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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/04/2019 TO 29/04/2019

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
2019/04/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	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
2019/04/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	2025	02/05/2019			Bond Future	135.4618	135.4618	135.4818	135.4818	0.015	0.0000	0.0000	129
2019/04/29	2025	01/08/2019			Bond Future	136.5303	136.5303	136.5502	136.5502	0.015	0.0000	0.0000	1,522
2019/04/29	2025	07/11/2019			Bond Future	139.3661	139.3661	139.3861	139.3861	0.014	0.0000	0.0000	0
2019/04/29	2025	06/02/2020			Bond Future	140.6619	140.6619	140.6820	140.6820	0.014	0.0000	0.0000	0
2019/04/29	2029	02/05/2019			Bond Future	102.3025	102.3025	102.3180	102.3180	0.015	0.0000	0.0000	2,954
2019/04/29	2029	01/08/2019			Bond Future	104.1938	104.1938	104.2092	104.2092	0.015	0.0000	0.0000	3,930
2019/04/29	2029	07/11/2019			Bond Future	105.2667	105.2667	105.2821	105.2821	0.015	0.0000	0.0000	0
2019/04/29	2029	06/02/2020			Bond Future	107.3556	107.3556	107.3712	107.3712	0.015	0.0000	0.0000	0
2019/04/29	2030	02/05/2019	9.41	Call	Bond Future	1,831.1900	1.8312	1,944.5300	1.9445	6.189	0	0	0
2019/04/29	2030	02/05/2019	8.90	Put	Bond Future	1,486.5900	1.4866	1,326.7300	1.3267	(10.753)	0	0	0
2019/04/29	2030	02/05/2019			Bond Future	9.1240	94.5079	9.1031	94.6416	(0.228)	0.0000	0.0000	33,886
2019/04/29	2030	02/05/2019	9.39	Call	Bond Future	1,712.5900	1.7126	1,820.4200	1.8204	6.296	0	0	0
2019/04/29	2030	02/05/2019	9.39	Put	Bond Future	28.1100	0.0281	2.2900	0.0023	(91.853)	0	0	0
2019/04/29	2030	02/05/2019	10.20	Call	Bond Future	6,566.3300	6.5663	6,699.9800	6.7000	2.035	0	0	0
2019/04/29	2030	02/05/2019	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2019/04/29	2030	02/05/2019	9.41	Put	Bond Future	21.7400	0.0217	1.4300	0.0014	(93.422)	0	0	0
2019/04/29	2030	02/05/2019	8.90	Call	Bond Future	36.0500	0.0361	9.8400	0.0098	(72.705)	0	0	3,000
2019/04/29	2030	02/05/2019	9.40	Call	Bond Future	1,771.7300	1.7717	1,882.4500	1.8825	6.249	0	0	3,000
2019/04/29	2030	02/05/2019	9.40	Put	Bond Future	24.7400	0.0247	1.8100	0.0018	(92.684)	0	0	0
2019/04/29	2030	01/08/2019	8.67	Put	Bond Future	3,795.0300	3.7950	3,670.1900	3.6702	(3.290)	0	0	0
2019/04/29	2030	01/08/2019	9.15	Put	Bond Future	1,807.9100	1.8079	1,712.7500	1.7128	(5.264)	0	0	0
2019/04/29	2030	01/08/2019	9.68	Call	Bond Future	3,668.4300	3.6684	3,750.7300	3.7507	2.243	0	0	0
2019/04/29	2030	01/08/2019	9.91	Put	Bond Future	413.5300	0.4135	374.5200	0.3745	(9.433)	0	0	0
2019/04/29	2030	01/08/2019			Bond Future	9.1900	92.2268	9.1685	92.3625	(0.235)	0.0000	0.0000	44,208
2019/04/29	2030	01/08/2019	8.35	Put	Bond Future	5,623.5900	5.6236	5,490.1300	5.4901	(2.373)	0	0	0
2019/04/29	2030	01/08/2019	8.35	Call	Bond Future	136.1500	0.1362	138.4000	0.1384	1.653	0	0	2,025
2019/04/29	2030	01/08/2019	9.69	Call	Bond Future	3,715.4600	3.7155	3,798.4600	3.7985	2.234	0	0	0
2019/04/29	2030	01/08/2019	9.69	Put	Bond Future	642.8900	0.6429	590.1800	0.5902	(8.199)	0	0	5,400
2019/04/29	2030	01/08/2019	9.22	Put	Bond Future	1,595.7200	1.5957	1,506.1300	1.5061	(5.614)	0	0	0
2019/04/29	2030	01/08/2019	9.22	Call	Bond Future	1,783.8500	1.7838	1,829.9700	1.8300	2.585	0	0	5,400
2019/04/29	2030	01/08/2019	8.67	Call	Bond Future	447.7100	0.4477	458.5800	0.4586	2.428	0	0	5,400
2019/04/29	2030	01/08/2019	9.15	Call	Bond Future	1,555.8400	1.5558	1,596.3900	1.5964	2.606	0	0	2,025
2019/04/29	2030	01/08/2019	9.68	Put	Bond Future	655.9600	0.6560	602.5500	0.6026	(8.142)	0	0	4,800
2019/04/29	2030	01/08/2019	9.92	Call	Bond Future	4,845.3400	4.8453	4,942.5900	4.9426	2.007	0	0	0
2019/04/29	2030	01/08/2019	9.90	Put	Bond Future	421.9700	0.4220	382.4000	0.3824	(9.377)	0	0	0
2019/04/29	2030	01/08/2019	9.91	Call	Bond Future	4,794.7500	4.7948	4,891.4500	4.8914	2.017	0	0	0
2019/04/29	2030	01/08/2019	8.77	Put	Bond Future	3,303.9500	3.3039	3,183.7100	3.1837	(3.639)	0	0	0
2019/04/29	2030	01/08/2019	8.77	Call	Bond Future	612.6800	0.6127	628.1500	0.6281	2.525	0	0	0
2019/04/29	2030	01/08/2019	9.27	Put	Bond Future	1,456.4100	1.4564	1,370.8800	1.3709	(5.873)	0	0	0
2019/04/29	2030	01/08/2019	9.27	Call	Bond Future	1,957.2700	1.9573	2,007.4500	2.0075	2.564	0	0	0
2019/04/29	2030	01/08/2019	9.92	Put	Bond Future	405.2500	0.4052	366.7900	0.3668	(9.490)	0	0	0
2019/04/29	2030	01/08/2019	9.90	Call	Bond Future	4,744.2600	4.7443	4,840.4000	4.8404	2.026	0	0	0

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2019/04/29	2030	07/11/2019	9.49	Put	Bond Future	1,809.5900	1.8096	1,737.3700	1.7374	(3.991)	0	0	0
2019/04/29	2030	07/11/2019			Bond Future	9.2452	94.1193	9.2228	94.2576	(0.242)	0.0000	0.0000	0
2019/04/29	2030	07/11/2019	9.48	Call	Bond Future	3,265.5500	3.2656	3,331.0700	3.3311	2.006	0	0	0
2019/04/29	2030	07/11/2019	9.48	Put	Bond Future	1,832.3100	1.8323	1,759.5500	1.7596	(3.971)	0	0	0
2019/04/29	2030	07/11/2019	9.49	Call	Bond Future	3,303.2100	3.3032	3,369.2700	3.3693	2.000	0	0	0
2019/04/29	2030	07/11/2019	9.47	Call	Bond Future	3,228.0800	3.2281	3,293.0600	3.2931	2.013	0	0	0
2019/04/29	2030	07/11/2019	9.47	Put	Bond Future	1,855.2600	1.8553	1,781.9600	1.7820	(3.951)	0	0	0
2019/04/29	2030	06/02/2020	9.14	Call	Bond Future	2,673.8400	2.6738	2,724.1900	2.7242	1.883	0	0	0
2019/04/29	2030	06/02/2020	9.15	Put	Bond Future	3,567.2800	3.5673	3,477.2300	3.4772	(2.524)	0	0	0
2019/04/29	2030	06/02/2020			Bond Future	9.2916	91.9564	9.2684	92.0972	(0.250)	0.0000	0.0000	0
2019/04/29	2030	06/02/2020	9.14	Put	Bond Future	3,598.2000	3.5982	3,507.7400	3.5077	(2.514)	0	0	0
2019/04/29	2030	06/02/2020	9.15	Call	Bond Future	2,704.2600	2.7043	2,755.0200	2.7550	1.877	0	0	0
2019/04/29	2030	06/02/2020	9.16	Call	Bond Future	2,734.5100	2.7345	2,785.7000	2.7857	1.872	0	0	0
2019/04/29	2030	06/02/2020	9.16	Put	Bond Future	3,536.2500	3.5363	3,446.6300	3.4466	(2.534)	0	0	0
2019/04/29	2032	02/05/2019	9.62	Put	Bond Future	35.7300	0.0357	3.2700	0.0033	(90.848)	0	0	0
2019/04/29	2032	02/05/2019	9.61	Call	Bond Future	1,804.2000	1.8042	1,913.1900	1.9132	6.041	0	0	0
2019/04/29	2032	02/05/2019			Bond Future	9.3538	92.6475	9.3330	92.7927	(0.222)	0.0000	0.0000	19,990
2019/04/29	2032	02/05/2019	9.62	Call	Bond Future	1,867.5800	1.8676	1,980.2900	1.9803	6.035	0	0	0
2019/04/29	2032	02/05/2019	9.61	Put	Bond Future	40.2400	0.0402	4.0600	0.0041	(89.911)	0	0	0
2019/04/29	2032	02/05/2019	9.63	Call	Bond Future	1,931.3300	1.9313	2,047.4600	2.0475	6.013	0	0	0
2019/04/29	2032	02/05/2019	9.63	Put	Bond Future	31.6700	0.0317	2.6300	0.0026	(91.696)	0	0	0
2019/04/29	2032	01/08/2019	10.10	Call	Bond Future	5,033.6900	5.0337	5,135.1700	5.1352	2.016	0	0	0
2019/04/29	2032	01/08/2019	10.11	Put	Bond Future	500.0500	0.5001	454.6700	0.4547	(9.075)	0	0	0
2019/04/29	2032	01/08/2019			Bond Future	9.4177	94.3373	9.3962	94.4848	(0.228)	0.0000	0.0000	41,175
2019/04/29	2032	01/08/2019	10.10	Put	Bond Future	509.8600	0.5099	463.8600	0.4639	(9.022)	0	0	0
2019/04/29	2032	01/08/2019	10.11	Call	Bond Future	5,087.8300	5.0878	5,189.9300	5.1899	2.007	0	0	0
2019/04/29	2032	01/08/2019	10.09	Call	Bond Future	4,979.5400	4.9795	5,080.4100	5.0804	2.026	0	0	0
2019/04/29	2032	01/08/2019	10.09	Put	Bond Future	519.7300	0.5197	473.1200	0.4731	(8.968)	0	0	0
2019/04/29	2032	07/11/2019	9.71	Call	Bond Future	3,595.3100	3.5953	3,665.9500	3.6660	1.965	0	0	0
2019/04/29	2032	07/11/2019	9.70	Put	Bond Future	2,073.6700	2.0737	1,993.4900	1.9935	(3.867)	0	0	0
