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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/04/2019 TO 30/04/2019

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
2019/04/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	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
2019/04/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	2025	02/05/2019			Bond Future	135.4818	135.4818	135.7590	135.7590	0.205	0.0000	0.0000	129
2019/04/30	2025	01/08/2019			Bond Future	136.5502	136.5502	136.8249	136.8249	0.201	0.0000	0.0000	1,522
2019/04/30	2025	07/11/2019			Bond Future	139.3861	139.3861	139.6627	139.6627	0.198	0.0000	0.0000	0
2019/04/30	2025	06/02/2020			Bond Future	140.6820	140.6820	140.9593	140.9593	0.197	0.0000	0.0000	0
2019/04/30	2029	02/05/2019			Bond Future	102.3180	102.3180	102.8199	102.8199	0.491	0.0000	0.0000	2,954
2019/04/30	2029	01/08/2019			Bond Future	104.2092	104.2092	104.7147	104.7147	0.485	0.0000	0.0000	3,930
2019/04/30	2029	07/11/2019			Bond Future	105.2821	105.2821	105.7951	105.7951	0.487	0.0000	0.0000	0
2019/04/30	2029	06/02/2020			Bond Future	107.3712	107.3712	107.8908	107.8908	0.484	0.0000	0.0000	0
2019/04/30	2030	02/05/2019	9.41	Call	Bond Future	1,944.5300	1.9445	1,830.0400	1.8300	(5.888)	0	0	0
2019/04/30	2030	02/05/2019	8.90	Put	Bond Future	1,326.7300	1.3267	1,431.7900	1.4318	7.919	0	0	0
2019/04/30	2030	02/05/2019			Bond Future	9.1031	94.6416	9.1208	94.5282	0.194	0.0000	0.0000	33,886
2019/04/30	2030	02/05/2019	9.39	Call	Bond Future	1,820.4200	1.8204	1,705.3600	1.7054	(6.321)	0	0	0
2019/04/30	2030	02/05/2019	9.39	Put	Bond Future	2.2900	0.0023	0.6200	0.0006	(72.926)	0	0	0
2019/04/30	2030	02/05/2019	10.20	Call	Bond Future	6,699.9800	6.7000	6,586.5900	6.5866	(1.692)	0	0	0
2019/04/30	2030	02/05/2019	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,000
2019/04/30	2030	02/05/2019	9.41	Put	Bond Future	1.4300	0.0014	0.3300	0.0003	(76.923)	0	0	0
2019/04/30	2030	02/05/2019	8.90	Call	Bond Future	9.8400	0.0098	1.5100	0.0015	(84.654)	0	0	0
2019/04/30	2030	02/05/2019	9.40	Call	Bond Future	1,882.4500	1.8825	1,767.7000	1.7677	(6.096)	0	0	0
2019/04/30	2030	02/05/2019	9.40	Put	Bond Future	1.8100	0.0018	0.4500	0.0005	(75.138)	0	0	0
2019/04/30	2030	01/08/2019	8.67	Put	Bond Future	3,670.1900	3.6702	3,759.8900	3.7599	2.444	0	0	0
2019/04/30	2030	01/08/2019	9.15	Put	Bond Future	1,712.7500	1.7128	1,765.2600	1.7653	3.066	0	0	0
2019/04/30	2030	01/08/2019	9.68	Call	Bond Future	3,750.7300	3.7507	3,650.7900	3.6508	(2.665)	0	0	0
2019/04/30	2030	01/08/2019	9.91	Put	Bond Future	374.5200	0.3745	387.3300	0.3873	3.420	0	0	0
2019/04/30	2030	01/08/2019			Bond Future	9.1685	92.3625	9.1876	92.2418	0.209	0.0000	0.0000	45,248
2019/04/30	2030	01/08/2019	8.35	Put	Bond Future	5,490.1300	5.4901	5,598.2200	5.5982	1.969	0	0	0
2019/04/30	2030	01/08/2019	8.35	Call	Bond Future	138.4000	0.1384	125.8000	0.1258	(9.104)	0	0	2,025
2019/04/30	2030	01/08/2019	9.69	Call	Bond Future	3,798.4600	3.7985	3,698.1100	3.6981	(2.642)	0	0	0
2019/04/30	2030	01/08/2019	9.69	Put	Bond Future	590.1800	0.5902	610.5200	0.6105	3.446	0	0	5,400
2019/04/30	2030	01/08/2019	9.22	Put	Bond Future	1,506.1300	1.5061	1,553.5000	1.5535	3.145	0	0	0
2019/04/30	2030	01/08/2019	9.22	Call	Bond Future	1,829.9700	1.8300	1,756.6500	1.7566	(4.007)	0	0	5,400
2019/04/30	2030	01/08/2019	8.67	Call	Bond Future	458.5800	0.4586	427.5900	0.4276	(6.758)	0	0	5,400
2019/04/30	2030	01/08/2019	9.15	Call	Bond Future	1,596.3900	1.5964	1,528.2100	1.5282	(4.271)	0	0	2,025
2019/04/30	2030	01/08/2019	9.68	Put	Bond Future	602.5500	0.6026	623.3000	0.6233	3.444	0	0	4,800
2019/04/30	2030	01/08/2019	9.92	Call	Bond Future	4,942.5900	4.9426	4,834.4400	4.8344	(2.188)	0	0	0
2019/04/30	2030	01/08/2019	9.90	Put	Bond Future	382.4000	0.3824	395.5000	0.3955	3.426	0	0	0
2019/04/30	2030	01/08/2019	9.91	Call	Bond Future	4,891.4500	4.8914	4,783.5700	4.7836	(2.205)	0	0	0
2019/04/30	2030	01/08/2019	8.77	Put	Bond Future	3,183.7100	3.1837	3,265.9500	3.2660	2.583	0	0	0
2019/04/30	2030	01/08/2019	8.77	Call	Bond Future	628.1500	0.6281	589.7000	0.5897	(6.121)	0	0	0
2019/04/30	2030	01/08/2019	9.27	Put	Bond Future	1,370.8800	1.3709	1,414.7100	1.4147	3.197	0	0	0
2019/04/30	2030	01/08/2019	9.27	Call	Bond Future	2,007.4500	2.0075	1,930.5900	1.9306	(3.829)	0	0	0
2019/04/30	2030	01/08/2019	9.92	Put	Bond Future	366.7900	0.3668	379.3300	0.3793	3.419	0	0	0
2019/04/30	2030	01/08/2019	9.90	Call	Bond Future	4,840.4000	4.8404	4,732.8100	4.7328	(2.223)	0	0	0

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2019/04/30	2030	07/11/2019	9.76	Put	Bond Future	0.0000	0.0000	1,278.9900	1.2790	100.000	0	0	5,500
2019/04/30	2030	07/11/2019	9.49	Put	Bond Future	1,737.3700	1.7374	1,779.8400	1.7798	2.444	0	0	0
2019/04/30	2030	07/11/2019			Bond Future	9.2228	94.2576	9.2432	94.1318	0.221	0.0000	0.0000	0
2019/04/30	2030	07/11/2019	9.48	Call	Bond Future	3,331.0700	3.3311	3,248.1700	3.2482	(2.489)	0	0	0
2019/04/30	2030	07/11/2019	9.48	Put	Bond Future	1,759.5500	1.7596	1,802.4700	1.8025	2.439	0	0	0
2019/04/30	2030	07/11/2019	8.60	Put	Bond Future	0.0000	0.0000	4,871.3600	4.8714	100.000	0	0	0
2019/04/30	2030	07/11/2019	8.60	Call	Bond Future	0.0000	0.0000	788.3800	0.7884	100.000	0	0	5,500
2019/04/30	2030	07/11/2019	9.10	Put	Bond Future	0.0000	0.0000	2,857.2800	2.8573	100.000	0	0	0
2019/04/30	2030	07/11/2019	9.10	Call	Bond Future	0.0000	0.0000	1,968.6500	1.9687	100.000	0	0	5,500
2019/04/30	2030	07/11/2019	9.76	Call	Bond Future	0.0000	0.0000	4,395.0900	4.3951	100.000	0	0	0
2019/04/30	2030	07/11/2019	9.49	Call	Bond Future	3,369.2700	3.3693	3,285.9200	3.2859	(2.474)	0	0	0
2019/04/30	2030	07/11/2019	9.47	Call	Bond Future	3,293.0600	3.2931	3,210.6200	3.2106	(2.503)	0	0	0
2019/04/30	2030	07/11/2019	9.47	Put	Bond Future	1,781.9600	1.7820	1,825.3400	1.8253	2.434	0	0	0
2019/04/30	2030	06/02/2020	9.14	Call	Bond Future	2,724.1900	2.7242	2,656.5300	2.6565	(2.484)	0	0	0
2019/04/30	2030	06/02/2020	9.15	Put	Bond Future	3,477.2300	3.4772	3,540.6300	3.5406	1.823	0	0	0
2019/04/30	2030	06/02/2020			Bond Future	9.2684	92.0972	9.2901	91.9657	0.234	0.0000	0.0000	0
2019/04/30	2030	06/02/2020	9.14	Put	Bond Future	3,507.7400	3.5077	3,571.5600	3.5716	1.819	0	0	0
2019/04/30	2030	06/02/2020	9.15	Call	Bond Future	2,755.0200	2.7550	2,686.9400	2.6869	(2.471)	0	0	0
2019/04/30	2030	06/02/2020	9.16	Call	Bond Future	2,785.7000	2.7857	2,717.1900	2.7172	(2.459)	0	0	0
2019/04/30	2030	06/02/2020	9.16	Put	Bond Future	3,446.6300	3.4466	3,509.6000	3.5096	1.827	0	0	0
2019/04/30	2032	02/05/2019	9.62	Put	Bond Future	3.2700	0.0033	1.1000	0.0011	(66.361)	0	0	0
2019/04/30	2032	02/05/2019	9.61	Call	Bond Future	1,913.1900	1.9132	1,751.6200	1.7516	(8.445)	0	0	0
2019/04/30	2032	02/05/2019			Bond Future	9.3330	92.7927	9.3558	92.6337	0.244	0.0000	0.0000	19,990
2019/04/30	2032	02/05/2019	9.62	Call	Bond Future	1,980.2900	1.9803	1,819.1400	1.8191	(8.138)	0	0	0
2019/04/30	2032	02/05/2019	9.61	Put	Bond Future	4.0600	0.0041	1.4700	0.0015	(63.793)	0	0	0
2019/04/30	2032	02/05/2019	9.63	Call	Bond Future	2,047.4600	2.0475	1,886.6700	1.8867	(7.853)	0	0	0
2019/04/30	2032	02/05/2019	9.63	Put	Bond Future	2.6300	0.0026	0.8200	0.0008	(68.821)	0	0	0
2019/04/30	2032	01/08/2019	10.10	Call	Bond Future	5,135.1700	5.1352	4,989.7000	4.9897	(2.833)	0	0	0
2019/04/30	2032	01/08/2019	10.11	Put	Bond Future	454.6700	0.4547	475.8200	0.4758	4.652	0	0	0
2019/04/30	2032	01/08/2019			Bond Future	9.3962	94.4848	9.4205	94.3177	0.259	0.0000	0.0000	41,085
