019	9.60	Put	Bond Future	1,928.3100	1.9283	2,013.9800	2.0140	4.443	0	0	0
2019/04/25	R213	06/02/2020	9.26	Put	Bond Future	3,628.7600	3.6288	3,747.7600	3.7478	3.279	0	0	0
2019/04/25	R213	06/02/2020	9.27	Call	Bond Future	2,647.1600	2.6472	2,535.2800	2.5353	(4.226)	0	0	0
2019/04/25	R213	06/02/2020			Bond Future	9.4269	86.7255	9.4653	86.4954	0.407	0.0000	0.0000	0
2019/04/25	R213	06/02/2020	9.28	Call	Bond Future	2,677.3900	2.6774	2,564.7600	2.5648	(4.207)	0	0	0
2019/04/25	R213	06/02/2020	9.28	Put	Bond Future	3,566.9900	3.5670	3,684.5000	3.6845	3.294	0	0	0
2019/04/25	R213	06/02/2020	9.26	Call	Bond Future	2,617.1000	2.6171	2,505.9600	2.5060	(4.247)	0	0	0
2019/04/25	R213	06/02/2020	9.27	Put	Bond Future	3,597.7600	3.5978	3,716.0200	3.7160	3.287	0	0	0
2019/04/25	R214	02/05/2019	9.87	Call	Bond Future	1,153.5000	1.1535	833.1700	0.8332	(27.770)	0	0	0
2019/04/25	R214	02/05/2019	9.85	Call	Bond Future	1,053.3000	1.0533	745.5900	0.7456	(29.214)	0	0	0
2019/04/25	R214	02/05/2019			Bond Future	9.7305	72.1614	9.7899	71.7548	0.611	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
2019/04/25	R214	02/05/2019	9.85	Put	Bond Future	239.6000	0.2396	338.5000	0.3385	41.277	0	0	0
2019/04/25	R214	02/05/2019	9.87	Put	Bond Future	205.0700	0.2051	291.3500	0.2914	42.073	0	0	0
2019/04/25	R214	02/05/2019	9.86	Call	Bond Future	1,102.9400	1.1029	788.7900	0.7888	(28.483)	0	0	0
2019/04/25	R214	02/05/2019	9.86	Put	Bond Future	221.8200	0.2218	314.2800	0.3143	41.682	0	0	0
2019/04/25	R214	01/08/2019	10.34	Put	Bond Future	765.7800	0.7658	859.3600	0.8594	12.220	0	0	0
2019/04/25	R214	01/08/2019			Bond Future	9.7888	73.4784	9.8500	73.0641	0.625	0.0000	0.0000	10,569
2019/04/25	R214	01/08/2019	10.33	Call	Bond Future	4,311.6800	4.3117	3,992.3700	3.9924	(7.406)	0	0	0
2019/04/25	R214	01/08/2019	10.33	Put	Bond Future	778.9700	0.7790	873.9700	0.8740	12.196	0	0	0
2019/04/25	R214	01/08/2019	10.34	Call	Bond Future	4,361.0900	4.3611	4,040.3600	4.0404	(7.354)	0	0	0
2019/04/25	R214	01/08/2019	10.32	Call	Bond Future	4,262.5300	4.2625	3,944.6500	3.9446	(7.458)	0	0	0
2019/04/25	R214	01/08/2019	10.32	Put	Bond Future	792.5100	0.7925	888.9400	0.8889	12.168	0	0	0
2019/04/25	R214	07/11/2019	10.02	Put	Bond Future	2,348.0700	2.3481	2,522.0500	2.5221	7.409	0	0	0
2019/04/25	R214	07/11/2019			Bond Future	9.8474	71.6869	9.9106	71.2640	0.641	0.0000	0.0000	0
2019/04/25	R214	07/11/2019	10.01	Call	Bond Future	3,455.2100	3.4552	3,207.7000	3.2077	(7.163)	0	0	0
2019/04/25	R214	07/11/2019	10.01	Put	Bond Future	2,374.2800	2.3743	2,549.7600	2.5498	7.391	0	0	0
2019/04/25	R214	07/11/2019	10.02	Call	Bond Future	3,494.6200	3.4946	3,245.6100	3.2456	(7.126)	0	0	0
2019/04/25	R214	07/11/2019	10.00	Call	Bond Future	3,415.9700	3.4160	3,169.9700	3.1700	(7.201)	0	0	0
2019/04/25	R214	07/11/2019	10.00	Put	Bond Future	2,400.7500	2.4007	2,577.7400	2.5777	7.372	0	0	0
2019/04/25	R214	06/02/2020	9.73	Call	Bond Future	3,202.2800	3.2023	2,994.0900	2.9941	(6.501)	0	0	0
2019/04/25	R214	06/02/2020			Bond Future	9.8992	73.0938	9.9642	72.6624	0.657	0.0000	0.0000	0
2019/04/25	R214	06/02/2020	9.71	Call	Bond Future	3,138.8200	3.1388	2,933.1900	2.9332	(6.551)	0	0	0