2019/04/29	2032	07/11/2019			Bond Future	9.4782	92.1105	9.4560	92.2607	(0.234)	0.0000	0.0000	0
2019/04/29	2032	07/11/2019	9.72	Call	Bond Future	3,635.8600	3.6359	3,707.0900	3.7071	1.959	0	0	0
2019/04/29	2032	07/11/2019	9.72	Put	Bond Future	2,022.9100	2.0229	1,943.8900	1.9439	(3.906)	0	0	0
2019/04/29	2032	07/11/2019	9.71	Put	Bond Future	2,048.2900	2.0483	1,968.6800	1.9687	(3.887)	0	0	0
2019/04/29	2032	07/11/2019	9.70	Call	Bond Future	3,554.7000	3.5547	3,624.7700	3.6248	1.971	0	0	0
2019/04/29	2032	06/02/2020	9.40	Put	Bond Future	4,005.3700	4.0054	3,907.6900	3.9077	(2.439)	0	0	0
2019/04/29	2032	06/02/2020			Bond Future	9.5289	93.9179	9.5059	94.0710	(0.241)	0.0000	0.0000	0
2019/04/29	2032	06/02/2020	9.39	Call	Bond Future	3,109.6800	3.1097	3,164.6300	3.1646	1.767	0	0	0
2019/04/29	2032	06/02/2020	9.39	Put	Bond Future	4,040.4000	4.0404	3,942.2700	3.9423	(2.429)	0	0	0
2019/04/29	2032	06/02/2020	9.40	Call	Bond Future	3,142.0900	3.1421	3,197.4900	3.1975	1.763	0	0	0
2019/04/29	2032	06/02/2020	9.38	Call	Bond Future	3,077.4500	3.0775	3,131.9500	3.1319	1.771	0	0	0
2019/04/29	2032	06/02/2020	9.38	Put	Bond Future	4,075.6800	4.0757	3,977.1000	3.9771	(2.419)	0	0	0
2019/04/29	2033	02/05/2019			Bond Future	104.6326	104.6326	104.6487	104.6487	0.015	0.0000	0.0000	2,184
2019/04/29	2033	01/08/2019			Bond Future	106.5671	106.5671	106.5829	106.5829	0.015	0.0000	0.0000	6,090
2019/04/29	2033	07/11/2019			Bond Future	107.6143	107.6143	107.6302	107.6302	0.015	0.0000	0.0000	0
2019/04/29	2033	06/02/2020			Bond Future	109.7498	109.7498	109.7659	109.7659	0.015	0.0000	0.0000	0

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2019/04/29	2037	02/05/2019	9.81	Put	Bond Future	175.7800	0.1758	49.5500	0.0496	(71.811)	0	0	0
2019/04/29	2037	02/05/2019			Bond Future	9.6740	92.3652	9.6532	92.5273	(0.215)	0.0000	0.0000	38,965
2019/04/29	2037	02/05/2019	9.80	Call	Bond Future	1,163.2400	1.1632	1,190.5500	1.1906	2.348	0	0	0
2019/04/29	2037	02/05/2019	9.80	Put	Bond Future	192.7700	0.1928	57.9500	0.0580	(69.938)	0	0	0
2019/04/29	2037	02/05/2019	9.81	Call	Bond Future	1,222.6200	1.2226	1,258.5200	1.2585	2.936	0	0	0
2019/04/29	2037	02/05/2019	9.79	Call	Bond Future	1,105.0800	1.1051	1,123.6600	1.1237	1.681	0	0	0
2019/04/29	2037	02/05/2019	9.79	Put	Bond Future	211.0800	0.2111	67.5300	0.0675	(68.007)	0	0	0
2019/04/29	2037	01/08/2019	10.31	Call	Bond Future	4,951.4700	4.9515	5,054.1600	5.0542	2.074	0	0	0
2019/04/29	2037	01/08/2019			Bond Future	9.7431	89.7947	9.7216	89.9594	(0.220)	0.0000	0.0000	46,484
2019/04/29	2037	01/08/2019	10.29	Call	Bond Future	4,837.4800	4.8375	4,938.6500	4.9387	2.091	0	0	0
2019/04/29	2037	01/08/2019	10.29	Put	Bond Future	792.3700	0.7924	728.8300	0.7288	(8.019)	0	0	0
2019/04/29	2037	01/08/2019	10.31	Put	Bond Future	763.7600	0.7638	701.7400	0.7017	(8.120)	0	0	0
2019/04/29	2037	01/08/2019	10.30	Call	Bond Future	4,894.4600	4.8945	4,996.3900	4.9964	2.083	0	0	0
2019/04/29	2037	01/08/2019	10.30	Put	Bond Future	778.0100	0.7780	715.2300	0.7152	(8.069)	0	0	0
2019/04/29	2037	07/11/2019	9.97	Call	Bond Future	3,806.3100	3.8063	3,880.4400	3.8804	1.948	0	0	0
2019/04/29	2037	07/11/2019			Bond Future	9.8038	91.6373	9.7817	91.8052	(0.226)	0.0000	0.0000	0
2019/04/29	2037	07/11/2019	9.95	Call	Bond Future	3,719.6700	3.7197	3,792.5100	3.7925	1.958	0	0	0
2019/04/29	2037	07/11/2019	9.95	Put	Bond Future	2,624.4400	2.6244	2,529.3500	2.5294	(3.623)	0	0	0
2019/04/29	2037	07/11/2019	9.97	Put	Bond Future	2,562.7900	2.5628	2,468.9900	2.4690	(3.660)	0	0	0
2019/04/29	2037	07/11/2019	9.96	Call	Bond Future	3,762.8800	3.7629	3,836.3700	3.8364	1.953	0	0	0
2019/04/29	2037	07/11/2019	9.96	Put	Bond Future	2,593.4600	2.5935	2,499.0200	2.4990	(3.641)	0	0	0
2019/04/29	2037	06/02/2020	9.67	Call	Bond Future	3,425.3300	3.4253	3,484.5300	3.4845	1.728	0	0	0
2019/04/29	2037	06/02/2020	9.66	Put	Bond Future	4,879.8100	4.8798	4,767.5600	4.7676	(2.300)	0	0	0
2019/04/29	2037	06/02/2020			Bond Future	9.8568	89.1752	9.8340	89.3462	(0.232)	0.0000	0.0000	0
2019/04/29	2037	06/02/2020	9.68	Call	Bond Future	3,460.9200	3.4609	3,520.6100	3.5206	1.725	0	0	0
2019/04/29	2037	06/02/2020	9.68	Put	Bond Future	4,797.7300	4.7977	4,686.4500	4.6864	(2.319)	0	0	0
2019/04/29	2037	06/02/2020	9.67	Put	Bond Future	4,838.6300	4.8386	4,726.8600	4.7269	(2.310)	0	0	0
2019/04/29	2037	06/02/2020	9.66	Call	Bond Future	3,389.9200	3.3899	3,448.6400	3.4486	1.732	0	0	0
2019/04/29	2038	02/05/2019			Bond Future	123.4293	123.4293	124.1806	124.1806	0.609	0.0000	0.0000	8,289
2019/04/29	2038	01/08/2019			Bond Future	124.0958	124.0958	124.8606	124.8606	0.616	0.0000	0.0000	11,535
2019/04/29	2038	07/11/2019			Bond Future	126.6735	126.6735	127.4538	127.4538	0.616	0.0000	0.0000	0
2019/04/29	2038	06/02/2020			Bond Future	127.5336	127.5336	128.3292	128.3292	0.624	0.0000	0.0000	0
2019/04/29	2040	02/05/2019	9.89	Call	Bond Future	1,269.6500	1.2697	1,273.3300	1.2733	0.290	0	0	0
2019/04/29	2040	02/05/2019	9.88	Put	Bond Future	204.1700	0.2042	66.6300	0.0666	(67.365)	0	0	0
2019/04/29	2040	02/05/2019	9.60	Call	Bond Future	123.2800	0.1233	51.6700	0.0517	(58.087)	0	0	1,150
2019/04/29	2040	02/05/2019			Bond Future	9.7590	95.6608	9.7432	95.7932	(0.162)	0.0000	0.0000	13,655
2019/04/29	2040	02/05/2019	9.90	Call	Bond Future	1,334.3100	1.3343	1,346.6700	1.3467	0.926	0	0	0
2019/04/29	2040	02/05/2019	9.90	Put	Bond Future	168.2000	0.1682	48.1400	0.0481	(71.379)	0	0	0
2019/04/29	2040	02/05/2019	9.60	Put	Bond Future	1,467.2800	1.4673	1,263.2500	1.2633	(13.905)	0	0	0
2019/04/29	2040	02/05/2019	10.20	Put	Bond Future	4.1500	0.0042	0.0600	0.0001	(98.554)	0	0	0
2019/04/29	2040	02/05/2019	10.20	Call	Bond Future	3,575.5200	3.5755	3,703.8500	3.7038	3.589	0	0	1,150
2019/04/29	2040	02/05/2019	9.89	Put	Bond Future	185.4900	0.1855	56.7500	0.0567	(69.405)	0	0	0
2019/04/29	2040	02/05/2019	9.88	Call	Bond Future	1,206.2600	1.2063	1,201.1400	1.2011	(0.424)	0	0	0
2019/04/29	2040	02/05/2019	10.15	Call	Bond Future	3,186.0100	3.1860	3,310.2000	3.3102	3.898	0	0	0
2019/04/29	2040	02/05/2019	10.15	Put	Bond Future	8.4600	0.0085	0.2300	0.0002	(97.281)	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
2019/04/29	2040	02/05/2019	9.65	Put	Bond Future	1,132.6000	1.1326	905.6200	0.9056	(20.041)	0	0	880
2019/04/29	2040	02/05/2019	9.65	Call	Bond Future	214.4700	0.2145	119.9100	0.1199	(44.090)	0	0	0
2019/04/29	2040	01/08/2019	10.36	Call	Bond Future	5,128.4700	5.1285	5,201.8900	5.2019	1.432	0	0	0
2019/04/29	2040	01/08/2019	10.37	Put	Bond Future	886.1500	0.8861	825.8100	0.8258	(6.809)	0	0	0
2019/04/29	2040	01/08/2019			Bond Future	9.8279	92.9001	9.8116	93.0346	(0.166)	0.0000	0.0000	28,622
2019/04/29	2040	01/08/2019	10.36	Put	Bond Future	902.3100	0.9023	841.2900	0.8413	(6.763)	0	0	0
2019/04/29	2040	01/08/2019	10.37	Call	Bond Future	5,188.7600	5.1888	5,262.8600	5.2629	1.428	0	0	0
2019/04/29	2040	01/08/2019	10.38	Call	Bond Future	5,249.3600	5.2494	5,324.1300	5.3241	1.424	0	0	0
2019/04/29	2040	01/08/2019	10.38	Put	Bond Future	870.4200	0.8704	810.7500	0.8108	(6.855)	0	0	0
2019/04/29	2040	07/11/2019	10.03	Call	Bond Future	4,009.5100	4.0095	4,062.0700	4.0621	1.311	0	0	0
2019/04/29	2040	07/11/2019	10.04	Put	Bond Future	2,837.6400	2.8376	2,753.7900	2.7538	(2.955)	0	0	0
2019/04/29	2040	07/11/2019			Bond Future	9.8887	94.8066	9.8719	94.9435	(0.170)	0.0000	0.0000	0
2019/04/29	2040	07/11/2019	10.03	Put	Bond Future	2,869.9700	2.8700	2,785.6200	2.7856	(2.939)	0	0	0
2019/04/29	2040	07/11/2019	10.04	Call	Bond Future	4,056.9800	4.0570	4,110.0400	4.1100	1.308	0	0	0