2019/04/30	2032	01/08/2019	10.10	Put	Bond Future	463.8600	0.4639	485.4400	0.4854	4.652	0	0	0
2019/04/30	2032	01/08/2019	10.11	Call	Bond Future	5,189.9300	5.1899	5,044.0300	5.0440	(2.811)	0	0	0
2019/04/30	2032	01/08/2019	10.09	Call	Bond Future	5,080.4100	5.0804	4,935.3700	4.9354	(2.855)	0	0	0
2019/04/30	2032	01/08/2019	10.09	Put	Bond Future	473.1200	0.4731	495.1300	0.4951	4.652	0	0	0
2019/04/30	2032	07/11/2019	9.71	Call	Bond Future	3,665.9500	3.6660	3,553.8400	3.5538	(3.058)	0	0	0
2019/04/30	2032	07/11/2019	9.70	Put	Bond Future	1,993.4900	1.9935	2,055.1400	2.0551	3.093	0	0	0
2019/04/30	2032	07/11/2019			Bond Future	9.4560	92.2607	9.4816	92.0876	0.271	0.0000	0.0000	0
2019/04/30	2032	07/11/2019	9.72	Call	Bond Future	3,707.0900	3.7071	3,594.3500	3.5944	(3.041)	0	0	0
2019/04/30	2032	07/11/2019	9.72	Put	Bond Future	1,943.8900	1.9439	2,004.2900	2.0043	3.107	0	0	0
2019/04/30	2032	07/11/2019	9.71	Put	Bond Future	1,968.6800	1.9687	2,029.7100	2.0297	3.100	0	0	0
2019/04/30	2032	07/11/2019	9.70	Call	Bond Future	3,624.7700	3.6248	3,513.2800	3.5133	(3.076)	0	0	0
2019/04/30	2032	06/02/2020	9.40	Put	Bond Future	3,907.6900	3.9077	3,994.4300	3.9944	2.220	0	0	0
2019/04/30	2032	06/02/2020			Bond Future	9.5059	94.0710	9.5329	93.8912	0.284	0.0000	0.0000	0
2019/04/30	2032	06/02/2020	9.39	Call	Bond Future	3,164.6300	3.1646	3,072.1800	3.0722	(2.921)	0	0	0
2019/04/30	2032	06/02/2020	9.39	Put	Bond Future	3,942.2700	3.9423	4,029.5700	4.0296	2.214	0	0	0
2019/04/30	2032	06/02/2020	9.40	Call	Bond Future	3,197.4900	3.1975	3,104.4800	3.1045	(2.909)	0	0	0
2019/04/30	2032	06/02/2020	9.38	Call	Bond Future	3,131.9500	3.1319	3,040.0600	3.0401	(2.934)	0	0	0

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2019/04/30	2032	06/02/2020	9.38	Put	Bond Future	3,977.1000	3.9771	4,064.9600	4.0650	2.209	0	0	0
2019/04/30	2033	02/05/2019			Bond Future	104.6487	104.6487	105.8212	105.8212	1.120	0.0000	0.0000	2,184
2019/04/30	2033	01/08/2019			Bond Future	106.5829	106.5829	107.7712	107.7712	1.115	0.0000	0.0000	6,090
2019/04/30	2033	07/11/2019			Bond Future	107.6302	107.6302	108.8402	108.8402	1.124	0.0000	0.0000	0
2019/04/30	2033	06/02/2020			Bond Future	109.7659	109.7659	110.9960	110.9960	1.121	0.0000	0.0000	0
2019/04/30	2037	02/05/2019	9.81	Put	Bond Future	49.5500	0.0496	39.5400	0.0395	(20.202)	0	0	0
2019/04/30	2037	02/05/2019			Bond Future	9.6532	92.5273	9.6808	92.3126	0.286	0.0000	0.0000	38,965
2019/04/30	2037	02/05/2019	9.80	Call	Bond Future	1,190.5500	1.1906	965.8700	0.9659	(18.872)	0	0	0
2019/04/30	2037	02/05/2019	9.80	Put	Bond Future	57.9500	0.0580	47.9700	0.0480	(17.222)	0	0	0
2019/04/30	2037	02/05/2019	9.81	Call	Bond Future	1,258.5200	1.2585	1,033.8100	1.0338	(17.855)	0	0	0
2019/04/30	2037	02/05/2019	9.79	Call	Bond Future	1,123.6600	1.1237	899.3000	0.8993	(19.967)	0	0	0
2019/04/30	2037	02/05/2019	9.79	Put	Bond Future	67.5300	0.0675	57.8700	0.0579	(14.305)	0	0	0
2019/04/30	2037	01/08/2019	10.31	Call	Bond Future	5,054.1600	5.0542	4,869.4900	4.8695	(3.654)	0	0	0
2019/04/30	2037	01/08/2019			Bond Future	9.7216	89.9594	9.7508	89.7357	0.300	0.0000	0.0000	46,485
2019/04/30	2037	01/08/2019	10.29	Call	Bond Future	4,938.6500	4.9387	4,755.4000	4.7554	(3.711)	0	0	0
2019/04/30	2037	01/08/2019	10.29	Put	Bond Future	728.8300	0.7288	769.3200	0.7693	5.555	0	0	0
2019/04/30	2037	01/08/2019	10.31	Put	Bond Future	701.7400	0.7017	740.8100	0.7408	5.568	0	0	0
2019/04/30	2037	01/08/2019	10.30	Call	Bond Future	4,996.3900	4.9964	4,812.4200	4.8124	(3.682)	0	0	0
2019/04/30	2037	01/08/2019	10.30	Put	Bond Future	715.2300	0.7152	755.0000	0.7550	5.560	0	0	0
2019/04/30	2037	07/11/2019	9.97	Call	Bond Future	3,880.4400	3.8804	3,737.9100	3.7379	(3.673)	0	0	0
2019/04/30	2037	07/11/2019			Bond Future	9.7817	91.8052	9.8122	91.5744	0.312	0.0000	0.0000	0
2019/04/30	2037	07/11/2019	9.95	Call	Bond Future	3,792.5100	3.7925	3,651.6800	3.6517	(3.713)	0	0	0
2019/04/30	2037	07/11/2019	9.95	Put	Bond Future	2,529.3500	2.5294	2,619.3600	2.6194	3.559	0	0	0
2019/04/30	2037	07/11/2019	9.97	Put	Bond Future	2,468.9900	2.4690	2,557.3000	2.5573	3.577	0	0	0
2019/04/30	2037	07/11/2019	9.96	Call	Bond Future	3,836.3700	3.8364	3,694.6800	3.6947	(3.693)	0	0	0
2019/04/30	2037	07/11/2019	9.96	Put	Bond Future	2,499.0200	2.4990	2,588.1700	2.5882	3.567	0	0	0
2019/04/30	2037	06/02/2020	9.67	Call	Bond Future	3,484.5300	3.4845	3,365.4400	3.3654	(3.418)	0	0	0
2019/04/30	2037	06/02/2020	9.66	Put	Bond Future	4,767.5600	4.7676	4,887.6900	4.8877	2.520	0	0	0
2019/04/30	2037	06/02/2020			Bond Future	9.8340	89.3462	9.8659	89.1077	0.324	0.0000	0.0000	0
2019/04/30	2037	06/02/2020	9.68	Call	Bond Future	3,520.6100	3.5206	3,400.7800	3.4008	(3.404)	0	0	0
2019/04/30	2037	06/02/2020	9.68	Put	Bond Future	4,686.4500	4.6864	4,805.1200	4.8051	2.532	0	0	0
2019/04/30	2037	06/02/2020	9.67	Put	Bond Future	4,726.8600	4.7269	4,846.2700	4.8463	2.526	0	0	0
2019/04/30	2037	06/02/2020	9.66	Call	Bond Future	3,448.6400	3.4486	3,330.2700	3.3303	(3.432)	0	0	0
2019/04/30	2038	02/05/2019			Bond Future	124.1806	124.1806	124.6065	124.6065	0.343	0.0000	0.0000	8,289
2019/04/30	2038	01/08/2019			Bond Future	124.8606	124.8606	125.2875	125.2875	0.342	0.0000	0.0000	11,535
2019/04/30	2038	07/11/2019			Bond Future	127.4538	127.4538	127.8860	127.8860	0.339	0.0000	0.0000	0
2019/04/30	2038	06/02/2020			Bond Future	128.3292	128.3292	128.7658	128.7658	0.340	0.0000	0.0000	0
2019/04/30	2040	02/05/2019	9.89	Call	Bond Future	1,273.3300	1.2733	1,032.8300	1.0328	(18.887)	0	0	0
2019/04/30	2040	02/05/2019	9.88	Put	Bond Future	66.6300	0.0666	57.2100	0.0572	(14.138)	0	0	0
2019/04/30	2040	02/05/2019	9.60	Call	Bond Future	51.6700	0.0517	11.5000	0.0115	(77.743)	0	0	1,150
2019/04/30	2040	02/05/2019			Bond Future	9.7432	95.7932	9.7708	95.5625	0.283	0.0000	0.0000	13,655
2019/04/30	2040	02/05/2019	9.90	Call	Bond Future	1,346.6700	1.3467	1,106.1500	1.1061	(17.860)	0	0	0
2019/04/30	2040	02/05/2019	9.90	Put	Bond Future	48.1400	0.0481	38.3800	0.0384	(20.274)	0	0	0
2019/04/30	2040	02/05/2019	9.60	Put	Bond Future	1,263.2500	1.2633	1,453.8400	1.4538	15.087	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
2019/04/30	2040	02/05/2019	10.20	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2019/04/30	2040	02/05/2019	10.20	Call	Bond Future	3,703.8500	3.7038	3,473.0400	3.4730	(6.232)	0	0	1,150
2019/04/30	2040	02/05/2019	9.89	Put	Bond Future	56.7500	0.0567	47.0100	0.0470	(17.163)	0	0	0
2019/04/30	2040	02/05/2019	9.88	Call	Bond Future	1,201.1400	1.2011	960.9600	0.9610	(19.996)	0	0	0
2019/04/30	2040	02/05/2019	10.15	Call	Bond Future	3,310.2000	3.3102	3,079.2400	3.0792	(6.977)	0	0	0
2019/04/30	2040	02/05/2019	10.15	Put	Bond Future	0.2300	0.0002	0.0300	0.0000	(86.957)	0	0	880
2019/04/30	2040	02/05/2019	9.65	Put	Bond Future	905.6200	0.9056	1,056.3300	1.0563	16.642	0	0	880
2019/04/30	2040	02/05/2019	9.65	Call	Bond Future	119.9100	0.1199	39.8600	0.0399	(66.758)	0	0	0
2019/04/30	2040	01/08/2019	10.36	Call	Bond Future	5,201.8900	5.2019	5,007.1500	5.0071	(3.744)	0	0	0
2019/04/30	2040	01/08/2019	10.37	Put	Bond Future	825.8100	0.8258	870.5500	0.8706	5.418	0	0	0
2019/04/30	2040	01/08/2019			Bond Future	9.8116	93.0346	9.8407	92.7943	0.297	0.0000	0.0000	28,625
2019/04/30	2040	01/08/2019	10.36	Put	Bond Future	841.2900	0.8413	886.8200	0.8868	5.412	0	0	0
2019/04/30	2040	01/08/2019	10.37	Call	Bond Future	5,262.8600	5.2629	5,067.3300	5.0673	(3.715)	0	0	0
2019/04/30	2040	01/08/2019	10.38	Call	Bond Future	5,324.1300	5.3241	5,127.8300	5.1278	(3.687)	0	0	0