2019/04/25	R214	06/02/2020	9.71	Put	Bond Future	4,418.1800	4.4182	4,643.9900	4.6440	5.111	0	0	0
2019/04/25	R214	06/02/2020	9.73	Put	Bond Future	4,344.6600	4.3447	4,567.9100	4.5679	5.138	0	0	0
2019/04/25	R214	06/02/2020	9.72	Call	Bond Future	3,170.6000	3.1706	2,963.6900	2.9637	(6.526)	0	0	0
2019/04/25	R214	06/02/2020	9.72	Put	Bond Future	4,381.4200	4.3814	4,605.9500	4.6060	5.125	0	0	0
2019/04/25	R248	02/05/2019	9.90	Put	Bond Future	157.8400	0.1578	211.5800	0.2116	34.047	0	0	0
2019/04/25	R248	02/05/2019			Bond Future	9.7104	92.3458	9.7599	91.9098	0.509	0.0000	0.0000	33,297
2019/04/25	R248	02/05/2019	9.90	Call	Bond Future	1,810.0100	1.8100	1,427.7800	1.4278	(21.118)	0	0	0
2019/04/25	R248	02/05/2019	9.91	Call	Bond Future	1,882.0600	1.8821	1,495.2300	1.4952	(20.554)	0	0	0
2019/04/25	R248	02/05/2019	9.89	Put	Bond Future	172.5800	0.1726	231.2100	0.2312	33.973	0	0	0
2019/04/25	R248	02/05/2019	9.91	Put	Bond Future	144.2100	0.1442	193.3500	0.1934	34.075	0	0	0
2019/04/25	R248	02/05/2019	9.89	Call	Bond Future	1,738.9200	1.7389	1,361.5800	1.3616	(21.700)	0	0	0
2019/04/25	R248	01/08/2019	10.35	Call	Bond Future	5,720.8700	5.7209	5,367.3200	5.3673	(6.180)	0	0	0
2019/04/25	R248	01/08/2019	10.34	Put	Bond Future	879.3700	0.8794	971.5300	0.9715	10.480	0	0	0
2019/04/25	R248	01/08/2019			Bond Future	9.7679	94.0311	9.8188	93.5869	0.522	0.0000	0.0000	100,477
2019/04/25	R248	01/08/2019	10.36	Call	Bond Future	5,784.8700	5.7849	5,429.8800	5.4299	(6.137)	0	0	0
2019/04/25	R248	01/08/2019	10.36	Put	Bond Future	848.2700	0.8483	937.5200	0.9375	10.521	0	0	0
2019/04/25	R248	01/08/2019	10.35	Put	Bond Future	863.6800	0.8637	954.3700	0.9544	10.500	0	0	0
2019/04/25	R248	01/08/2019	10.34	Call	Bond Future	5,657.0300	5.6570	5,304.9500	5.3050	(6.224)	0	0	0
2019/04/25	R248	07/11/2019	10.02	Call	Bond Future	4,491.6500	4.4917	4,218.4100	4.2184	(6.083)	0	0	0
2019/04/25	R248	07/11/2019	10.01	Put	Bond Future	2,866.2200	2.8662	3,048.1200	3.0481	6.346	0	0	0
2019/04/25	R248	07/11/2019			Bond Future	9.8254	91.5193	9.8780	91.0658	0.535	0.0000	0.0000	0
2019/04/25	R248	07/11/2019	10.03	Call	Bond Future	4,543.0900	4.5431	4,268.2300	4.2682	(6.050)	0	0	0
2019/04/25	R248	07/11/2019	10.03	Put	Bond Future	2,800.9500	2.8010	2,979.5900	2.9796	6.378	0	0	0
2019/04/25	R248	07/11/2019	10.02	Put	Bond Future	2,833.2800	2.8333	3,013.5400	3.0135	6.362	0	0	0
2019/04/25	R248	07/11/2019	10.01	Call	Bond Future	4,440.6700	4.4407	4,169.0700	4.1691	(6.116)	0	0	0
2019/04/25	R248	06/02/2020	9.71	Put	Bond Future	5,459.4000	5.4594	5,697.3400	5.6973	4.358	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
2019/04/25	R248	06/02/2020			Bond Future	9.8762	93.3155	9.9304	92.8529	0.549	0.0000	0.0000	0
2019/04/25	R248	06/02/2020	9.71	Call	Bond Future	4,014.3300	4.0143	3,789.6800	3.7897	(5.596)	0	0	0
2019/04/25	R248	06/02/2020	9.70	Put	Bond Future	5,506.8400	5.5068	5,746.1800	5.7462	4.346	0	0	0
2019/04/25	R248	06/02/2020	9.72	Call	Bond Future	4,055.6700	4.0557	3,829.6200	3.8296	(5.574)	0	0	0
2019/04/25	R248	06/02/2020	9.72	Put	Bond Future	5,412.6400	5.4126	5,649.1800	5.6492	4.370	0	0	0
2019/04/25	R248	06/02/2020	9.70	Call	Bond Future	3,973.5300	3.9735	3,750.2800	3.7503	(5.618)	0	0	0
Total													1239266