2019/04/29	2040	07/11/2019	10.05	Call	Bond Future	4,104.6500	4.1046	4,158.2200	4.1582	1.305	0	0	0
2019/04/29	2040	07/11/2019	10.05	Put	Bond Future	2,805.6300	2.8056	2,722.2900	2.7223	(2.970)	0	0	0
2019/04/29	2040	06/02/2020	9.76	Call	Bond Future	3,658.6000	3.6586	3,701.6900	3.7017	1.178	0	0	0
2019/04/29	2040	06/02/2020			Bond Future	9.9420	92.1560	9.9247	92.2955	(0.174)	0.0000	0.0000	0
2019/04/29	2040	06/02/2020	9.74	Call	Bond Future	3,582.3200	3.5823	3,624.6300	3.6246	1.181	0	0	0
2019/04/29	2040	06/02/2020	9.74	Put	Bond Future	5,232.0000	5.2320	5,134.8000	5.1348	(1.858)	0	0	0
2019/04/29	2040	06/02/2020	9.76	Put	Bond Future	5,142.8400	5.1428	5,046.4200	5.0464	(1.875)	0	0	0
2019/04/29	2040	06/02/2020	9.75	Call	Bond Future	3,620.5300	3.6205	3,663.2200	3.6632	1.179	0	0	0
2019/04/29	2040	06/02/2020	9.75	Put	Bond Future	5,187.4300	5.1874	5,090.6100	5.0906	(1.866)	0	0	0
2019/04/29	2044	02/05/2019	9.90	Call	Bond Future	1,231.8200	1.2318	1,225.9400	1.2259	(0.477)	0	0	0
2019/04/29	2044	02/05/2019			Bond Future	9.7789	92.7651	9.7631	92.8998	(0.161)	0.0000	0.0000	9,820
2019/04/29	2044	02/05/2019	9.90	Put	Bond Future	209.0000	0.2090	68.3600	0.0684	(67.292)	0	0	0
2019/04/29	2044	02/05/2019	9.91	Call	Bond Future	1,296.3400	1.2963	1,299.4200	1.2994	0.238	0	0	0
2019/04/29	2044	02/05/2019	9.92	Put	Bond Future	172.3100	0.1723	49.4600	0.0495	(71.296)	0	0	0
2019/04/29	2044	02/05/2019	9.91	Put	Bond Future	189.9500	0.1900	58.2700	0.0583	(69.324)	0	0	0
2019/04/29	2044	02/05/2019	9.92	Call	Bond Future	1,362.1300	1.3621	1,374.0400	1.3740	0.874	0	0	0
2019/04/29	2044	01/08/2019	9.86	Put	Bond Future	2,308.4800	2.3085	2,206.7000	2.2067	(4.409)	0	0	0
2019/04/29	2044	01/08/2019	10.53	Call	Bond Future	6,176.9000	6.1769	6,261.3300	6.2613	1.367	0	0	0
2019/04/29	2044	01/08/2019	10.40	Put	Bond Future	890.5600	0.8906	829.7200	0.8297	(6.832)	0	0	0
2019/04/29	2044	01/08/2019			Bond Future	9.8447	90.0767	9.8285	90.2136	(0.165)	0.0000	0.0000	37,671
2019/04/29	2044	01/08/2019	10.39	Call	Bond Future	5,306.7900	5.3068	5,382.1400	5.3821	1.420	0	0	0
2019/04/29	2044	01/08/2019	10.39	Put	Bond Future	906.6900	0.9067	845.1700	0.8452	(6.785)	0	0	0
2019/04/29	2044	01/08/2019	9.86	Call	Bond Future	2,436.7600	2.4368	2,471.8500	2.4719	1.440	0	0	100
2019/04/29	2044	01/08/2019	10.53	Put	Bond Future	705.4800	0.7055	653.0400	0.6530	(7.433)	0	0	100
2019/04/29	2044	01/08/2019	10.40	Call	Bond Future	5,367.9400	5.3679	5,443.9700	5.4440	1.416	0	0	0
2019/04/29	2044	01/08/2019	9.36	Put	Bond Future	4,985.9600	4.9860	4,854.9700	4.8550	(2.627)	0	0	0
2019/04/29	2044	01/08/2019	9.36	Call	Bond Future	746.2400	0.7462	752.1200	0.7521	0.788	0	0	100
2019/04/29	2044	01/08/2019	10.38	Call	Bond Future	5,245.6500	5.2457	5,320.3200	5.3203	1.423	0	0	0
2019/04/29	2044	01/08/2019	10.38	Put	Bond Future	922.9600	0.9230	860.7600	0.8608	(6.739)	0	0	0
2019/04/29	2044	07/11/2019	10.07	Put	Bond Future	2,857.6000	2.8576	2,772.9700	2.7730	(2.962)	0	0	0
2019/04/29	2044	07/11/2019			Bond Future	9.9029	91.9252	9.8862	92.0647	(0.169)	0.0000	0.0000	0
2019/04/29	2044	07/11/2019	10.06	Call	Bond Future	4,181.9700	4.1820	4,236.2600	4.2363	1.298	0	0	0
2019/04/29	2044	07/11/2019	10.06	Put	Bond Future	2,890.1200	2.8901	2,804.9600	2.8050	(2.947)	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
2019/04/29	2044	07/11/2019	10.07	Call	Bond Future	4,230.6400	4.2306	4,285.4600	4.2855	1.296	0	0	0
2019/04/29	2044	07/11/2019	10.05	Call	Bond Future	4,133.7700	4.1338	4,187.5500	4.1875	1.301	0	0	0
2019/04/29	2044	07/11/2019	10.05	Put	Bond Future	2,923.2300	2.9232	2,837.5600	2.8376	(2.931)	0	0	0
2019/04/29	2044	06/02/2020	9.77	Put	Bond Future	5,284.5500	5.2846	5,186.3000	5.1863	(1.859)	0	0	0
2019/04/29	2044	06/02/2020			Bond Future	9.9538	89.3434	9.9365	89.4855	(0.173)	0.0000	0.0000	0
2019/04/29	2044	06/02/2020	9.77	Call	Bond Future	3,748.5500	3.7486	3,792.3900	3.7924	1.170	0	0	0
2019/04/29	2044	06/02/2020	9.78	Call	Bond Future	3,787.4900	3.7875	3,831.7400	3.8317	1.168	0	0	0
2019/04/29	2044	06/02/2020	9.76	Put	Bond Future	5,330.3300	5.3303	5,231.6900	5.2317	(1.851)	0	0	0
2019/04/29	2044	06/02/2020	9.78	Put	Bond Future	5,238.7700	5.2388	5,140.9300	5.1409	(1.868)	0	0	0
2019/04/29	2044	06/02/2020	9.76	Call	Bond Future	3,709.4800	3.7095	3,752.9300	3.7529	1.171	0	0	0
2019/04/29	2046	02/05/2019			Bond Future	116.3556	116.3556	116.3740	116.3740	0.016	0.0000	0.0000	10,310
2019/04/29	2046	01/08/2019			Bond Future	118.5068	118.5068	118.5250	118.5250	0.015	0.0000	0.0000	12,658
2019/04/29	2046	07/11/2019			Bond Future	119.2535	119.2535	119.2718	119.2718	0.015	0.0000	0.0000	0
2019/04/29	2046	06/02/2020			Bond Future	121.6202	121.6202	121.6386	121.6386	0.015	0.0000	0.0000	0
2019/04/29	2050	02/05/2019			Bond Future	121.1262	121.1262	121.8972	121.8972	0.637	0.0000	0.0000	7,465
2019/04/29	2050	01/08/2019			Bond Future	121.5745	121.5745	122.3591	122.3591	0.645	0.0000	0.0000	10,887
2019/04/29	2050	07/11/2019			Bond Future	124.0996	124.0996	124.9003	124.9003	0.645	0.0000	0.0000	0
2019/04/29	2050	06/02/2020			Bond Future	124.7257	124.7257	125.5421	125.5421	0.655	0.0000	0.0000	0
2019/04/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	AL37	02/05/2019			Index Future	631.6120	631.6120	632.5400	632.5400	0.147	0.0000	0.0000	0
2019/04/29	AL37	01/08/2019			Index Future	643.1340	643.1340	644.0710	644.0710	0.146	0.0000	0.0000	0
2019/04/29	AL37	07/11/2019			Index Future	656.3260	656.3260	657.2780	657.2780	0.145	0.0000	0.0000	0
2019/04/29	AL37	06/02/2020			Index Future	669.1990	669.1990	670.1670	670.1670	0.145	0.0000	0.0000	0
2019/04/29	AL7T	02/05/2019			Index Future	733.1610	733.1610	734.4540	734.4540	0.176	0.0000	0.0000	0
2019/04/29	AL7T	01/08/2019			Index Future	746.5360	746.5360	747.8430	747.8430	0.175	0.0000	0.0000	0
2019/04/29	AL7T	07/11/2019			Index Future	761.8490	761.8490	763.1780	763.1780	0.174	0.0000	0.0000	0
2019/04/29	AL7T	06/02/2020			Index Future	776.7920	776.7920	778.1440	778.1440	0.174	0.0000	0.0000	0
2019/04/29	ALBI	02/05/2019			Index Future	662.4970	662.4970	663.6180	663.6180	0.169	0.0000	0.0000	2
2019/04/29	ALBI	01/08/2019			Index Future	674.5830	674.5830	675.7160	675.7160	0.168	0.0000	0.0000	975
2019/04/29	ALBI	07/11/2019			Index Future	688.4210	688.4210	689.5720	689.5720	0.167	0.0000	0.0000	0
2019/04/29	ALBI	06/02/2020			Index Future	701.9230	701.9230	703.0940	703.0940	0.167	0.0000	0.0000	0
2019/04/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	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
2019/04/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	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
2019/04/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/29	ES33	02/05/2019			Bond Future	10.8361	77.0405	10.8149	77.1661	(0.196)	0.0000	0.0000	0
2019/04/29	ES33	01/08/2019			Bond Future	10.9443	78.4456	10.9223	78.5733	(0.201)	0.0000	0.0000	350
2019/04/29	ES33	07/11/2019			Bond Future	11.0565	76.2596	11.0338	76.3897	(0.206)	0.0000	0.0000	0
2019/04/29	ES33	06/02/2020			Bond Future	11.1599	77.7559	11.1363	77.8885	(0.211)	0.0000	0.0000	0
2019/04/29	ES42	02/05/2019			Bond Future	11.1110	78.7335	11.0948	78.8429	(0.146)	0.0000	0.0000	0
2019/04/29	ES42	01/08/2019			Bond Future	11.2172	80.1695	11.2005	80.2806	(0.149)	0.0000	0.0000	4,919
2019/04/29	ES42	07/11/2019			Bond Future	11.3278	77.5479	11.3104	77.6612	(0.153)	0.0000	0.0000	0
2019/04/29	ES42	06/02/2020			Bond Future	11.4256	79.0699	11.4076	79.1853	(0.157)	0.0000	0.0000	0