2019/04/30	2040	01/08/2019	10.38	Put	Bond Future	810.7500	0.8108	854.7200	0.8547	5.423	0	0	0
2019/04/30	2040	07/11/2019	10.03	Call	Bond Future	4,062.0700	4.0621	3,911.5800	3.9116	(3.705)	0	0	0
2019/04/30	2040	07/11/2019	10.04	Put	Bond Future	2,753.7900	2.7538	2,850.3000	2.8503	3.505	0	0	0
2019/04/30	2040	07/11/2019			Bond Future	9.8719	94.9435	9.9023	94.6956	0.308	0.0000	0.0000	0
2019/04/30	2040	07/11/2019	10.03	Put	Bond Future	2,785.6200	2.7856	2,883.0300	2.8830	3.497	0	0	0
2019/04/30	2040	07/11/2019	10.04	Call	Bond Future	4,110.0400	4.1100	3,958.6500	3.9587	(3.683)	0	0	0
2019/04/30	2040	07/11/2019	10.05	Call	Bond Future	4,158.2200	4.1582	4,005.9300	4.0059	(3.662)	0	0	0
2019/04/30	2040	07/11/2019	10.05	Put	Bond Future	2,722.2900	2.7223	2,817.9000	2.8179	3.512	0	0	0
2019/04/30	2040	06/02/2020	9.76	Call	Bond Future	3,701.6900	3.7017	3,573.9500	3.5739	(3.451)	0	0	0
2019/04/30	2040	06/02/2020			Bond Future	9.9247	92.2955	9.9564	92.0395	0.320	0.0000	0.0000	0
2019/04/30	2040	06/02/2020	9.74	Call	Bond Future	3,624.6300	3.6246	3,498.4700	3.4985	(3.481)	0	0	0
2019/04/30	2040	06/02/2020	9.74	Put	Bond Future	5,134.8000	5.1348	5,264.6500	5.2647	2.529	0	0	0
2019/04/30	2040	06/02/2020	9.76	Put	Bond Future	5,046.4200	5.0464	5,174.6900	5.1747	2.542	0	0	0
2019/04/30	2040	06/02/2020	9.75	Call	Bond Future	3,663.2200	3.6632	3,536.2700	3.5363	(3.466)	0	0	0
2019/04/30	2040	06/02/2020	9.75	Put	Bond Future	5,090.6100	5.0906	5,219.6700	5.2197	2.535	0	0	0
2019/04/30	2044	02/05/2019	9.90	Call	Bond Future	1,225.9400	1.2259	980.0900	0.9801	(20.054)	0	0	0
2019/04/30	2044	02/05/2019			Bond Future	9.7631	92.8998	9.7908	92.6636	0.284	0.0000	0.0000	9,820
2019/04/30	2044	02/05/2019	9.90	Put	Bond Future	68.3600	0.0684	58.7900	0.0588	(13.999)	0	0	0
2019/04/30	2044	02/05/2019	9.91	Call	Bond Future	1,299.4200	1.2994	1,053.2200	1.0532	(18.947)	0	0	0
2019/04/30	2044	02/05/2019	9.92	Put	Bond Future	49.4600	0.0495	39.5200	0.0395	(20.097)	0	0	0
2019/04/30	2044	02/05/2019	9.91	Put	Bond Future	58.2700	0.0583	48.3500	0.0484	(17.024)	0	0	0
2019/04/30	2044	02/05/2019	9.92	Call	Bond Future	1,374.0400	1.3740	1,127.8200	1.1278	(17.919)	0	0	0
2019/04/30	2044	01/08/2019	9.86	Put	Bond Future	2,206.7000	2.2067	2,311.5800	2.3116	4.753	0	0	0
2019/04/30	2044	01/08/2019	10.53	Call	Bond Future	6,261.3300	6.2613	6,051.2600	6.0513	(3.355)	0	0	0
2019/04/30	2044	01/08/2019	10.40	Put	Bond Future	829.7200	0.8297	874.5800	0.8746	5.407	0	0	0
2019/04/30	2044	01/08/2019			Bond Future	9.8285	90.2136	9.8577	89.9679	0.297	0.0000	0.0000	38,202
2019/04/30	2044	01/08/2019	10.39	Call	Bond Future	5,382.1400	5.3821	5,182.0400	5.1820	(3.718)	0	0	0
2019/04/30	2044	01/08/2019	10.39	Put	Bond Future	845.1700	0.8452	890.8200	0.8908	5.401	0	0	0
2019/04/30	2044	01/08/2019	9.86	Call	Bond Future	2,471.8500	2.4719	2,330.9800	2.3310	(5.699)	0	0	100
2019/04/30	2044	01/08/2019	10.53	Put	Bond Future	653.0400	0.6530	688.7200	0.6887	5.464	0	0	100
2019/04/30	2044	01/08/2019	10.40	Call	Bond Future	5,443.9700	5.4440	5,243.0800	5.2431	(3.690)	0	0	0
2019/04/30	2044	01/08/2019	9.36	Put	Bond Future	4,854.9700	4.8550	5,034.5500	5.0345	3.699	0	0	0
2019/04/30	2044	01/08/2019	9.36	Call	Bond Future	752.1200	0.7521	685.9500	0.6859	(8.798)	0	0	100

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2019/04/30	2044	01/08/2019	10.38	Call	Bond Future	5,320.3200		5.3203	5,121.0200	5.1210	(3.746)	0	0	0
2019/04/30	2044	01/08/2019	10.38	Put	Bond Future	860.7600		0.8608	907.2100	0.9072	5.396	0	0	0
2019/04/30	2044	07/11/2019	10.07	Put	Bond Future	2,772.9700		2.7730	2,869.9500	2.8700	3.497	0	0	0
2019/04/30	2044	07/11/2019			Bond Future	9.8862		92.0647	9.9166	91.8113	0.308	0.0000	0.0000	0
2019/04/30	2044	07/11/2019	10.06	Call	Bond Future	4,236.2600		4.2363	4,080.7800	4.0808	(3.670)	0	0	0
2019/04/30	2044	07/11/2019	10.06	Put	Bond Future	2,804.9600		2.8050	2,902.8600	2.9029	3.490	0	0	0
2019/04/30	2044	07/11/2019	10.07	Call	Bond Future	4,285.4600		4.2855	4,129.0600	4.1291	(3.650)	0	0	0
2019/04/30	2044	07/11/2019	10.05	Call	Bond Future	4,187.5500		4.1875	4,032.9800	4.0330	(3.691)	0	0	0
2019/04/30	2044	07/11/2019	10.05	Put	Bond Future	2,837.5600		2.8376	2,936.3700	2.9364	3.482	0	0	0
2019/04/30	2044	06/02/2020	9.77	Put	Bond Future	5,186.3000		5.1863	5,317.0700	5.3171	2.521	0	0	0
2019/04/30	2044	06/02/2020			Bond Future	9.9365		89.4855	9.9683	89.2240	0.319	0.0000	0.0000	0
2019/04/30	2044	06/02/2020	9.77	Call	Bond Future	3,792.3900		3.7924	3,661.6300	3.6616	(3.448)	0	0	0
2019/04/30	2044	06/02/2020	9.78	Call	Bond Future	3,831.7400		3.8317	3,700.1800	3.7002	(3.433)	0	0	0
2019/04/30	2044	06/02/2020	9.76	Put	Bond Future	5,231.6900		5.2317	5,363.2700	5.3633	2.515	0	0	0
2019/04/30	2044	06/02/2020	9.78	Put	Bond Future	5,140.9300		5.1409	5,270.9000	5.2709	2.528	0	0	0
2019/04/30	2044	06/02/2020	9.76	Call	Bond Future	3,752.9300		3.7529	3,622.9800	3.6230	(3.463)	0	0	0
2019/04/30	2046	02/05/2019			Bond Future	116.3740		116.3740	117.5299	117.5299	0.993	0.0000	0.0000	10,310
2019/04/30	2046	01/08/2019			Bond Future	118.5250		118.5250	119.6957	119.6957	0.988	0.0000	0.0000	12,658
2019/04/30	2046	07/11/2019			Bond Future	119.2718		119.2718	120.4636	120.4636	0.999	0.0000	0.0000	0
2019/04/30	2046	06/02/2020			Bond Future	121.6386		121.6386	122.8498	122.8498	0.996	0.0000	0.0000	0
2019/04/30	2050	02/05/2019			Bond Future	121.8972		121.8972	123.7330	123.7330	1.506	0.0000	0.0000	7,465
2019/04/30	2050	01/08/2019			Bond Future	122.3591		122.3591	124.2222	124.2222	1.523	0.0000	0.0000	10,887
2019/04/30	2050	07/11/2019			Bond Future	124.9003		124.9003	126.7985	126.7985	1.520	0.0000	0.0000	0
2019/04/30	2050	06/02/2020			Bond Future	125.5421		125.5421	127.4736	127.4736	1.539	0.0000	0.0000	0
2019/04/30	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	AL37	02/05/2019			Index Future	632.5400		632.5400	632.6990	632.6990	0.025	0.0000	0.0000	0
2019/04/30	AL37	01/08/2019			Index Future	644.0710		644.0710	644.2040	644.2040	0.021	0.0000	0.0000	0
2019/04/30	AL37	07/11/2019			Index Future	657.2780		657.2780	657.3980	657.3980	0.018	0.0000	0.0000	0
2019/04/30	AL37	06/02/2020			Index Future	670.1670		670.1670	670.2680	670.2680	0.015	0.0000	0.0000	0
2019/04/30	AL7T	02/05/2019			Index Future	734.4540		734.4540	733.6990	733.6990	(0.103)	0.0000	0.0000	0
2019/04/30	AL7T	01/08/2019			Index Future	747.8430		747.8430	747.0400	747.0400	(0.107)	0.0000	0.0000	0
2019/04/30	AL7T	07/11/2019			Index Future	763.1780		763.1780	762.3410	762.3410	(0.110)	0.0000	0.0000	0
2019/04/30	AL7T	06/02/2020			Index Future	778.1440		778.1440	777.2660	777.2660	(0.113)	0.0000	0.0000	0
2019/04/30	ALBI	02/05/2019			Index Future	663.6180		663.6180	662.4740	662.4740	(0.172)	0.0000	0.0000	2
2019/04/30	ALBI	01/08/2019			Index Future	675.7160		675.7160	674.5190	674.5190	(0.177)	0.0000	0.0000	975
2019/04/30	ALBI	07/11/2019			Index Future	689.5720		689.5720	688.3350	688.3350	(0.179)	0.0000	0.0000	0
2019/04/30	ALBI	06/02/2020			Index Future	703.0940		703.0940	701.8110	701.8110	(0.182)	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
2019/04/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C214	28/02/2041			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
2019/04/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/30	ES33	02/05/2019			Bond Future	10.8149	77.1661	10.8462	76.9808	0.290	0.0000	0.0000	0
2019/04/30	ES33	01/08/2019			Bond Future	10.9223	78.5733	10.9555	78.3802	0.304	0.0000	0.0000	350
2019/04/30	ES33	07/11/2019			Bond Future	11.0338	76.3897	11.0687	76.1905	0.316	0.0000	0.0000	0