2019/04/29	GOVI	02/05/2019	647.87	Call	GOVI	80,680.0000	8.0680	92,220.0000	9.2220	14.303	0	0	0
2019/04/29	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	GOVI	02/05/2019			GOVI	655.9380	655.9380	657.0920	657.0920	0.176	0.0000	0.0000	86
2019/04/29	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	GOVI	02/05/2019	647.88	Call	GOVI	80,580.0000	8.0580	92,120.0000	9.2120	14.321	0	0	0
2019/04/29	GOVI	02/05/2019	647.86	Call	GOVI	80,780.0000	8.0780	92,320.0000	9.2320	14.286	0	0	0
2019/04/29	GOVI	01/08/2019	638.68	Call	GOVI	292,240.0000	29.2240	303,910.0000	30.3910	3.993	0	0	0
2019/04/29	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	GOVI	01/08/2019			GOVI	667.9040	667.9040	669.0710	669.0710	0.175	0.0000	0.0000	436
2019/04/29	GOVI	01/08/2019	638.69	Call	GOVI	292,140.0000	29.2140	303,810.0000	30.3810	3.995	0	0	0
2019/04/29	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	GOVI	01/08/2019	638.67	Call	GOVI	292,340.0000	29.2340	304,010.0000	30.4010	3.992	0	0	0
2019/04/29	GOVI	07/11/2019	672.90	Call	GOVI	87,040.0000	8.7040	98,910.0000	9.8910	13.637	0	0	0
2019/04/29	GOVI	07/11/2019			GOVI	681.6040	681.6040	682.7910	682.7910	0.174	0.0000	0.0000	0
2019/04/29	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	GOVI	07/11/2019	672.91	Call	GOVI	86,940.0000	8.6940	98,810.0000	9.8810	13.653	0	0	0
2019/04/29	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	GOVI	07/11/2019	672.92	Call	GOVI	86,840.0000	8.6840	98,710.0000	9.8710	13.669	0	0	0
2019/04/29	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	GOVI	06/02/2020	703.15	Put	GOVI	81,770.0000	8.1770	69,700.0000	6.9700	(14.761)	0	0	0
2019/04/29	GOVI	06/02/2020			GOVI	694.9730	694.9730	696.1800	696.1800	0.174	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
2019/04/29	GOVI	06/02/2020	703.14	Put	GOVI	81,670.0000		8.1670	69,600.0000	6.9600	(14.779)	0	0	0
2019/04/29	GOVI	06/02/2020	703.15	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	GOVI	06/02/2020	703.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	GOVI	06/02/2020	703.13	Put	GOVI	81,570.0000		8.1570	69,500.0000	6.9500	(14.797)	0	0	0
2019/04/29	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/29	IGOV	02/05/2019			Index Future	260.4530		260.4530	260.6350	260.6350	0.070	0.0000	0.0000	33
2019/04/29	IGOV	01/08/2019			Index Future	265.2690		265.2690	265.4520	265.4520	0.069	0.0000	0.0000	800
2019/04/29	IGOV	07/11/2019			Index Future	270.7780		270.7780	270.9640	270.9640	0.069	0.0000	0.0000	219
2019/04/29	IGOV	06/02/2020			Index Future	276.1520		276.1520	276.3390	276.3390	0.068	0.0000	0.0000	0
2019/04/29	IS01	20/06/2019			Interest Rate Swap	102.0100		102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/29	IS01	19/09/2019			Interest Rate Swap	99.8700		99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/04/29	IS02	21/06/2019			Interest Rate Swap	99.7400		99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/29	IS02	20/09/2019			Interest Rate Swap	101.8700		101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/04/29	IS02	20/12/2019			Interest Rate Swap	102.8000		102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/04/29	IS02	23/03/2020			Interest Rate Swap	98.7700		98.7700	98.7700	98.7700	0.000	0.0000	0.0000	0
2019/04/29	IS02	22/06/2020			Interest Rate Swap	102.3300		102.3300	102.3100	102.3100	(0.020)	0.0000	0.0000	0
2019/04/29	IS02	21/09/2020			Interest Rate Swap	99.2900		99.2900	99.2600	99.2600	(0.030)	0.0000	0.0000	0
2019/04/29	IS05	17/12/2020			Interest Rate Swap	96.0500		96.0500	96.0200	96.0200	(0.031)	0.0000	0.0000	0
2019/04/29	IS05	16/03/2021			Interest Rate Swap	95.1900		95.1900	95.1500	95.1500	(0.042)	0.0000	0.0000	0
2019/04/29	IS05	15/06/2021			Interest Rate Swap	94.2900		94.2900	94.2300	94.2300	(0.064)	0.0000	0.0000	0
2019/04/29	IS05	21/09/2021			Interest Rate Swap	94.3600		94.3600	94.2800	94.2800	(0.085)	0.0000	0.0000	0
2019/04/29	IS05	21/12/2021			Interest Rate Swap	96.4700		96.4700	96.3800	96.3800	(0.093)	0.0000	0.0000	51
2019/04/29	IS05	15/03/2022			Interest Rate Swap	96.5300		96.5300	96.4300	96.4300	(0.104)	0.0000	0.0000	0
2019/04/29	IS05	21/06/2022			Interest Rate Swap	97.6400		97.6400	97.5300	97.5300	(0.113)	0.0000	0.0000	0
2019/04/29	IS05	20/09/2022			Interest Rate Swap	101.5000		101.5000	101.3800	101.3800	(0.118)	0.0000	0.0000	0
2019/04/29	IS05	20/12/2022			Interest Rate Swap	102.7000		102.7000	102.5700	102.5700	(0.127)	0.0000	0.0000	0
2019/04/29	IS05	22/03/2023			Interest Rate Swap	95.9800		95.9800	95.8400	95.8400	(0.146)	0.0000	0.0000	0
2019/04/29	IS05	20/06/2023			Interest Rate Swap	102.0000		102.0000	101.8500	101.8500	(0.147)	0.0000	0.0000	0
2019/04/29	IS05	19/09/2023			Interest Rate Swap	97.4300		97.4300	97.2600	97.2600	(0.174)	0.0000	0.0000	0
2019/04/29	IS10	17/12/2025			Interest Rate Swap	93.7100		93.7100	93.5000	93.5000	(0.224)	0.0000	0.0000	0
2019/04/29	IS10	16/03/2026			Interest Rate Swap	90.6600		90.6600	90.4600	90.4600	(0.221)	0.0000	0.0000	0
2019/04/29	IS10	15/06/2026			Interest Rate Swap	89.3600		89.3600	89.1600	89.1600	(0.224)	0.0000	0.0000	0
2019/04/29	IS10	21/09/2026			Interest Rate Swap	91.5100		91.5100	91.3000	91.3000	(0.229)	0.0000	0.0000	0
2019/04/29	IS10	21/12/2026			Interest Rate Swap	95.3200		95.3200	95.1000	95.1000	(0.231)	0.0000	0.0000	0
2019/04/29	IS10	15/03/2027			Interest Rate Swap	93.8600		93.8600	93.6400	93.6400	(0.234)	0.0000	0.0000	0
2019/04/29	IS10	21/06/2027			Interest Rate Swap	95.9400		95.9400	95.7100	95.7100	(0.240)	0.0000	0.0000	0
2019/04/29	IS10	20/09/2027			Interest Rate Swap	101.4400		101.4400	101.2000	101.2000	(0.237)	0.0000	0.0000	0
2019/04/29	IS10	20/12/2027			Interest Rate Swap	101.8000		101.8000	101.5600	101.5600	(0.236)	0.0000	0.0000	0
2019/04/29	IS10	22/03/2028			Interest Rate Swap	95.2600		95.2600	95.0100	95.0100	(0.262)	0.0000	0.0000	0
2019/04/29	IS10	20/06/2028			Interest Rate Swap	102.5200		102.5200	102.2600	102.2600	(0.254)	0.0000	0.0000	0
2019/04/29	IS10	19/09/2028			Interest Rate Swap	96.0400		96.0400	95.7600	95.7600	(0.292)	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
2019/04/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/29	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/04/29	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/29	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/29	R023	02/05/2019	8.45	Call	Bond Future	2,204.8600	2.2049	2,336.8100	2.3368	5.985	0	0	0
2019/04/29	R023	02/05/2019	8.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	R023	02/05/2019			Bond Future	7.7622	101.3752	7.7216	101.5072	(0.523)	0.0000	0.0000	18,749
2019/04/29	R023	02/05/2019	8.46	Call	Bond Future	2,236.4800	2.2365	2,368.4300	2.3684	5.900	0	0	0
2019/04/29	R023	02/05/2019	8.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	R023	02/05/2019	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	R023	02/05/2019	8.44	Call	Bond Future	2,173.2400	2.1732	2,305.1900	2.3052	6.072	0	0	0
2019/04/29	R023	01/08/2019	8.95	Call	Bond Future	3,515.4900	3.5155	3,642.2200	3.6422	3.605	0	0	0
2019/04/29	R023	01/08/2019			Bond Future	7.7877	103.2242	7.7440	103.3582	(0.561)	0.0000	0.0000	57,458
2019/04/29	R023	01/08/2019	8.93	Call	Bond Future	3,459.3200	3.4593	3,585.5900	3.5856	3.650	0	0	0
2019/04/29	R023	01/08/2019	8.93	Put	Bond Future	34.9100	0.0349	27.2000	0.0272	(22.085)	0	0	0
2019/04/29	R023	01/08/2019	8.95	Put	Bond Future	32.4200	0.0324	25.1700	0.0252	(22.363)	0	0	0
2019/04/29	R023	01/08/2019	8.94	Call	Bond Future	3,487.3900	3.4874	3,613.8900	3.6139	3.627	0	0	0
2019/04/29	R023	01/08/2019	8.94	Put	Bond Future	33.6500	0.0337	26.1700	0.0262	(22.229)	0	0	0
2019/04/29	R023	07/11/2019	7.98	Call	Bond Future	1,241.6600	1.2417	1,316.5300	1.3165	6.030	0	0	0
2019/04/29	R023	07/11/2019			Bond Future	7.7980	101.4078	7.7503	101.5443	(0.612)	0.0000	0.0000	0
2019/04/29	R023	07/11/2019	7.98	Put	Bond Future	722.8300	0.7228	661.2100	0.6612	(8.525)	0	0	0
2019/04/29	R023	07/11/2019	7.99	Call	Bond Future	1,260.5200	1.2605	1,335.9900	1.3360	5.987	0	0	0
2019/04/29	R023	07/11/2019	8.00	Call	Bond Future	1,279.2000	1.2792	1,355.2800	1.3553	5.947	0	0	0
2019/04/29	R023	07/11/2019	8.00	Put	Bond Future	703.5700	0.7036	643.1600	0.6432	(8.586)	0	0	0
2019/04/29	R023	07/11/2019	7.99	Put	Bond Future	713.2900	0.7133	652.2700	0.6523	(8.555)	0	0	0
2019/04/29	R023	06/02/2020	7.54	Call	Bond Future	734.9200	0.7349	787.0500	0.7870	7.093	0	0	0
2019/04/29	R023	06/02/2020			Bond Future	7.7903	103.3974	7.7382	103.5364	(0.669)	0.0000	0.0000	0
2019/04/29	R023	06/02/2020	7.52	Call	Bond Future	709.3900	0.7094	760.3900	0.7604	7.189	0	0	0
2019/04/29	R023	06/02/2020	7.52	Put	Bond Future	1,433.0300	1.4330	1,345.0300	1.3450	(6.141)	0	0	0
2019/04/29	R023	06/02/2020	7.54	Put	Bond Future	1,404.7800	1.4048	1,317.9100	1.3179	(6.184)	0	0	0
2019/04/29	R023	06/02/2020	7.53	Call	Bond Future	722.2700	0.7223	773.8400	0.7738	7.140	0	0	0
2019/04/29	R023	06/02/2020	7.53	Put	Bond Future	1,419.0200	1.4190	1,331.5900	1.3316	(6.161)	0	0	0
2019/04/29	R035	02/05/2019	9.74	Put	Bond Future	128.0900	0.1281	31.9700	0.0320	(75.041)	0	0	0
2019/04/29	R035	02/05/2019			Bond Future	9.5788	95.9412	9.5630	96.0633	(0.165)	0.0000	0.0000	48,610
2019/04/29	R035	02/05/2019	9.74	Call	Bond Future	1,361.1900	1.3612	1,387.1700	1.3872	1.909	0	0	0
2019/04/29	R035	02/05/2019	9.75	Call	Bond Future	1,424.3300	1.4243	1,457.7000	1.4577	2.343	0	0	0
2019/04/29	R035	02/05/2019	9.75	Put	Bond Future	115.5100	0.1155	26.7800	0.0268	(76.816)	0	0	0
2019/04/29	R035	02/05/2019	9.73	Call	Bond Future	1,299.0300	1.2990	1,317.3800	1.3174	1.413	0	0	0
2019/04/29	R035	02/05/2019	9.73	Put	Bond Future	141.7400	0.1417	37.9900	0.0380	(73.197)	0	0	0
2019/04/29	R035	01/08/2019	10.23	Call	Bond Future	5,077.2900	5.0773	5,147.7700	5.1478	1.388	0	0	0
2019/04/29	R035	01/08/2019	10.22	Put	Bond Future	778.7300	0.7787	724.6600	0.7247	(6.943)	0	0	0
2019/04/29	R035	01/08/2019			Bond Future	9.6437	97.6910	9.6274	97.8150	(0.169)	0.0000	0.0000	54,560

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2019/04/29	R035	01/08/2019	10.24	Call	Bond Future	5,134.6600		5.1347	5,205.7500	5.2058	1.385	0	0	0
2019/04/29	R035	01/08/2019	10.24	Put	Bond Future	751.1200		0.7511	698.2700	0.6983	(7.036)	0	0	0
2019/04/29	R035	01/08/2019	10.23	Put	Bond Future	764.7300		0.7647	711.2700	0.7113	(6.991)	0	0	0
2019/04/29	R035	01/08/2019	10.22	Call	Bond Future	5,020.2200		5.0202	5,090.0900	5.0901	1.392	0	0	0
2019/04/29	R035	07/11/2019	9.88	Call	Bond Future	3,747.2600		3.7473	3,797.7300	3.7977	1.347	0	0	0
2019/04/29	R035	07/11/2019	9.89	Call	Bond Future	3,790.7700		3.7908	3,841.7400	3.8417	1.345	0	0	0
2019/04/29	R035	07/11/2019	9.87	Put	Bond Future	2,505.6700		2.5057	2,429.4600	2.4295	(3.042)	0	0	0
2019/04/29	R035	07/11/2019			Bond Future	9.7088		95.1902	9.6920	95.3164	(0.173)	0.0000	0.0000	0
2019/04/29	R035	07/11/2019	9.89	Put	Bond Future	2,445.3900		2.4454	2,370.1700	2.3702	(3.076)	0	0	0
2019/04/29	R035	07/11/2019	9.87	Call	Bond Future	3,703.9700		3.7040	3,753.9500	3.7539	1.349	0	0	0
2019/04/29	R035	07/11/2019	9.88	Put	Bond Future	2,475.3800		2.4754	2,399.6600	2.3997	(3.059)	0	0	0
2019/04/29	R035	06/02/2020	9.60	Call	Bond Future	3,406.2600		3.4063	3,446.2500	3.4463	1.174	0	0	0
2019/04/29	R035	06/02/2020	9.61	Put	Bond Future	4,610.1400		4.6101	4,521.9500	4.5219	(1.913)	0	0	0
2019/04/29	R035	06/02/2020			Bond Future	9.7664		97.0578	9.7491	97.1864	(0.178)	0.0000	0.0000	0
2019/04/29	R035	06/02/2020	9.60	Put	Bond Future	4,650.2500		4.6502	4,561.6900	4.5617	(1.904)	0	0	0
2019/04/29	R035	06/02/2020	9.61	Call	Bond Future	3,441.5700		3.4416	3,481.9300	3.4819	1.173	0	0	0
2019/04/29	R035	06/02/2020	9.59	Call	Bond Future	3,370.8000		3.3708	3,410.4300	3.4104	1.176	0	0	0
2019/04/29	R035	06/02/2020	9.59	Put	Bond Future	4,690.3000		4.6903	4,601.3800	4.6014	(1.896)	0	0	0
2019/04/29	R186	02/05/2019	9.02	Call	Bond Future	2,647.8800		2.6479	2,858.4600	2.8585	7.953	0	0	0
2019/04/29	R186	02/05/2019	9.01	Put	Bond Future	0.8300		0.0008	0.0000	0.0000	(100.000)	0	0	0
2019/04/29	R186	02/05/2019	10.07	Call	Bond Future	8,432.2700		8.4323	8,643.5400	8.6435	2.505	0	0	0
2019/04/29	R186	02/05/2019	9.96	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	90
2019/04/29	R186	02/05/2019	9.75	Call	Bond Future	6,713.0100		6.7130	6,924.2800	6.9243	3.147	0	0	0
2019/04/29	R186	02/05/2019	9.25	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/04/29	R186	02/05/2019	8.65	Put	Bond Future	158.3800		0.1584	40.2000	0.0402	(74.618)	0	0	4,100
2019/04/29	R186	02/05/2019			Bond Future	8.5637		114.6111	8.5278	114.8224	(0.418)	0.0000	0.0000	33,041
2019/04/29	R186	02/05/2019	9.03	Call	Bond Future	2,704.8500		2.7049	2,915.5500	2.9156	7.790	0	0	0
2019/04/29	R186	02/05/2019	9.03	Put	Bond Future	0.5700		0.0006	0.0000	0.0000	(100.000)	0	0	0
2019/04/29	R186	02/05/2019	8.65	Call	Bond Future	665.6400		0.6656	758.7300	0.7587	13.985	0	0	3,250
2019/04/29	R186	02/05/2019	9.02	Put	Bond Future	0.6900		0.0007	0.0000	0.0000	(100.000)	0	0	0
2019/04/29	R186	02/05/2019	9.01	Call	Bond Future	2,590.9000		2.5909	2,801.3400	2.8013	8.122	0	0	0
2019/04/29	R186	02/05/2019	9.30	Call	Bond Future	4,230.7900		4.2308	4,442.0600	4.4421	4.994	0	0	200
2019/04/29	R186	02/05/2019	10.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	200
2019/04/29	R186	02/05/2019	9.96	Call	Bond Future	7,845.5000		7.8455	8,056.7700	8.0568	2.693	0	0	0
2019/04/29	R186	02/05/2019	9.20	Put	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/04/29	R186	02/05/2019	9.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,000
2019/04/29	R186	02/05/2019	10.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,250
2019/04/29	R186	02/05/2019	9.25	Call	Bond Future	3,950.2400		3.9502	4,161.5000	4.1615	5.348	0	0	3,250
2019/04/29	R186	02/05/2019	8.90	Call	Bond Future	1,964.7900		1.9648	2,170.4800	2.1705	10.469	0	0	0
2019/04/29	R186	02/05/2019	8.70	Put	Bond Future	91.5900		0.0916	15.0500	0.0150	(83.568)	0	0	0
2019/04/29	R186	02/05/2019	8.70	Call	Bond Future	891.2300		0.8912	1,025.9600	1.0260	15.117	0	0	200
2019/04/29	R186	02/05/2019	9.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	R186	02/05/2019	9.20	Call	Bond Future	3,668.7300		3.6687	3,879.9800	3.8800	5.758	0	0	90
2019/04/29	R186	02/05/2019	8.62	Put	Bond Future	213.4700		0.2135	67.7300	0.0677	(68.272)	0	0	0
2019/04/29	R186	02/05/2019	8.62	Call	Bond Future	544.8200		0.5448	610.3500	0.6103	12.028	0	0	90
2019/04/29	R186	02/05/2019	8.50	Put	Bond Future	569.5900		0.5696	338.6900	0.3387	(40.538)	0	0	0
2019/04/29	R186	02/05/2019	8.50	Call	Bond Future	193.6400		0.1936	174.0100	0.1740	(10.137)	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
2019/04/29	R186	02/05/2019	9.00	Put	Bond Future	1.0000	0.0010	0.0000	0.0000	(100.000)	0	0	7,500
2019/04/29	R186	02/05/2019	9.00	Call	Bond Future	2,533.9100	2.5339	2,744.1800	2.7442	8.298	0	0	7,000
2019/04/29	R186	02/05/2019	10.02	Call	Bond Future	8,166.1000	8.1661	8,377.3700	8.3774	2.587	0	0	0
2019/04/29	R186	02/05/2019	8.80	Put	Bond Future	25.5500	0.0256	1.4000	0.0014	(94.521)	0	0	0