2019/04/30	ES33	06/02/2020			Bond Future	11.1363	77.8885	11.1729	77.6827	0.329	0.0000	0.0000	0
2019/04/30	ES42	02/05/2019			Bond Future	11.0948	78.8429	11.1212	78.6647	0.238	0.0000	0.0000	0
2019/04/30	ES42	01/08/2019			Bond Future	11.2005	80.2806	11.2285	80.0948	0.250	0.0000	0.0000	4,919
2019/04/30	ES42	07/11/2019			Bond Future	11.3104	77.6612	11.3399	77.4693	0.260	0.0000	0.0000	0
2019/04/30	ES42	06/02/2020			Bond Future	11.4076	79.1853	11.4385	78.9869	0.271	0.0000	0.0000	0
2019/04/30	GOVI	02/05/2019	647.87	Call	GOVI	92,220.0000	9.2220	80,130.0000	8.0130	(13.110)	0	0	0
2019/04/30	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	GOVI	02/05/2019			GOVI	657.0920	657.0920	655.8830	655.8830	(0.184)	0.0000	0.0000	78
2019/04/30	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	GOVI	02/05/2019	647.88	Call	GOVI	92,120.0000	9.2120	80,030.0000	8.0030	(13.124)	0	0	0
2019/04/30	GOVI	02/05/2019	647.86	Call	GOVI	92,320.0000	9.2320	80,230.0000	8.0230	(13.096)	0	0	0
2019/04/30	GOVI	01/08/2019	638.68	Call	GOVI	303,910.0000	30.3910	291,290.0000	29.1290	(4.153)	0	0	0
2019/04/30	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	GOVI	01/08/2019			GOVI	669.0710	669.0710	667.8090	667.8090	(0.189)	0.0000	0.0000	444
2019/04/30	GOVI	01/08/2019	638.69	Call	GOVI	303,810.0000	30.3810	291,190.0000	29.1190	(4.154)	0	0	0
2019/04/30	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	GOVI	01/08/2019	638.67	Call	GOVI	304,010.0000	30.4010	291,390.0000	29.1390	(4.151)	0	0	0
2019/04/30	GOVI	07/11/2019	672.90	Call	GOVI	98,910.0000	9.8910	85,870.0000	8.5870	(13.184)	0	0	0
2019/04/30	GOVI	07/11/2019			GOVI	682.7910	682.7910	681.4870	681.4870	(0.191)	0.0000	0.0000	0
2019/04/30	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	GOVI	07/11/2019	672.91	Call	GOVI	98,810.0000	9.8810	85,770.0000	8.5770	(13.197)	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
2019/04/30	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	GOVI	07/11/2019	672.92	Call	GOVI	98,710.0000	9.8710	85,670.0000	8.5670	(13.210)	0	0	0
2019/04/30	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	GOVI	06/02/2020	703.15	Put	GOVI	69,700.0000	6.9700	83,210.0000	8.3210	19.383	0	0	0
2019/04/30	GOVI	06/02/2020			GOVI	696.1800	696.1800	694.8290	694.8290	(0.194)	0.0000	0.0000	0
2019/04/30	GOVI	06/02/2020	703.14	Put	GOVI	69,600.0000	6.9600	83,110.0000	8.3110	19.411	0	0	0
2019/04/30	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	GOVI	06/02/2020	703.13	Put	GOVI	69,500.0000	6.9500	83,010.0000	8.3010	19.439	0	0	0
2019/04/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/30	IGOV	02/05/2019			Index Future	260.6350	260.6350	261.7330	261.7330	0.421	0.0000	0.0000	18
2019/04/30	IGOV	01/08/2019			Index Future	265.4520	265.4520	266.5580	266.5580	0.417	0.0000	0.0000	815
2019/04/30	IGOV	07/11/2019			Index Future	270.9640	270.9640	272.0860	272.0860	0.414	0.0000	0.0000	219
2019/04/30	IGOV	06/02/2020			Index Future	276.3390	276.3390	277.4750	277.4750	0.411	0.0000	0.0000	0
2019/04/30	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/30	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/04/30	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/30	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/04/30	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/04/30	IS02	23/03/2020			Interest Rate Swap	98.7700	98.7700	98.7600	98.7600	(0.010)	0.0000	0.0000	0
2019/04/30	IS02	22/06/2020			Interest Rate Swap	102.3100	102.3100	102.3100	102.3100	0.000	0.0000	0.0000	0
2019/04/30	IS02	21/09/2020			Interest Rate Swap	99.2600	99.2600	99.2500	99.2500	(0.010)	0.0000	0.0000	0
2019/04/30	IS05	17/12/2020			Interest Rate Swap	96.0200	96.0200	96.0000	96.0000	(0.021)	0.0000	0.0000	0
2019/04/30	IS05	16/03/2021			Interest Rate Swap	95.1500	95.1500	95.1300	95.1300	(0.021)	0.0000	0.0000	0
2019/04/30	IS05	15/06/2021			Interest Rate Swap	94.2300	94.2300	94.2200	94.2200	(0.011)	0.0000	0.0000	0
2019/04/30	IS05	21/09/2021			Interest Rate Swap	94.2800	94.2800	94.2800	94.2800	0.000	0.0000	0.0000	0
2019/04/30	IS05	21/12/2021			Interest Rate Swap	96.3800	96.3800	96.3800	96.3800	0.000	0.0000	0.0000	51
2019/04/30	IS05	15/03/2022			Interest Rate Swap	96.4300	96.4300	96.4200	96.4200	(0.010)	0.0000	0.0000	0
2019/04/30	IS05	21/06/2022			Interest Rate Swap	97.5300	97.5300	97.5200	97.5200	(0.010)	0.0000	0.0000	0
2019/04/30	IS05	20/09/2022			Interest Rate Swap	101.3800	101.3800	101.3800	101.3800	0.000	0.0000	0.0000	0
2019/04/30	IS05	20/12/2022			Interest Rate Swap	102.5700	102.5700	102.5600	102.5600	(0.010)	0.0000	0.0000	0
2019/04/30	IS05	22/03/2023			Interest Rate Swap	95.8400	95.8400	95.8300	95.8300	(0.010)	0.0000	0.0000	0
2019/04/30	IS05	20/06/2023			Interest Rate Swap	101.8500	101.8500	101.8400	101.8400	(0.010)	0.0000	0.0000	0
2019/04/30	IS05	19/09/2023			Interest Rate Swap	97.2600	97.2600	97.2500	97.2500	(0.010)	0.0000	0.0000	0
2019/04/30	IS10	17/12/2025			Interest Rate Swap	93.5000	93.5000	93.4900	93.4900	(0.011)	0.0000	0.0000	0
2019/04/30	IS10	16/03/2026			Interest Rate Swap	90.4600	90.4600	90.4400	90.4400	(0.022)	0.0000	0.0000	0
2019/04/30	IS10	15/06/2026			Interest Rate Swap	89.1600	89.1600	89.1400	89.1400	(0.022)	0.0000	0.0000	0
2019/04/30	IS10	21/09/2026			Interest Rate Swap	91.3000	91.3000	91.2800	91.2800	(0.022)	0.0000	0.0000	0
2019/04/30	IS10	21/12/2026			Interest Rate Swap	95.1000	95.1000	95.0800	95.0800	(0.021)	0.0000	0.0000	0
2019/04/30	IS10	15/03/2027			Interest Rate Swap	93.6400	93.6400	93.6100	93.6100	(0.032)	0.0000	0.0000	0
2019/04/30	IS10	21/06/2027			Interest Rate Swap	95.7100	95.7100	95.6800	95.6800	(0.031)	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
2019/04/30	IS10	20/09/2027			Interest Rate Swap	101.2000	101.2000	101.1700	101.1700	(0.030)	0.0000	0.0000	0
2019/04/30	IS10	20/12/2027			Interest Rate Swap	101.5600	101.5600	101.5300	101.5300	(0.030)	0.0000	0.0000	0
2019/04/30	IS10	22/03/2028			Interest Rate Swap	95.0100	95.0100	94.9800	94.9800	(0.032)	0.0000	0.0000	0
2019/04/30	IS10	20/06/2028			Interest Rate Swap	102.2600	102.2600	102.2300	102.2300	(0.029)	0.0000	0.0000	0
2019/04/30	IS10	19/09/2028			Interest Rate Swap	95.7600	95.7600	95.7300	95.7300	(0.031)	0.0000	0.0000	0
2019/04/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/30	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/04/30	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/30	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/30	R023	02/05/2019	8.45	Call	Bond Future	2,336.8100	2.3368	2,389.6800	2.3897	2.262	0	0	0
2019/04/30	R023	02/05/2019	8.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	R023	02/05/2019			Bond Future	7.7216	101.5072	7.7054	101.5601	(0.210)	0.0000	0.0000	18,749
2019/04/30	R023	02/05/2019	8.46	Call	Bond Future	2,368.4300	2.3684	2,421.3000	2.4213	2.232	0	0	0
2019/04/30	R023	02/05/2019	8.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	R023	02/05/2019	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	R023	02/05/2019	8.44	Call	Bond Future	2,305.1900	2.3052	2,358.0600	2.3581	2.294	0	0	0
2019/04/30	R023	01/08/2019	8.95	Call	Bond Future	3,642.2200	3.6422	3,688.1500	3.6881	1.261	0	0	0
2019/04/30	R023	01/08/2019			Bond Future	7.7440	103.3582	7.7283	103.4063	(0.203)	0.0000	0.0000	57,458
2019/04/30	R023	01/08/2019	8.93	Call	Bond Future	3,585.5900	3.5856	3,631.3700	3.6314	1.277	0	0	0
2019/04/30	R023	01/08/2019	8.93	Put	Bond Future	27.2000	0.0272	24.8300	0.0248	(8.713)	0	0	0
2019/04/30	R023	01/08/2019	8.95	Put	Bond Future	25.1700	0.0252	22.9500	0.0229	(8.820)	0	0	0