2019/04/29	R186	02/05/2019	8.80	Call	Bond Future	1,406.9300	1.4069	1,594.0500	1.5941	13.300	0	0	7,500
2019/04/29	R186	02/05/2019	9.05	Call	Bond Future	2,818.7100	2.8187	3,029.5900	3.0296	7.481	0	0	0
2019/04/29	R186	02/05/2019	9.05	Put	Bond Future	0.3900	0.0004	0.0000	0.0000	(100.000)	0	0	3,250
2019/04/29	R186	02/05/2019	8.90	Put	Bond Future	5.6600	0.0057	0.0800	0.0001	(98.587)	0	0	4,000
2019/04/29	R186	01/08/2019	10.08	Put	Bond Future	41.4600	0.0415	32.8800	0.0329	(20.695)	0	0	6,000
2019/04/29	R186	01/08/2019	8.38	Call	Bond Future	865.3700	0.8654	923.0700	0.9231	6.668	0	0	0
2019/04/29	R186	01/08/2019	9.54	Call	Bond Future	5,327.0100	5.3270	5,508.3200	5.5083	3.404	0	0	0
2019/04/29	R186	01/08/2019			Bond Future	8.6201	111.4032	8.5826	111.6178	(0.435)	0.0000	0.0000	108,962
2019/04/29	R186	01/08/2019	8.30	Put	Bond Future	2,556.4400	2.5564	2,390.3800	2.3904	(6.496)	0	0	0
2019/04/29	R186	01/08/2019	8.30	Call	Bond Future	704.9800	0.7050	753.5400	0.7535	6.888	0	0	6,000
2019/04/29	R186	01/08/2019	9.05	Put	Bond Future	637.4600	0.6375	563.8700	0.5639	(11.544)	0	0	0
2019/04/29	R186	01/08/2019	9.05	Call	Bond Future	3,062.2100	3.0622	3,203.2400	3.2032	4.605	0	0	6,000
2019/04/29	R186	01/08/2019	9.52	Call	Bond Future	5,231.8800	5.2319	5,411.7700	5.4118	3.438	0	0	0
2019/04/29	R186	01/08/2019	9.52	Put	Bond Future	234.8100	0.2348	200.0800	0.2001	(14.791)	0	0	0
2019/04/29	R186	01/08/2019	10.08	Call	Bond Future	8,000.0800	8.0001	8,206.1200	8.2061	2.575	0	0	0
2019/04/29	R186	01/08/2019	8.38	Put	Bond Future	2,250.3600	2.2504	2,093.4400	2.0934	(6.973)	0	0	0
2019/04/29	R186	01/08/2019	8.70	Put	Bond Future	1,272.8700	1.2729	1,156.9800	1.1570	(9.105)	0	0	6,200
2019/04/29	R186	01/08/2019	9.54	Put	Bond Future	222.2600	0.2223	188.9500	0.1889	(14.987)	0	0	0
2019/04/29	R186	01/08/2019	8.70	Call	Bond Future	1,728.8300	1.7288	1,827.5600	1.8276	5.711	0	0	0
2019/04/29	R186	01/08/2019	9.22	Call	Bond Future	3,813.2300	3.8132	3,970.8000	3.9708	4.132	0	0	0
2019/04/29	R186	01/08/2019	9.22	Put	Bond Future	448.7300	0.4487	391.6800	0.3917	(12.714)	0	0	0
2019/04/29	R186	01/08/2019	9.53	Call	Bond Future	5,279.3900	5.2794	5,460.0000	5.4600	3.421	0	0	0
2019/04/29	R186	01/08/2019	9.53	Put	Bond Future	228.4600	0.2285	194.4500	0.1945	(14.887)	0	0	0
2019/04/29	R186	07/11/2019	8.94	Call	Bond Future	2,942.3500	2.9424	3,064.4100	3.0644	4.148	0	0	0
2019/04/29	R186	07/11/2019	8.23	Call	Bond Future	971.8500	0.9719	1,029.1200	1.0291	5.893	0	0	5,000
2019/04/29	R186	07/11/2019			Bond Future	8.6670	113.6887	8.6276	113.9075	(0.455)	0.0000	0.0000	0
2019/04/29	R186	07/11/2019	8.94	Put	Bond Future	1,442.5600	1.4426	1,345.8200	1.3458	(6.706)	0	0	0
2019/04/29	R186	07/11/2019	8.73	Call	Bond Future	2,242.8100	2.2428	2,346.0400	2.3460	4.603	0	0	0
2019/04/29	R186	07/11/2019	8.73	Put	Bond Future	1,894.4600	1.8945	1,778.8900	1.7789	(6.100)	0	0	5,000
2019/04/29	R186	07/11/2019	8.96	Put	Bond Future	1,404.7800	1.4048	1,309.7600	1.3098	(6.764)	0	0	0
2019/04/29	R186	07/11/2019	8.23	Put	Bond Future	3,429.2900	3.4293	3,267.7600	3.2678	(4.710)	0	0	0
2019/04/29	R186	07/11/2019	8.95	Call	Bond Future	2,977.7900	2.9778	3,100.7100	3.1007	4.128	0	0	0
2019/04/29	R186	07/11/2019	8.96	Call	Bond Future	3,013.4100	3.0134	3,137.1900	3.1372	4.108	0	0	0
2019/04/29	R186	07/11/2019	8.95	Put	Bond Future	1,423.5700	1.4236	1,327.6900	1.3277	(6.735)	0	0	0
2019/04/29	R186	06/02/2020	8.57	Call	Bond Future	2,152.1600	2.1522	2,244.4700	2.2445	4.289	0	0	0
2019/04/29	R186	06/02/2020			Bond Future	8.7019	110.6109	8.6606	110.8337	(0.475)	0.0000	0.0000	0
2019/04/29	R186	06/02/2020	8.55	Call	Bond Future	2,095.4500	2.0954	2,186.2400	2.1862	4.333	0	0	0
2019/04/29	R186	06/02/2020	8.55	Put	Bond Future	2,916.7900	2.9168	2,784.7200	2.7847	(4.528)	0	0	0
2019/04/29	R186	06/02/2020	8.57	Put	Bond Future	2,864.9300	2.8649	2,734.3800	2.7344	(4.557)	0	0	0
2019/04/29	R186	06/02/2020	8.56	Call	Bond Future	2,123.9100	2.1239	2,215.4600	2.2155	4.310	0	0	0
2019/04/29	R186	06/02/2020	8.56	Put	Bond Future	2,890.9500	2.8910	2,759.6400	2.7596	(4.542)	0	0	0
2019/04/29	R197	02/05/2019			Bond Future	303.9725	303.9725	304.0159	304.0159	0.014	0.0000	0.0000	2,462
2019/04/29	R197	01/08/2019			Bond Future	302.1432	302.1432	302.1862	302.1862	0.014	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
2019/04/29	R197	07/11/2019			Bond Future	308.4190	308.4190	308.4622	308.4622	0.014	0.0000	0.0000	0
2019/04/29	R197	06/02/2020			Bond Future	306.8929	306.8929	306.9365	306.9365	0.014	0.0000	0.0000	0
2019/04/29	R202	02/05/2019			Bond Future	239.0448	239.0448	239.0814	239.0814	0.015	0.0000	0.0000	7,085
2019/04/29	R202	01/08/2019			Bond Future	239.5076	239.5076	239.5440	239.5440	0.015	0.0000	0.0000	9,346
2019/04/29	R202	07/11/2019			Bond Future	244.4822	244.4822	244.5188	244.5188	0.015	0.0000	0.0000	0
2019/04/29	R202	06/02/2020			Bond Future	245.2721	245.2721	245.3092	245.3092	0.015	0.0000	0.0000	0
2019/04/29	R207	02/05/2019	7.63	Call	Bond Future	873.0700	0.8731	870.9900	0.8710	(0.238)	0	0	0
2019/04/29	R207	02/05/2019			Bond Future	6.3194	102.8491	6.3225	102.8470	0.049	0.0000	0.0000	2,550
2019/04/29	R207	02/05/2019	7.61	Call	Bond Future	859.8400	0.8598	857.7600	0.8578	(0.242)	0	0	0
2019/04/29	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	R207	02/05/2019	7.62	Call	Bond Future	866.4600	0.8665	864.3800	0.8644	(0.240)	0	0	0
2019/04/29	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	R207	01/08/2019	7.33	Call	Bond Future	724.0100	0.7240	721.4800	0.7215	(0.349)	0	0	0
2019/04/29	R207	01/08/2019			Bond Future	5.6637	101.0840	5.6695	101.0815	0.102	0.0000	0.0000	4,483
2019/04/29	R207	01/08/2019	7.34	Call	Bond Future	728.3300	0.7283	725.8000	0.7258	(0.347)	0	0	0
2019/04/29	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	R207	01/08/2019	7.35	Call	Bond Future	732.6400	0.7326	730.1100	0.7301	(0.345)	0	0	0
2019/04/29	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	R207	07/11/2019	2.08	Put	Bond Future	94.7400	0.0947	97.1400	0.0971	2.533	0	0	0
2019/04/29	R207	07/11/2019			Bond Future	2.5822	103.1579	2.5979	103.1551	0.608	0.0000	0.0000	0
2019/04/29	R207	07/11/2019	2.07	Call	Bond Future	4.0300	0.0040	3.6200	0.0036	(10.174)	0	0	0
2019/04/29	R207	07/11/2019	2.07	Put	Bond Future	96.3400	0.0963	98.7500	0.0988	2.502	0	0	0
2019/04/29	R207	07/11/2019	2.08	Call	Bond Future	4.2300	0.0042	3.8100	0.0038	(9.929)	0	0	0
2019/04/29	R207	07/11/2019	2.06	Call	Bond Future	3.8300	0.0038	3.4400	0.0034	(10.183)	0	0	0
2019/04/29	R207	07/11/2019	2.06	Put	Bond Future	97.9500	0.0980	100.3800	0.1004	2.481	0	0	0
2019/04/29	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	R208	02/05/2019	8.02	Call	Bond Future	2,071.2200	2.0712	2,105.5700	2.1056	1.658	0	0	0
2019/04/29	R208	02/05/2019			Bond Future	6.8223	100.5465	6.8027	100.5808	(0.287)	0.0000	0.0000	5,142
2019/04/29	R208	02/05/2019	8.03	Call	Bond Future	2,088.2800	2.0883	2,122.6300	2.1226	1.645	0	0	0
2019/04/29	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	R208	02/05/2019	8.04	Call	Bond Future	2,105.3300	2.1053	2,139.6800	2.1397	1.632	0	0	0
2019/04/29	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/29	R208	01/08/2019	8.16	Call	Bond Future	2,171.0100	2.1710	2,205.4400	2,205.4	1.586	0	0	0
2019/04/29	R208	01/08/2019	8.17	Put	Bond Future	0.5300	0.0005	0.3900	0.0004	(26.415)	0	0	0
2019/04/29	R208	01/08/2019			Bond Future	6.7296	102.3803	6.7071	102.4149	(0.334)	0.0000	0.0000	10,859
2019/04/29	R208	01/08/2019	8.16	Put	Bond Future	0.5700	0.0006	0.4100	0.0004	(28.070)	0	0	0