2019/04/30	R023	01/08/2019	8.94	Call	Bond Future	3,613.8900	3.6139	3,659.7400	3.6597	1.269	0	0	0
2019/04/30	R023	01/08/2019	8.94	Put	Bond Future	26.1700	0.0262	23.8700	0.0239	(8.789)	0	0	0
2019/04/30	R023	07/11/2019	7.98	Call	Bond Future	1,316.5300	1.3165	1,342.6700	1.3427	1.986	0	0	0
2019/04/30	R023	07/11/2019			Bond Future	7.7503	101.5443	7.7341	101.5906	(0.208)	0.0000	0.0000	0
2019/04/30	R023	07/11/2019	7.98	Put	Bond Future	661.2100	0.6612	641.0800	0.6411	(3.044)	0	0	0
2019/04/30	R023	07/11/2019	7.99	Call	Bond Future	1,335.9900	1.3360	1,362.3200	1.3623	1.971	0	0	0
2019/04/30	R023	07/11/2019	8.00	Call	Bond Future	1,355.2800	1.3553	1,381.8100	1.3818	1.958	0	0	0
2019/04/30	R023	07/11/2019	8.00	Put	Bond Future	643.1600	0.6432	623.4200	0.6234	(3.069)	0	0	0
2019/04/30	R023	07/11/2019	7.99	Put	Bond Future	652.2700	0.6523	632.3300	0.6323	(3.057)	0	0	0
2019/04/30	R023	06/02/2020	7.54	Call	Bond Future	787.0500	0.7870	803.9000	0.8039	2.141	0	0	0
2019/04/30	R023	06/02/2020			Bond Future	7.7382	103.5364	7.7218	103.5800	(0.211)	0.0000	0.0000	0
2019/04/30	R023	06/02/2020	7.52	Call	Bond Future	760.3900	0.7604	776.8800	0.7769	2.169	0	0	0
2019/04/30	R023	06/02/2020	7.52	Put	Bond Future	1,345.0300	1.3450	1,317.8500	1.3178	(2.021)	0	0	0
2019/04/30	R023	06/02/2020	7.54	Put	Bond Future	1,317.9100	1.3179	1,291.0900	1.2911	(2.035)	0	0	0
2019/04/30	R023	06/02/2020	7.53	Call	Bond Future	773.8400	0.7738	790.5100	0.7905	2.154	0	0	0
2019/04/30	R023	06/02/2020	7.53	Put	Bond Future	1,331.5900	1.3316	1,304.5900	1.3046	(2.028)	0	0	0
2019/04/30	R035	02/05/2019	9.74	Put	Bond Future	31.9700	0.0320	23.5000	0.0235	(26.494)	0	0	0
2019/04/30	R035	02/05/2019			Bond Future	9.5630	96.0633	9.5908	95.8489	0.290	0.0000	0.0000	46,570
2019/04/30	R035	02/05/2019	9.74	Call	Bond Future	1,387.1700	1.3872	1,164.3500	1.1644	(16.063)	0	0	0
2019/04/30	R035	02/05/2019	9.75	Call	Bond Future	1,457.7000	1.4577	1,235.3900	1.2354	(15.251)	0	0	0
2019/04/30	R035	02/05/2019	9.75	Put	Bond Future	26.7800	0.0268	18.8200	0.0188	(29.724)	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
2019/04/30	R035	02/05/2019	9.73	Call	Bond Future	1,317.3800	1.3174	1,094.1800	1.0942	(16.943)	0	0	0
2019/04/30	R035	02/05/2019	9.73	Put	Bond Future	37.9900	0.0380	29.1400	0.0291	(23.296)	0	0	0
2019/04/30	R035	01/08/2019	10.23	Call	Bond Future	5,147.7700	5.1478	4,963.0500	4.9631	(3.588)	0	0	0
2019/04/30	R035	01/08/2019	10.22	Put	Bond Future	724.6600	0.7247	764.2500	0.7642	5.463	0	0	0
2019/04/30	R035	01/08/2019			Bond Future	9.6274	97.8150	9.6568	97.5913	0.305	0.0000	0.0000	55,268
2019/04/30	R035	01/08/2019	10.24	Call	Bond Future	5,205.7500	5.2058	5,020.3500	5.0204	(3.561)	0	0	0
2019/04/30	R035	01/08/2019	10.24	Put	Bond Future	698.2700	0.6983	736.4900	0.7365	5.474	0	0	0
2019/04/30	R035	01/08/2019	10.23	Put	Bond Future	711.2700	0.7113	750.1700	0.7502	5.469	0	0	0
2019/04/30	R035	01/08/2019	10.22	Call	Bond Future	5,090.0900	5.0901	4,906.0600	4.9061	(3.615)	0	0	0
2019/04/30	R035	07/11/2019	9.88	Call	Bond Future	3,797.7300	3.7977	3,655.4100	3.6554	(3.748)	0	0	0
2019/04/30	R035	07/11/2019	9.89	Call	Bond Future	3,841.7400	3.8417	3,698.5700	3.6986	(3.727)	0	0	0
2019/04/30	R035	07/11/2019	9.87	Put	Bond Future	2,429.4600	2.4295	2,518.8600	2.5189	3.680	0	0	0
2019/04/30	R035	07/11/2019			Bond Future	9.6920	95.3164	9.7227	95.0855	0.317	0.0000	0.0000	0
2019/04/30	R035	07/11/2019	9.89	Put	Bond Future	2,370.1700	2.3702	2,457.8600	2.4579	3.700	0	0	0
2019/04/30	R035	07/11/2019	9.87	Call	Bond Future	3,753.9500	3.7539	3,612.4900	3.6125	(3.768)	0	0	0
2019/04/30	R035	07/11/2019	9.88	Put	Bond Future	2,399.6600	2.3997	2,488.2000	2.4882	3.690	0	0	0
2019/04/30	R035	06/02/2020	9.60	Call	Bond Future	3,446.2500	3.4463	3,326.8900	3.3269	(3.463)	0	0	0
2019/04/30	R035	06/02/2020	9.61	Put	Bond Future	4,521.9500	4.5219	4,640.5100	4.6405	2.622	0	0	0
2019/04/30	R035	06/02/2020			Bond Future	9.7491	97.1864	9.7813	96.9477	0.331	0.0000	0.0000	0
2019/04/30	R035	06/02/2020	9.60	Put	Bond Future	4,561.6900	4.5617	4,680.9900	4.6810	2.615	0	0	0
2019/04/30	R035	06/02/2020	9.61	Call	Bond Future	3,481.9300	3.4819	3,361.8300	3.3618	(3.449)	0	0	0
2019/04/30	R035	06/02/2020	9.59	Call	Bond Future	3,410.4300	3.4104	3,291.8000	3.2918	(3.478)	0	0	0
2019/04/30	R035	06/02/2020	9.59	Put	Bond Future	4,601.3800	4.6014	4,721.4100	4.7214	2.609	0	0	0
2019/04/30	R186	02/05/2019	9.02	Call	Bond Future	2,858.4600	2.8585	2,782.4700	2.7825	(2.658)	0	0	0
2019/04/30	R186	02/05/2019	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	R186	02/05/2019	10.07	Call	Bond Future	8,643.5400	8.6435	8,567.5500	8.5675	(0.879)	0	0	0
2019/04/30	R186	02/05/2019	9.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	90
2019/04/30	R186	02/05/2019	9.75	Call	Bond Future	6,924.2800	6.9243	6,848.2900	6.8483	(1.097)	0	0	0
2019/04/30	R186	02/05/2019	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	R186	02/05/2019	8.65	Put	Bond Future	40.2000	0.0402	26.2700	0.0263	(34.652)	0	0	4,100
2019/04/30	R186	02/05/2019			Bond Future	8.5278	114.8224	8.5407	114.7464	0.151	0.0000	0.0000	33,541
2019/04/30	R186	02/05/2019	9.03	Call	Bond Future	2,915.5500	2.9156	2,839.5600	2.8396	(2.606)	0	0	0
2019/04/30	R186	02/05/2019	9.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	R186	02/05/2019	8.65	Call	Bond Future	758.7300	0.7587	668.8100	0.6688	(11.851)	0	0	3,250
2019/04/30	R186	02/05/2019	9.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	R186	02/05/2019	9.01	Call	Bond Future	2,801.3400	2.8013	2,725.3500	2.7254	(2.713)	0	0	0
2019/04/30	R186	02/05/2019	9.30	Call	Bond Future	4,442.0600	4.4421	4,366.0700	4.3661	(1.711)	0	0	200
2019/04/30	R186	02/05/2019	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2019/04/30	R186	02/05/2019	9.96	Call	Bond Future	8,056.7700	8.0568	7,980.7800	7.9808	(0.943)	0	0	0
2019/04/30	R186	02/05/2019	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	R186	02/05/2019	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,000
2019/04/30	R186	02/05/2019	10.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,250
2019/04/30	R186	02/05/2019	9.25	Call	Bond Future	4,161.5000	4.1615	4,085.5100	4.0855	(1.826)	0	0	3,250
2019/04/30	R186	02/05/2019	8.90	Call	Bond Future	2,170.4800	2.1705	2,094.4200	2.0944	(3.504)	0	0	0
2019/04/30	R186	02/05/2019	8.70	Put	Bond Future	15.0500	0.0150	7.3300	0.0073	(51.296)	0	0	0
2019/04/30	R186	02/05/2019	8.70	Call	Bond Future	1,025.9600	1.0260	942.2500	0.9422	(8.159)	0	0	200
2019/04/30	R186	02/05/2019	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	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
2019/04/30	R186	02/05/2019	9.20	Call	Bond Future	3,879.9800		3.8800	3,803.9900	3.8040	(1.959)	0	0	90
2019/04/30	R186	02/05/2019	8.62	Put	Bond Future	67.7300		0.0677	50.8200	0.0508	(24.967)	0	0	0
2019/04/30	R186	02/05/2019	8.62	Call	Bond Future	610.3500		0.6103	517.4500	0.5174	(15.221)	0	0	90
2019/04/30	R186	02/05/2019	8.50	Put	Bond Future	338.6900		0.3387	344.8900	0.3449	1.831	0	0	0
2019/04/30	R186	02/05/2019	8.50	Call	Bond Future	174.0100		0.1740	104.2200	0.1042	(40.107)	0	0	0
2019/04/30	R186	02/05/2019	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,500
2019/04/30	R186	02/05/2019	9.00	Call	Bond Future	2,744.1800		2.7442	2,668.1900	2.6682	(2.769)	0	0	0
2019/04/30	R186	02/05/2019	10.02	Call	Bond Future	8,377.3700		8.3774	8,301.3800	8.3014	(0.907)	0	0	0
2019/04/30	R186	02/05/2019	8.80	Put	Bond Future	1.4000		0.0014	0.3000	0.0003	(78.571)	0	0	0
2019/04/30	R186	02/05/2019	8.80	Call	Bond Future	1,594.0500		1.5941	1,516.9600	1.5170	(4.836)	0	0	7,500
2019/04/30	R186	02/05/2019	9.05	Call	Bond Future	3,029.5900		3.0296	2,953.6000	2.9536	(2.508)	0	0	0
2019/04/30	R186	02/05/2019	9.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,250
2019/04/30	R186	02/05/2019	8.90	Put	Bond Future	0.0800		0.0001	0.0100	0.0000	(87.500)	0	0	4,000
2019/04/30	R186	01/08/2019	10.08	Put	Bond Future	32.8800		0.0329	33.5100	0.0335	1.916	0	0	6,000
2019/04/30	R186	01/08/2019	8.38	Call	Bond Future	923.0700		0.9231	884.6100	0.8846	(4.167)	0	0	0
2019/04/30	R186	01/08/2019	9.54	Call	Bond Future	5,508.3200		5.5083	5,428.8400	5.4288	(1.443)	0	0	0
2019/04/30	R186	01/08/2019			Bond Future	8.5826		111.6178	8.5972	111.5341	0.170	8.5961	8.5961	111,706
2019/04/30	R186	01/08/2019	8.30	Put	Bond Future	2,390.3800		2.3904	2,440.1000	2.4401	2.080	0	0	0
2019/04/30	R186	01/08/2019	8.30	Call	Bond Future	753.5400		0.7535	719.6000	0.7196	(4.504)	0	0	6,000
2019/04/30	R186	01/08/2019	9.05	Put	Bond Future	563.8700		0.5639	577.7600	0.5778	2.463	0	0	0
2019/04/30	R186	01/08/2019	9.05	Call	Bond Future	3,203.2400		3.2032	3,133.4700	3.1335	(2.178)	0	0	6,000
2019/04/30	R186	01/08/2019	9.52	Call	Bond Future	5,411.7700		5.4118	5,332.5500	5.3325	(1.464)	0	0	0
2019/04/30	R186	01/08/2019	9.52	Put	Bond Future	200.0800		0.2001	204.5200	0.2045	2.219	0	0	0
2019/04/30	R186	01/08/2019	10.08	Call	Bond Future	8,206.1200		8.2061	8,123.0900	8.1231	(1.012)	0	0	0
2019/04/30	R186	01/08/2019	8.38	Put	Bond Future	2,093.4400		2.0934	2,138.6400	2.1386	2.159	0	0	0
2019/04/30	R186	01/08/2019	8.70	Put	Bond Future	1,156.9800		1.1570	1,184.8600	1.1849	2.410	0	0	6,200
2019/04/30	R186	01/08/2019	9.54	Put	Bond Future	188.9500		0.1889	193.1300	0.1931	2.212	0	0	0
2019/04/30	R186	01/08/2019	8.70	Call	Bond Future	1,827.5600		1.8276	1,771.7800	1.7718	(3.052)	0	0	0
2019/04/30	R186	01/08/2019	9.22	Call	Bond Future	3,970.8000		3.9708	3,896.5700	3.8966	(1.869)	0	0	0
2019/04/30	R186	01/08/2019	9.22	Put	Bond Future	391.6800		0.3917	401.1100	0.4011	2.408	0	0	0
2019/04/30	R186	01/08/2019	9.53	Call	Bond Future	5,460.0000		5.4600	5,380.6500	5.3807	(1.453)	0	0	0
2019/04/30	R186	01/08/2019	9.53	Put	Bond Future	194.4500		0.1945	198.7600	0.1988	2.217	0	0	0
2019/04/30	R186	07/11/2019	8.94	Call	Bond Future	3,064.4100		3.0644	3,003.0000	3.0030	(2.004)	0	0	0
2019/04/30	R186	07/11/2019	8.23	Call	Bond Future	1,029.1200		1.0291	995.5500	0.9956	(3.262)	0	0	5,000
2019/04/30	R186	07/11/2019			Bond Future	8.6276		113.9075	8.6436	113.8189	0.185	0.0000	0.0000	0
2019/04/30	R186	07/11/2019	8.94	Put	Bond Future	1,345.8200		1.3458	1,373.0700	1.3731	2.025	0	0	0
2019/04/30	R186	07/11/2019	8.73	Call	Bond Future	2,346.0400		2.3460	2,292.0000	2.2920	(2.303)	0	0	0
2019/04/30	R186	07/11/2019	8.73	Put	Bond Future	1,778.8900		1.7789	1,813.5100	1.8135	1.946	0	0	5,000
2019/04/30	R186	07/11/2019	8.96	Put	Bond Future	1,309.7600		1.3098	1,336.3700	1.3364	2.032	0	0	0
2019/04/30	R186	07/11/2019	8.23	Put	Bond Future	3,267.7600		3.2678	3,322.8500	3.3229	1.686	0	0	0
2019/04/30	R186	07/11/2019	8.95	Call	Bond Future	3,100.7100		3.1007	3,038.9800	3.0390	(1.991)	0	0	0
2019/04/30	R186	07/11/2019	8.96	Call	Bond Future	3,137.1900		3.1372	3,075.1400	3.0751	(1.978)	0	0	0
2019/04/30	R186	07/11/2019	8.95	Put	Bond Future	1,327.6900		1.3277	1,354.6200	1.3546	2.028	0	0	0
2019/04/30	R186	06/02/2020	8.57	Call	Bond Future	2,244.4700		2.2445	2,195.2000	2.1952	(2.195)	0	0	0
2019/04/30	R186	06/02/2020			Bond Future	8.6606		110.8337	8.6780	110.7395	0.202	0.0000	0.0000	0
2019/04/30	R186	06/02/2020	8.55	Call	Bond Future	2,186.2400		2.1862	2,137.6600	2.1377	(2.222)	0	0	0
2019/04/30	R186	06/02/2020	8.55	Put	Bond Future	2,784.7200		2.7847	2,830.3200	2.8303	1.638	0	0	0
2019/04/30	R186	06/02/2020	8.57	Put	Bond Future	2,734.3800		2.7344	2,779.2900	2.7793	1.642	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
2019/04/30	R186	06/02/2020	8.56	Call	Bond Future	2,215.4600	2.2155	2,166.5400	2.1665	(2.208)	0	0	0
2019/04/30	R186	06/02/2020	8.56	Put	Bond Future	2,759.6400	2.7596	2,804.9000	2.8049	1.640	0	0	0
2019/04/30	R197	02/05/2019			Bond Future	304.0159	304.0159	304.6346	304.6346	0.204	0.0000	0.0000	2,462
2019/04/30	R197	01/08/2019			Bond Future	302.1862	302.1862	302.7997	302.7997	0.203	0.0000	0.0000	2,507
2019/04/30	R197	07/11/2019			Bond Future	308.4622	308.4622	309.0797	309.0797	0.200	0.0000	0.0000	0
2019/04/30	R197	06/02/2020			Bond Future	306.9365	306.9365	307.5559	307.5559	0.202	0.0000	0.0000	0
2019/04/30	R202	02/05/2019			Bond Future	239.0814	239.0814	239.5984	239.5984	0.216	0.0000	0.0000	7,085
2019/04/30	R202	01/08/2019			Bond Future	239.5440	239.5440	240.0572	240.0572	0.214	0.0000	0.0000	9,346
2019/04/30	R202	07/11/2019			Bond Future	244.5188	244.5188	245.0359	245.0359	0.211	0.0000	0.0000	0
2019/04/30	R202	06/02/2020			Bond Future	245.3092	245.3092	245.8282	245.8282	0.212	0.0000	0.0000	0
2019/04/30	R207	02/05/2019	7.63	Call	Bond Future	870.9900	0.8710	905.1000	0.9051	3.916	0	0	0
2019/04/30	R207	02/05/2019			Bond Future	6.3225	102.8470	6.2717	102.8812	(0.804)	0.0000	0.0000	2,550
2019/04/30	R207	02/05/2019	7.61	Call	Bond Future	857.7600	0.8578	891.8700	0.8919	3.977	0	0	0
2019/04/30	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	R207	02/05/2019	7.62	Call	Bond Future	864.3800	0.8644	898.4900	0.8985	3.946	0	0	0
2019/04/30	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	R207	01/08/2019	7.33	Call	Bond Future	721.4800	0.7215	750.5200	0.7505	4.025	0	0	0
2019/04/30	R207	01/08/2019			Bond Future	5.6695	101.0815	5.6032	101.1105	(1.170)	0.0000	0.0000	4,483
2019/04/30	R207	01/08/2019	7.34	Call	Bond Future	725.8000	0.7258	754.8400	0.7548	4.001	0	0	0
2019/04/30	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	R207	01/08/2019	7.35	Call	Bond Future	730.1100	0.7301	759.1500	0.7592	3.977	0	0	0
2019/04/30	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	R207	07/11/2019	2.08	Put	Bond Future	97.1400	0.0971	74.2200	0.0742	(23.595)	0	0	0
2019/04/30	R207	07/11/2019			Bond Future	2.5979	103.1551	2.4495	103.1818	(5.713)	0.0000	0.0000	0
2019/04/30	R207	07/11/2019	2.07	Call	Bond Future	3.6200	0.0036	7.2800	0.0073	101.105	0	0	0
2019/04/30	R207	07/11/2019	2.07	Put	Bond Future	98.7500	0.0988	75.6900	0.0757	(23.352)	0	0	0
2019/04/30	R207	07/11/2019	2.08	Call	Bond Future	3.8100	0.0038	7.6100	0.0076	99.738	0	0	0
2019/04/30	R207	07/11/2019	2.06	Call	Bond Future	3.4400	0.0034	6.9600	0.0070	102.326	0	0	0
2019/04/30	R207	07/11/2019	2.06	Put	Bond Future	100.3800	0.1004	77.1800	0.0772	(23.112)	0	0	0
2019/04/30	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	R208	02/05/2019	8.02	Call	Bond Future	2,105.5700	2.1056	2,146.4800	2.1465	1.943	0	0	0
2019/04/30	R208	02/05/2019			Bond Future	6.8027	100.5808	6.7794	100.6217	(0.343)	0.0000	0.0000	5,142
2019/04/30	R208	02/05/2019	8.03	Call	Bond Future	2,122.6300	2.1226	2,163.5400	2.1635	1.927	0	0	0
2019/04/30	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	R208	02/05/2019	8.04	Call	Bond Future	2,139.6800	2.1397	2,180.5900	2.1806	1.912	0	0	0
2019/04/30	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/30	R208	01/08/2019	8.16	Call	Bond Future	2,205.4400	2.2054	2,241.4000	2.2414	1.631	0	0	0
2019/04/30	R208	01/08/2019	8.17	Put	Bond Future	0.3900	0.0004	0.3100	0.0003	(20.513)	0	0	0
2019/04/30	R208	01/08/2019			Bond Future	6.7071	102.4149	6.6837	102.4509	(0.349)	0.0000	0.0000	10,859
2019/04/30	R208	01/08/2019	8.16	Put	Bond Future	0.4100	0.0004	0.3300	0.0003	(19.512)	0	0	0