2019/04/29	R208	01/08/2019	8.17	Call	Bond Future	2,185.9200	2.1859	2,220.3700	2,220.4	1.576	0	0	0
2019/04/29	R208	01/08/2019	8.15	Call	Bond Future	2,156.1000	2.1561	2,190.5200	2,190.5	1.596	0	0	0
2019/04/29	R208	01/08/2019	8.15	Put	Bond Future	0.6100	0.0006	0.4400	0.0004	(27.869)	0	0	0
2019/04/29	R208	07/11/2019	6.83	Call	Bond Future	547.0100	0.5470	569.6500	0.5697	4.139	0	0	0
2019/04/29	R208	07/11/2019	6.82	Put	Bond Future	153.3400	0.1533	140.7600	0.1408	(8.204)	0	0	0
2019/04/29	R208	07/11/2019			Bond Future	6.5258	101.0751	6.4990	101.1102	(0.411)	0.0000	0.0000	0
2019/04/29	R208	07/11/2019	6.84	Call	Bond Future	557.3400	0.5573	580.1500	0.5802	4.093	0	0	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
2019/04/29	R208	07/11/2019	6.84	Put	Bond Future	148.2300	0.1482	136.0000	0.1360	(8.251)	0	0	0
2019/04/29	R208	07/11/2019	6.83	Put	Bond Future	150.8800	0.1509	138.4800	0.1385	(8.218)	0	0	0
2019/04/29	R208	07/11/2019	6.82	Call	Bond Future	536.4800	0.5365	558.9400	0.5589	4.187	0	0	0
2019/04/29	R208	06/02/2020	6.13	Put	Bond Future	340.0900	0.3401	319.7500	0.3198	(5.981)	0	0	0
2019/04/29	R208	06/02/2020	6.12	Call	Bond Future	262.0400	0.2620	277.0700	0.2771	5.736	0	0	0
2019/04/29	R208	06/02/2020			Bond Future	6.1966	103.0582	6.1639	103.0938	(0.529)	0.0000	0.0000	0
2019/04/29	R208	06/02/2020	6.13	Call	Bond Future	267.7400	0.2677	282.9700	0.2830	5.688	0	0	0
2019/04/29	R208	06/02/2020	6.12	Put	Bond Future	345.2600	0.3453	324.7200	0.3247	(5.949)	0	0	0
2019/04/29	R208	06/02/2020	6.14	Call	Bond Future	273.1300	0.2731	288.5600	0.2886	5.649	0	0	0
2019/04/29	R208	06/02/2020	6.14	Put	Bond Future	334.6200	0.3346	314.4800	0.3145	(6.019)	0	0	0
2019/04/29	R209	02/05/2019	9.70	Put	Bond Future	102.8900	0.1029	22.4600	0.0225	(78.171)	0	0	0
2019/04/29	R209	02/05/2019			Bond Future	9.5334	73.3169	9.5127	73.4539	(0.217)	0.0000	0.0000	25,464
2019/04/29	R209	02/05/2019	9.69	Call	Bond Future	1,137.4400	1.1374	1,187.2100	1.1872	4.376	0	0	0
2019/04/29	R209	02/05/2019	9.69	Put	Bond Future	114.0200	0.1140	26.8300	0.0268	(76.469)	0	0	0
2019/04/29	R209	02/05/2019	10.50	Call	Bond Future	5,993.8700	5.9939	6,130.8300	6.1308	2.285	0	0	0
2019/04/29	R209	02/05/2019	10.71	Call	Bond Future	7,199.0200	7.1990	7,335.9800	7.3360	1.902	0	0	0
2019/04/29	R209	02/05/2019	9.70	Call	Bond Future	1,190.9500	1.1909	1,247.4800	1.2475	4.747	0	0	0
2019/04/29	R209	02/05/2019	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	11,560
2019/04/29	R209	02/05/2019	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	760
2019/04/29	R209	02/05/2019	9.95	Put	Bond Future	4.6600	0.0047	0.0800	0.0001	(98.283)	0	0	0
2019/04/29	R209	02/05/2019	9.95	Call	Bond Future	2,681.4300	2.6814	2,813.8100	2.8138	4.937	0	0	760
2019/04/29	R209	02/05/2019	9.68	Call	Bond Future	1,084.7900	1.0848	1,127.5600	1.1276	3.943	0	0	0
2019/04/29	R209	02/05/2019	9.68	Put	Bond Future	126.1000	0.1261	31.9100	0.0319	(74.695)	0	0	0
2019/04/29	R209	02/05/2019	9.35	Put	Bond Future	1,299.3800	1.2994	1,117.7700	1.1178	(13.977)	0	0	0
2019/04/29	R209	02/05/2019	9.35	Call	Bond Future	73.2000	0.0732	28.5500	0.0286	(60.997)	0	0	760
2019/04/29	R209	01/08/2019	10.15	Put	Bond Future	693.5100	0.6935	639.0000	0.6390	(7.860)	0	0	0
2019/04/29	R209	01/08/2019	9.30	Call	Bond Future	1,002.9000	1.0029	1,025.7200	1.0257	2.275	0	0	7,560
2019/04/29	R209	01/08/2019	10.17	Call	Bond Future	4,308.3700	4.3084	4,394.3100	4.3943	1.995	0	0	0
2019/04/29	R209	01/08/2019			Bond Future	9.5914	74.6541	9.5702	74.7933	(0.222)	0.0000	0.0000	87,981
2019/04/29	R209	01/08/2019	10.15	Call	Bond Future	4,211.5700	4.2116	4,296.2300	4.2962	2.010	0	0	0
2019/04/29	R209	01/08/2019	10.17	Put	Bond Future	669.0200	0.6690	615.7900	0.6158	(7.956)	0	0	0
2019/04/29	R209	01/08/2019	9.30	Put	Bond Future	2,943.1300	2.9431	2,826.7800	2.8268	(3.953)	0	0	0
2019/04/29	R209	01/08/2019	9.80	Put	Bond Future	1,289.5500	1.2896	1,210.0200	1.2100	(6.167)	0	0	0
2019/04/29	R209	01/08/2019	10.16	Put	Bond Future	681.1600	0.6812	627.2900	0.6273	(7.909)	0	0	0
2019/04/29	R209	01/08/2019	10.46	Call	Bond Future	5,759.3300	5.7593	5,861.3700	5.8614	1.772	0	0	0
2019/04/29	R209	01/08/2019	10.46	Put	Bond Future	396.0500	0.3960	358.9200	0.3589	(9.375)	0	0	7,560
2019/04/29	R209	01/08/2019	9.80	Call	Bond Future	2,633.2100	2.6332	2,692.8500	2.6929	2.265	0	0	7,560
2019/04/29	R209	01/08/2019	10.16	Call	Bond Future	4,259.9000	4.2599	4,345.2000	4.3452	2.002	0	0	0
2019/04/29	R209	07/11/2019	9.82	Call	Bond Future	3,318.2300	3.3182	3,380.7200	3.3807	1.883	0	0	0
2019/04/29	R209	07/11/2019			Bond Future	9.6467	73.0326	9.6248	73.1744	(0.227)	0.0000	0.0000	0
2019/04/29	R209	07/11/2019	9.80	Call	Bond Future	3,241.9700	3.2420	3,303.4200	3.3034	1.895	0	0	0
2019/04/29	R209	07/11/2019	9.80	Put	Bond Future	2,261.8400	2.2618	2,181.4600	2.1815	(3.554)	0	0	0
2019/04/29	R209	07/11/2019	9.82	Put	Bond Future	2,211.6400	2.2116	2,132.3000	2.1323	(3.587)	0	0	0
2019/04/29	R209	07/11/2019	9.81	Call	Bond Future	3,280.1200	3.2801	3,342.0800	3.3421	1.889	0	0	0
2019/04/29	R209	07/11/2019	9.81	Put	Bond Future	2,236.7200	2.2367	2,156.8500	2.1569	(3.571)	0	0	0
2019/04/29	R209	06/02/2020	9.52	Put	Bond Future	4,041.7800	4.0418	3,947.8100	3.9478	(2.325)	0	0	0
2019/04/29	R209	06/02/2020			Bond Future	9.6932	74.4655	9.6706	74.6101	(0.233)	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
2019/04/29	R209	06/02/2020	9.51	Call	Bond Future	2,891.3700	2.8914	2,941.5500	2.9415	1.736	0	0	0
2019/04/29	R209	06/02/2020	9.51	Put	Bond Future	4,076.8200	4.0768	3,982.4400	3.9824	(2.315)	0	0	0
2019/04/29	R209	06/02/2020	9.52	Call	Bond Future	2,921.7600	2.9218	2,972.3500	2.9724	1.731	0	0	0
2019/04/29	R209	06/02/2020	9.50	Call	Bond Future	2,861.1400	2.8611	2,910.9000	2.9109	1.739	0	0	0
2019/04/29	R209	06/02/2020	9.50	Put	Bond Future	4,112.1100	4.1121	4,017.3100	4.0173	(2.305)	0	0	0
2019/04/29	R210	02/05/2019			Bond Future	188.6611	188.6611	188.6895	188.6895	0.015	0.0000	0.0000	1,611
2019/04/29	R210	01/08/2019			Bond Future	192.1490	192.1490	192.1772	192.1772	0.015	0.0000	0.0000	3,142
2019/04/29	R210	07/11/2019			Bond Future	193.5406	193.5406	193.5688	193.5688	0.015	0.0000	0.0000	0
2019/04/29	R210	06/02/2020			Bond Future	197.3812	197.3812	197.4099	197.4099	0.015	0.0000	0.0000	0
2019/04/29	R212	02/05/2019			Bond Future	158.1820	158.1820	158.2040	158.2040	0.014	0.0000	0.0000	3,722
2019/04/29	R212	01/08/2019			Bond Future	158.9186	158.9186	158.9405	158.9405	0.014	0.0000	0.0000	6,690
2019/04/29	R212	07/11/2019			Bond Future	162.2196	162.2196	162.2415	162.2415	0.013	0.0000	0.0000	0
2019/04/29	R212	06/02/2020			Bond Future	163.1992	163.1992	163.2213	163.2213	0.014	0.0000	0.0000	0
2019/04/29	R213	02/05/2019	9.49	Call	Bond Future	1,571.7200	1.5717	1,672.7600	1.6728	6.429	0	0	0
2019/04/29	R213	02/05/2019	9.48	Put	Bond Future	37.8800	0.0379	4.0100	0.0040	(89.414)	0	0	0
2019/04/29	R213	02/05/2019			Bond Future	9.2436	85.3484	9.2228	85.4796	(0.224)	0.0000	0.0000	14,434
2019/04/29	R213	02/05/2019	9.50	Call	Bond Future	1,629.3000	1.6293	1,733.7200	1.7337	6.409	0	0	0
2019/04/29	R213	02/05/2019	9.50	Put	Bond Future	29.3200	0.0293	2.5200	0.0025	(91.405)	0	0	0
2019/04/29	R213	02/05/2019	9.49	Put	Bond Future	33.3600	0.0334	3.1800	0.0032	(90.468)	0	0	0
2019/04/29	R213	02/05/2019	9.48	Call	Bond Future	1,514.5500	1.5146	1,611.9000	1.6119	6.428	0	0	0
2019/04/29	R213	01/08/2019	9.99	Put	Bond Future	477.8900	0.4779	435.4600	0.4355	(8.879)	0	0	0
2019/04/29	R213	01/08/2019	9.98	Call	Bond Future	4,558.9500	4.5589	4,649.2500	4.6493	1.981	0	0	0