2019/04/30	R208	01/08/2019	8.17	Call	Bond Future	2,220.3700	2.2204	2,256.3300	2.2563	1.620	0	0	0
2019/04/30	R208	01/08/2019	8.15	Call	Bond Future	2,190.5200	2.1905	2,226.4800	2.2265	1.642	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	
2019/04/30	R208	01/08/2019	8.15	Put	Bond Future		0.4400	0.0004	0.3600	0.0004	(18.182)	0	0	0
2019/04/30	R208	07/11/2019	6.83	Call	Bond Future	569.6500		0.5697	593.4200	0.5934	4.173	0	0	0
2019/04/30	R208	07/11/2019	6.82	Put	Bond Future	140.7600		0.1408	130.4800	0.1305	(7.303)	0	0	0
2019/04/30	R208	07/11/2019			Bond Future	6.4990		101.1102	6.4731	101.1441	(0.399)	0.0000	0.0000	0
2019/04/30	R208	07/11/2019	6.84	Call	Bond Future	580.1500		0.5802	604.0900	0.6041	4.127	0	0	0
2019/04/30	R208	07/11/2019	6.84	Put	Bond Future	136.0000		0.1360	126.0400	0.1260	(7.324)	0	0	0
2019/04/30	R208	07/11/2019	6.83	Put	Bond Future	138.4800		0.1385	128.3500	0.1284	(7.315)	0	0	0
2019/04/30	R208	07/11/2019	6.82	Call	Bond Future	558.9400		0.5589	582.5600	0.5826	4.226	0	0	0
2019/04/30	R208	06/02/2020	6.13	Put	Bond Future	319.7500		0.3198	303.3800	0.3034	(5.120)	0	0	0
2019/04/30	R208	06/02/2020	6.12	Call	Bond Future	277.0700		0.2771	291.5800	0.2916	5.237	0	0	0
2019/04/30	R208	06/02/2020			Bond Future	6.1639		103.0938	6.1353	103.1249	(0.464)	0.0000	0.0000	0
2019/04/30	R208	06/02/2020	6.13	Call	Bond Future	282.9700		0.2830	297.6600	0.2977	5.191	0	0	0
2019/04/30	R208	06/02/2020	6.12	Put	Bond Future	324.7200		0.3247	308.1700	0.3082	(5.097)	0	0	0
2019/04/30	R208	06/02/2020	6.14	Call	Bond Future	288.5600		0.2886	303.4400	0.3034	5.157	0	0	0
2019/04/30	R208	06/02/2020	6.14	Put	Bond Future	314.4800		0.3145	298.3000	0.2983	(5.145)	0	0	0
2019/04/30	R209	02/05/2019	9.70	Put	Bond Future	22.4600		0.0225	17.7800	0.0178	(20.837)	0	0	0
2019/04/30	R209	02/05/2019			Bond Future	9.5127		73.4539	9.5457	73.2360	0.347	0.0000	0.0000	22,003
2019/04/30	R209	02/05/2019	9.69	Call	Bond Future	1,187.2100		1.1872	964.6000	0.9646	(18.751)	0	0	0
2019/04/30	R209	02/05/2019	9.69	Put	Bond Future	26.8300		0.0268	22.1400	0.0221	(17.480)	0	0	0
2019/04/30	R209	02/05/2019	10.50	Call	Bond Future	6,130.8300		6.1308	5,912.9100	5.9129	(3.554)	0	0	0
2019/04/30	R209	02/05/2019	10.71	Call	Bond Future	7,335.9800		7.3360	7,118.0600	7.1181	(2.971)	0	0	0
2019/04/30	R209	02/05/2019	9.70	Call	Bond Future	1,247.4800		1.2475	1,024.8800	1.0249	(17.844)	0	0	0
2019/04/30	R209	02/05/2019	10.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	11,560
2019/04/30	R209	02/05/2019	10.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	760
2019/04/30	R209	02/05/2019	9.95	Put	Bond Future	0.0800		0.0001	0.0100	0.0000	(87.500)	0	0	0
2019/04/30	R209	02/05/2019	9.95	Call	Bond Future	2,813.8100		2.8138	2,595.8200	2.5958	(7.747)	0	0	760
2019/04/30	R209	02/05/2019	9.68	Call	Bond Future	1,127.5600		1.1276	905.1200	0.9051	(19.728)	0	0	0
2019/04/30	R209	02/05/2019	9.68	Put	Bond Future	31.9100		0.0319	27.3900	0.0274	(14.165)	0	0	0
2019/04/30	R209	02/05/2019	9.35	Put	Bond Future	1,117.7700		1.1178	1,311.7200	1.3117	17.352	0	0	0
2019/04/30	R209	02/05/2019	9.35	Call	Bond Future	28.5500		0.0286	4.5800	0.0046	(83.958)	0	0	760
2019/04/30	R209	01/08/2019	10.15	Put	Bond Future	639.0000		0.6390	681.4100	0.6814	6.637	0	0	0
2019/04/30	R209	01/08/2019	9.30	Call	Bond Future	1,025.7200		1.0257	939.2100	0.9392	(8.434)	0	0	7,560
2019/04/30	R209	01/08/2019	10.17	Call	Bond Future	4,394.3100		4.3943	4,209.3300	4.2093	(4.210)	0	0	0
2019/04/30	R209	01/08/2019			Bond Future	9.5702		74.7933	9.6047	74.5673	0.361	0.0000	0.0000	87,981
2019/04/30	R209	01/08/2019	10.15	Call	Bond Future	4,296.2300		4.2962	4,112.6900	4.1127	(4.272)	0	0	0
2019/04/30	R209	01/08/2019	10.17	Put	Bond Future	615.7900		0.6158	656.7600	0.6568	6.653	0	0	0
2019/04/30	R209	01/08/2019	9.30	Put	Bond Future	2,826.7800		2.8268	2,966.2200	2.9662	4.933	0	0	0
2019/04/30	R209	01/08/2019	9.80	Put	Bond Future	1,210.0200		1.2100	1,284.6100	1.2846	6.164	0	0	0
2019/04/30	R209	01/08/2019	10.16	Put	Bond Future	627.2900		0.6273	668.9800	0.6690	6.646	0	0	0
2019/04/30	R209	01/08/2019	10.46	Call	Bond Future	5,861.3700		5.8614	5,659.9200	5.6599	(3.437)	0	0	0
2019/04/30	R209	01/08/2019	10.46	Put	Bond Future	358.9200		0.3589	383.4200	0.3834	6.826	0	0	7,560
2019/04/30	R209	01/08/2019	9.80	Call	Bond Future	2,692.8500		2.6929	2,541.4900	2.5415	(5.621)	0	0	7,560
2019/04/30	R209	01/08/2019	10.16	Call	Bond Future	4,345.2000		4.3452	4,160.9400	4.1609	(4.241)	0	0	0
2019/04/30	R209	07/11/2019	9.82	Call	Bond Future	3,380.7200		3.3807	3,237.6900	3.2377	(4.231)	0	0	0
2019/04/30	R209	07/11/2019			Bond Future	9.6248		73.1744	9.6608	72.9416	0.374	0.0000	0.0000	0
2019/04/30	R209	07/11/2019	9.80	Call	Bond Future	3,303.4200		3.3034	3,162.0700	3.1621	(4.279)	0	0	0
2019/04/30	R209	07/11/2019	9.80	Put	Bond Future	2,181.4600		2.1815	2,272.8600	2.2729	4.190	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
2019/04/30	R209	07/11/2019	9.82	Put	Bond Future	2,132.3000	2.1323	2,222.0200	2.2220	4.208	0	0	0
2019/04/30	R209	07/11/2019	9.81	Call	Bond Future	3,342.0800	3.3421	3,199.8900	3.1999	(4.255)	0	0	0
2019/04/30	R209	07/11/2019	9.81	Put	Bond Future	2,156.8500	2.1569	2,247.4100	2.2474	4.199	0	0	0
2019/04/30	R209	06/02/2020	9.52	Put	Bond Future	3,947.8100	3.9478	4,068.3900	4.0684	3.054	0	0	0
2019/04/30	R209	06/02/2020			Bond Future	9.6706	74.6101	9.7081	74.3703	0.388	0.0000	0.0000	0
2019/04/30	R209	06/02/2020	9.51	Call	Bond Future	2,941.5500	2.9415	2,823.0400	2.8230	(4.029)	0	0	0
2019/04/30	R209	06/02/2020	9.51	Put	Bond Future	3,982.4400	3.9824	4,103.7600	4.1038	3.046	0	0	0
2019/04/30	R209	06/02/2020	9.52	Call	Bond Future	2,972.3500	2.9724	2,853.1000	2.8531	(4.012)	0	0	0
2019/04/30	R209	06/02/2020	9.50	Call	Bond Future	2,910.9000	2.9109	2,793.1400	2.7931	(4.045)	0	0	0
2019/04/30	R209	06/02/2020	9.50	Put	Bond Future	4,017.3100	4.0173	4,139.3800	4.1394	3.039	0	0	0
2019/04/30	R210	02/05/2019			Bond Future	188.6895	188.6895	189.0711	189.0711	0.202	0.0000	0.0000	1,611
2019/04/30	R210	01/08/2019			Bond Future	192.1772	192.1772	192.5554	192.5554	0.197	0.0000	0.0000	3,142
2019/04/30	R210	07/11/2019			Bond Future	193.5688	193.5688	193.9496	193.9496	0.197	0.0000	0.0000	0
2019/04/30	R210	06/02/2020			Bond Future	197.4099	197.4099	197.7915	197.7915	0.193	0.0000	0.0000	0
2019/04/30	R212	02/05/2019			Bond Future	158.2040	158.2040	158.4968	158.4968	0.185	0.0000	0.0000	3,722
2019/04/30	R212	01/08/2019			Bond Future	158.9405	158.9405	159.2299	159.2299	0.182	0.0000	0.0000	6,690
2019/04/30	R212	07/11/2019			Bond Future	162.2415	162.2415	162.5325	162.5325	0.179	0.0000	0.0000	0
2019/04/30	R212	06/02/2020			Bond Future	163.2213	163.2213	163.5125	163.5125	0.178	0.0000	0.0000	0
2019/04/30	R213	02/05/2019	9.49	Call	Bond Future	1,672.7600	1.6728	1,557.3000	1.5573	(6.902)	0	0	0
2019/04/30	R213	02/05/2019	9.48	Put	Bond Future	4.0100	0.0040	1.3500	0.0014	(66.334)	0	0	0
2019/04/30	R213	02/05/2019			Bond Future	9.2228	85.4796	9.2407	85.3663	0.194	0.0000	0.0000	14,434
2019/04/30	R213	02/05/2019	9.50	Call	Bond Future	1,733.7200	1.7337	1,618.6500	1.6187	(6.637)	0	0	0
2019/04/30	R213	02/05/2019	9.50	Put	Bond Future	2.5200	0.0025	0.7200	0.0007	(71.429)	0	0	0
2019/04/30	R213	02/05/2019	9.49	Put	Bond Future	3.1800	0.0032	0.9900	0.0010	(68.868)	0	0	0
2019/04/30	R213	02/05/2019	9.48	Call	Bond Future	1,611.9000	1.6119	1,495.9700	1.4960	(7.192)	0	0	0
2019/04/30	R213	01/08/2019	9.99	Put	Bond Future	435.4600	0.4355	449.7200	0.4497	3.275	0	0	0