2019/04/29	R213	01/08/2019			Bond Future	9.3032	86.9050	9.2818	87.0383	(0.230)	0.0000	0.0000	17,140
2019/04/29	R213	01/08/2019	9.99	Call	Bond Future	4,607.8000	4.6078	4,698.6700	4.6987	1.972	0	0	0
2019/04/29	R213	01/08/2019	9.98	Put	Bond Future	487.1900	0.4872	444.1900	0.4442	(8.826)	0	0	0
2019/04/29	R213	01/08/2019	10.00	Call	Bond Future	4,656.8800	4.6569	4,748.3100	4.7483	1.963	0	0	0
2019/04/29	R213	01/08/2019	10.00	Put	Bond Future	468.8800	0.4689	427.0100	0.4270	(8.930)	0	0	0
2019/04/29	R213	07/11/2019	9.59	Put	Bond Future	1,906.1600	1.9062	1,833.4100	1.8334	(3.817)	0	0	0
2019/04/29	R213	07/11/2019	9.58	Call	Bond Future	3,246.0300	3.2460	3,308.5900	3.3086	1.927	0	0	0
2019/04/29	R213	07/11/2019			Bond Future	9.3623	85.1346	9.3401	85.2704	(0.237)	0.0000	0.0000	0
2019/04/29	R213	07/11/2019	9.59	Call	Bond Future	3,283.7200	3.2837	3,346.7800	3.3468	1.920	0	0	0
2019/04/29	R213	07/11/2019	9.58	Put	Bond Future	1,928.3300	1.9283	1,855.0800	1.8551	(3.799)	0	0	0
2019/04/29	R213	07/11/2019	9.60	Call	Bond Future	3,321.8100	3.3218	3,385.3700	3.3854	1.913	0	0	0
2019/04/29	R213	07/11/2019	9.60	Put	Bond Future	1,884.4600	1.8845	1,812.2100	1.8122	(3.834)	0	0	0
2019/04/29	R213	06/02/2020	9.26	Put	Bond Future	3,575.8100	3.5758	3,486.7800	3.4868	(2.490)	0	0	0
2019/04/29	R213	06/02/2020	9.27	Call	Bond Future	2,673.8600	2.6739	2,723.6100	2.7236	1.861	0	0	0
2019/04/29	R213	06/02/2020			Bond Future	9.4137	86.8049	9.3908	86.9433	(0.244)	0.0000	0.0000	0
2019/04/29	R213	06/02/2020	9.28	Call	Bond Future	2,704.3300	2.7043	2,754.4900	2.7545	1.855	0	0	0
2019/04/29	R213	06/02/2020	9.28	Put	Bond Future	3,514.5200	3.5145	3,426.3100	3.4263	(2.510)	0	0	0
2019/04/29	R213	06/02/2020	9.26	Call	Bond Future	2,643.5600	2.6436	2,692.9000	2.6929	1.866	0	0	0
2019/04/29	R213	06/02/2020	9.27	Put	Bond Future	3,545.0500	3.5450	3,456.4300	3.4564	(2.500)	0	0	0
2019/04/29	R214	02/05/2019	9.87	Call	Bond Future	1,054.0100	1.0540	1,052.0900	1.0521	(0.182)	0	0	0
2019/04/29	R214	02/05/2019	9.85	Call	Bond Future	951.6900	0.9517	935.3700	0.9354	(1.715)	0	0	0
2019/04/29	R214	02/05/2019			Bond Future	9.7385	72.1068	9.7227	72.2148	(0.161)	0.0000	0.0000	6,069

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
2019/04/29	R214	02/05/2019	9.85	Put	Bond Future	192.5900	0.1926	68.3100	0.0683	(64.531)	0	0	0
2019/04/29	R214	02/05/2019	9.87	Put	Bond Future	160.1800	0.1602	50.3000	0.0503	(68.598)	0	0	0
2019/04/29	R214	02/05/2019	9.86	Call	Bond Future	1,002.3300	1.0023	993.2200	0.9932	(0.909)	0	0	0
2019/04/29	R214	02/05/2019	9.86	Put	Bond Future	175.8100	0.1758	58.7400	0.0587	(66.589)	0	0	0
2019/04/29	R214	01/08/2019	10.34	Put	Bond Future	762.3000	0.7623	711.6900	0.7117	(6.639)	0	0	0
2019/04/29	R214	01/08/2019			Bond Future	9.7971	73.4220	9.7810	73.5316	(0.165)	0.0000	0.0000	10,582
2019/04/29	R214	01/08/2019	10.33	Call	Bond Future	4,251.8800	4.2519	4,310.3500	4.3104	1.375	0	0	0
2019/04/29	R214	01/08/2019	10.33	Put	Bond Future	775.5800	0.7756	724.4300	0.7244	(6.595)	0	0	0
2019/04/29	R214	01/08/2019	10.34	Call	Bond Future	4,301.2000	4.3012	4,360.2100	4.3602	1.372	0	0	0
2019/04/29	R214	01/08/2019	10.32	Call	Bond Future	4,202.8100	4.2028	4,260.7400	4.2607	1.378	0	0	0
2019/04/29	R214	01/08/2019	10.32	Put	Bond Future	789.2000	0.7892	737.5100	0.7375	(6.550)	0	0	0
2019/04/29	R214	07/11/2019	10.02	Put	Bond Future	2,357.9000	2.3579	2,289.4700	2.2895	(2.902)	0	0	0
2019/04/29	R214	07/11/2019			Bond Future	9.8561	71.6288	9.8395	71.7406	(0.168)	0.0000	0.0000	0
2019/04/29	R214	07/11/2019	10.01	Call	Bond Future	3,407.1300	3.4071	3,450.0000	3.4500	1.258	0	0	0
2019/04/29	R214	07/11/2019	10.01	Put	Bond Future	2,384.3100	2.3843	2,315.4600	2.3155	(2.888)	0	0	0
2019/04/29	R214	07/11/2019	10.02	Call	Bond Future	3,446.3400	3.4463	3,489.6300	3.4896	1.256	0	0	0
2019/04/29	R214	07/11/2019	10.00	Call	Bond Future	3,368.0900	3.3681	3,410.5600	3.4106	1.261	0	0	0
2019/04/29	R214	07/11/2019	10.00	Put	Bond Future	2,410.9800	2.4110	2,341.7300	2.3417	(2.872)	0	0	0
2019/04/29	R214	06/02/2020	9.73	Call	Bond Future	3,161.0100	3.1610	3,195.7600	3.1958	1.099	0	0	0
2019/04/29	R214	06/02/2020			Bond Future	9.9081	73.0342	9.8911	73.1480	(0.172)	0.0000	0.0000	0
2019/04/29	R214	06/02/2020	9.71	Call	Bond Future	3,097.9400	3.0979	3,132.0700	3.1321	1.102	0	0	0
2019/04/29	R214	06/02/2020	9.71	Put	Bond Future	4,436.9300	4.4369	4,357.2700	4.3573	(1.795)	0	0	0
2019/04/29	R214	06/02/2020	9.73	Put	Bond Future	4,363.0200	4.3630	4,283.9800	4.2840	(1.812)	0	0	0
2019/04/29	R214	06/02/2020	9.72	Call	Bond Future	3,129.5300	3.1295	3,163.9700	3.1640	1.100	0	0	0
2019/04/29	R214	06/02/2020	9.72	Put	Bond Future	4,399.9800	4.4000	4,320.6300	4.3206	(1.803)	0	0	0
2019/04/29	R248	02/05/2019	9.90	Put	Bond Future	126.1100	0.1261	25.9500	0.0260	(79.423)	0	0	0
2019/04/29	R248	02/05/2019			Bond Future	9.7284	92.1867	9.7077	92.3698	(0.213)	0.0000	0.0000	30,283
2019/04/29	R248	02/05/2019	9.90	Call	Bond Future	1,619.1300	1.6191	1,702.1200	1.7021	5.126	0	0	0
2019/04/29	R248	02/05/2019	9.91	Call	Bond Future	1,692.0500	1.6921	1,783.3900	1.7834	5.398	0	0	0
2019/04/29	R248	02/05/2019	9.89	Put	Bond Future	140.0800	0.1401	31.1500	0.0312	(77.763)	0	0	0
2019/04/29	R248	02/05/2019	9.91	Put	Bond Future	113.3500	0.1134	21.5400	0.0215	(80.997)	0	0	0
2019/04/29	R248	02/05/2019	9.89	Call	Bond Future	1,547.2700	1.5473	1,621.4900	1.6215	4.797	0	0	0
2019/04/29	R248	01/08/2019	10.35	Call	Bond Future	5,573.5300	5.5735	5,688.9700	5.6890	2.071	0	0	0
2019/04/29	R248	01/08/2019	10.34	Put	Bond Future	895.5800	0.8956	823.9900	0.8240	(7.994)	0	0	0
2019/04/29	R248	01/08/2019			Bond Future	9.7865	93.8680	9.7652	94.0542	(0.218)	0.0000	0.0000	102,933
2019/04/29	R248	01/08/2019	10.36	Call	Bond Future	5,637.1200	5.6371	5,753.4000	5.7534	2.063	0	0	0
2019/04/29	R248	01/08/2019	10.36	Put	Bond Future	863.6600	0.8637	793.7600	0.7938	(8.093)	0	0	0
2019/04/29	R248	01/08/2019	10.35	Put	Bond Future	879.4800	0.8795	808.7400	0.8087	(8.043)	0	0	0
2019/04/29	R248	01/08/2019	10.34	Call	Bond Future	5,510.1000	5.5101	5,624.6900	5.6247	2.080	0	0	0
2019/04/29	R248	07/11/2019	10.02	Call	Bond Future	4,375.1900	4.3752	4,459.8800	4.4599	1.936	0	0	0
2019/04/29	R248	07/11/2019	10.01	Put	Bond Future	2,917.5000	2.9175	2,811.7200	2.8117	(3.626)	0	0	0
2019/04/29	R248	07/11/2019			Bond Future	9.8447	91.3522	9.8228	91.5419	(0.223)	0.0000	0.0000	0
2019/04/29	R248	07/11/2019	10.03	Call	Bond Future	4,426.0600	4.4261	4,511.4400	4.5114	1.929	0	0	0
2019/04/29	R248	07/11/2019	10.03	Put	Bond Future	2,851.0700	2.8511	2,746.6900	2.7467	(3.661)	0	0	0
2019/04/29	R248	07/11/2019	10.02	Put	Bond Future	2,883.9700	2.8840	2,778.9000	2.7789	(3.643)	0	0	0
2019/04/29	R248	07/11/2019	10.01	Call	Bond Future	4,324.8000	4.3248	4,408.7800	4.4088	1.942	0	0	0
2019/04/29	R248	06/02/2020	9.71	Put	Bond Future	5,533.2500	5.5333	5,407.0000	5.4070	(2.282)	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
2019/04/29	R248	06/02/2020			Bond Future	9.8962	93.1446	9.8736	93.3379	(0.228)	0.0000	0.0000	0
2019/04/29	R248	06/02/2020	9.71	Call	Bond Future	3,917.3100	3.9173	3,984.4000	3.9844	1.713	0	0	0
2019/04/29	R248	06/02/2020	9.70	Put	Bond Future	5,581.2100	5.5812	5,454.4100	5.4544	(2.272)	0	0	0
2019/04/29	R248	06/02/2020	9.72	Call	Bond Future	3,958.1100	3.9581	4,025.7500	4.0257	1.709	0	0	0
2019/04/29	R248	06/02/2020	9.72	Put	Bond Future	5,485.9500	5.4860	5,360.2500	5.3602	(2.291)	0	0	0
2019/04/29	R248	06/02/2020	9.70	Call	Bond Future	3,877.0300	3.8770	3,943.5700	3.9436	1.716	0	0	0

Total **1243265**