2019/04/30	R213	01/08/2019	9.98	Call	Bond Future	4,649.2500	4.6493	4,543.7500	4.5438	(2.269)	0	0	0
2019/04/30	R213	01/08/2019			Bond Future	9.2818	87.0383	9.3011	86.9182	0.208	0.0000	0.0000	17,140
2019/04/30	R213	01/08/2019	9.99	Call	Bond Future	4,698.6700	4.6987	4,592.8800	4.5929	(2.251)	0	0	0
2019/04/30	R213	01/08/2019	9.98	Put	Bond Future	444.1900	0.4442	458.7400	0.4587	3.276	0	0	0
2019/04/30	R213	01/08/2019	10.00	Call	Bond Future	4,748.3100	4.7483	4,642.2300	4.6422	(2.234)	0	0	0
2019/04/30	R213	01/08/2019	10.00	Put	Bond Future	427.0100	0.4270	440.9800	0.4410	3.272	0	0	0
2019/04/30	R213	07/11/2019	9.59	Put	Bond Future	1,833.4100	1.8334	1,876.3000	1.8763	2.339	0	0	0
2019/04/30	R213	07/11/2019	9.58	Call	Bond Future	3,308.5900	3.3086	3,227.0100	3.2270	(2.466)	0	0	0
2019/04/30	R213	07/11/2019			Bond Future	9.3401	85.2704	9.3605	85.1455	0.218	0.0000	0.0000	0
2019/04/30	R213	07/11/2019	9.59	Call	Bond Future	3,346.7800	3.3468	3,264.7500	3.2648	(2.451)	0	0	0
2019/04/30	R213	07/11/2019	9.58	Put	Bond Future	1,855.0800	1.8551	1,898.4200	1.8984	2.336	0	0	0
2019/04/30	R213	07/11/2019	9.60	Call	Bond Future	3,385.3700	3.3854	3,302.9000	3.3029	(2.436)	0	0	0
2019/04/30	R213	07/11/2019	9.60	Put	Bond Future	1,812.2100	1.8122	1,854.6600	1.8547	2.342	0	0	0
2019/04/30	R213	06/02/2020	9.26	Put	Bond Future	3,486.7800	3.4868	3,550.0700	3.5501	1.815	0	0	0
2019/04/30	R213	06/02/2020	9.27	Call	Bond Future	2,723.6100	2.7236	2,656.1100	2.6561	(2.478)	0	0	0
2019/04/30	R213	06/02/2020			Bond Future	9.3908	86.9433	9.4124	86.8129	0.230	0.0000	0.0000	0
2019/04/30	R213	06/02/2020	9.28	Call	Bond Future	2,754.4900	2.7545	2,686.5700	2.6866	(2.466)	0	0	0
2019/04/30	R213	06/02/2020	9.28	Put	Bond Future	3,426.3100	3.4263	3,488.7500	3.4888	1.822	0	0	0
2019/04/30	R213	06/02/2020	9.26	Call	Bond Future	2,692.9000	2.6929	2,625.8300	2.6258	(2.491)	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
2019/04/30	R213	06/02/2020	9.27	Put	Bond Future	3,456.4300	3.4564	3,519.2900	3.5193	1.819	0	0	0
2019/04/30	R214	02/05/2019	9.87	Call	Bond Future	1,052.0900	1.0521	851.7000	0.8517	(19.047)	0	0	0
2019/04/30	R214	02/05/2019	9.85	Call	Bond Future	935.3700	0.9354	735.8900	0.7359	(21.326)	0	0	0
2019/04/30	R214	02/05/2019			Bond Future	9.7227	72.2148	9.7507	72.0228	0.288	0.0000	0.0000	6,069
2019/04/30	R214	02/05/2019	9.85	Put	Bond Future	68.3100	0.0683	60.7900	0.0608	(11.009)	0	0	0
2019/04/30	R214	02/05/2019	9.87	Put	Bond Future	50.3000	0.0503	41.8700	0.0419	(16.759)	0	0	0
2019/04/30	R214	02/05/2019	9.86	Call	Bond Future	993.2200	0.9932	793.1300	0.7931	(20.146)	0	0	0
2019/04/30	R214	02/05/2019	9.86	Put	Bond Future	58.7400	0.0587	50.6100	0.0506	(13.841)	0	0	0
2019/04/30	R214	01/08/2019	10.34	Put	Bond Future	711.6900	0.7117	749.4300	0.7494	5.303	0	0	0
2019/04/30	R214	01/08/2019			Bond Future	9.7810	73.5316	9.8104	73.3322	0.300	0.0000	0.0000	10,672
2019/04/30	R214	01/08/2019	10.33	Call	Bond Future	4,310.3500	4.3104	4,149.2800	4.1493	(3.737)	0	0	0
2019/04/30	R214	01/08/2019	10.33	Put	Bond Future	724.4300	0.7244	762.8100	0.7628	5.298	0	0	0
2019/04/30	R214	01/08/2019	10.34	Call	Bond Future	4,360.2100	4.3602	4,198.5000	4.1985	(3.709)	0	0	0
2019/04/30	R214	01/08/2019	10.32	Call	Bond Future	4,260.7400	4.2607	4,100.3200	4.1003	(3.765)	0	0	0
2019/04/30	R214	01/08/2019	10.32	Put	Bond Future	737.5100	0.7375	776.5400	0.7765	5.292	0	0	0
2019/04/30	R214	07/11/2019	10.02	Put	Bond Future	2,289.4700	2.2895	2,368.3100	2.3683	3.444	0	0	0
2019/04/30	R214	07/11/2019			Bond Future	9.8395	71.7406	9.8700	71.5350	0.311	0.0000	0.0000	0
2019/04/30	R214	07/11/2019	10.01	Call	Bond Future	3,450.0000	3.4500	3,323.9900	3.3240	(3.652)	0	0	0
2019/04/30	R214	07/11/2019	10.01	Put	Bond Future	2,315.4600	2.3155	2,395.0400	2.3950	3.437	0	0	0
2019/04/30	R214	07/11/2019	10.02	Call	Bond Future	3,489.6300	3.4896	3,362.8800	3.3629	(3.632)	0	0	0
2019/04/30	R214	07/11/2019	10.00	Call	Bond Future	3,410.5600	3.4106	3,285.2800	3.2853	(3.673)	0	0	0
2019/04/30	R214	07/11/2019	10.00	Put	Bond Future	2,341.7300	2.3417	2,422.0400	2.4220	3.430	0	0	0
2019/04/30	R214	06/02/2020	9.73	Call	Bond Future	3,195.7600	3.1958	3,088.7300	3.0887	(3.349)	0	0	0
2019/04/30	R214	06/02/2020			Bond Future	9.8911	73.1480	9.9229	72.9359	0.322	0.0000	0.0000	0
2019/04/30	R214	06/02/2020	9.71	Call	Bond Future	3,132.0700	3.1321	3,026.3100	3.0263	(3.377)	0	0	0
2019/04/30	R214	06/02/2020	9.71	Put	Bond Future	4,357.2700	4.3573	4,463.6000	4.4636	2.440	0	0	0
2019/04/30	R214	06/02/2020	9.73	Put	Bond Future	4,283.9800	4.2840	4,389.0400	4.3890	2.452	0	0	0
2019/04/30	R214	06/02/2020	9.72	Call	Bond Future	3,163.9700	3.1640	3,057.5700	3.0576	(3.363)	0	0	0
2019/04/30	R214	06/02/2020	9.72	Put	Bond Future	4,320.6300	4.3206	4,426.3200	4.4263	2.446	0	0	0
2019/04/30	R248	02/05/2019	9.90	Put	Bond Future	25.9500	0.0260	17.8600	0.0179	(31.175)	0	0	0
2019/04/30	R248	02/05/2019			Bond Future	9.7077	92.3698	9.7357	92.1224	0.288	0.0000	0.0000	30,283
2019/04/30	R248	02/05/2019	9.90	Call	Bond Future	1,702.1200	1.7021	1,446.6500	1.4466	(15.009)	0	0	0
2019/04/30	R248	02/05/2019	9.91	Call	Bond Future	1,783.3900	1.7834	1,528.5800	1.5286	(14.288)	0	0	0
2019/04/30	R248	02/05/2019	9.89	Put	Bond Future	31.1500	0.0312	22.4600	0.0225	(27.897)	0	0	0
2019/04/30	R248	02/05/2019	9.91	Put	Bond Future	21.5400	0.0215	14.1100	0.0141	(34.494)	0	0	0
2019/04/30	R248	02/05/2019	9.89	Call	Bond Future	1,621.4900	1.6215	1,365.4200	1.3654	(15.792)	0	0	0
2019/04/30	R248	01/08/2019	10.35	Call	Bond Future	5,688.9700	5.6890	5,477.3700	5.4774	(3.719)	0	0	0
2019/04/30	R248	01/08/2019	10.34	Put	Bond Future	823.9900	0.8240	870.2200	0.8702	5.611	0	0	0
2019/04/30	R248	01/08/2019			Bond Future	9.7652	94.0542	9.7946	93.7972	0.301	0.0000	0.0000	102,934
2019/04/30	R248	01/08/2019	10.36	Call	Bond Future	5,753.4000	5.7534	5,541.0100	5.5410	(3.692)	0	0	0
2019/04/30	R248	01/08/2019	10.36	Put	Bond Future	793.7600	0.7938	838.3900	0.8384	5.623	0	0	0
2019/04/30	R248	01/08/2019	10.35	Put	Bond Future	808.7400	0.8087	854.1600	0.8542	5.616	0	0	0
2019/04/30	R248	01/08/2019	10.34	Call	Bond Future	5,624.6900	5.6247	5,413.9000	5.4139	(3.748)	0	0	0
2019/04/30	R248	07/11/2019	10.02	Call	Bond Future	4,459.8800	4.4599	4,294.9300	4.2949	(3.699)	0	0	0
2019/04/30	R248	07/11/2019	10.01	Put	Bond Future	2,811.7200	2.8117	2,912.6300	2.9126	3.589	0	0	0
2019/04/30	R248	07/11/2019			Bond Future	9.8228	91.5419	9.8534	91.2770	0.312	0.0000	0.0000	48



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
2019/04/30	R248	07/11/2019	10.03	Call	Bond Future	4,511.4400	4.5114	4,345.5400	4.3455	(3.677)	0	0	0
2019/04/30	R248	07/11/2019	10.03	Put	Bond Future	2,746.6900	2.7467	2,845.6900	2.8457	3.604	0	0	0
2019/04/30	R248	07/11/2019	10.02	Put	Bond Future	2,778.9000	2.7789	2,878.8500	2.8788	3.597	0	0	0
2019/04/30	R248	07/11/2019	10.01	Call	Bond Future	4,408.7800	4.4088	4,244.7900	4.2448	(3.720)	0	0	0
2019/04/30	R248	06/02/2020	9.71	Put	Bond Future	5,407.0000	5.4070	5,543.2200	5.5432	2.519	0	0	0
2019/04/30	R248	06/02/2020			Bond Future	9.8736	93.3379	9.9055	93.0647	0.323	0.0000	0.0000	0
2019/04/30	R248	06/02/2020	9.71	Call	Bond Future	3,984.4000	3.9844	3,847.4300	3.8474	(3.438)	0	0	0
2019/04/30	R248	06/02/2020	9.70	Put	Bond Future	5,454.4100	5.4544	5,591.4800	5.5915	2.513	0	0	0
2019/04/30	R248	06/02/2020	9.72	Call	Bond Future	4,025.7500	4.0257	3,887.9500	3.8880	(3.423)	0	0	0
2019/04/30	R248	06/02/2020	9.72	Put	Bond Future	5,360.2500	5.3602	5,495.6400	5.4956	2.526	0	0	0
2019/04/30	R248	06/02/2020	9.70	Call	Bond Future	3,943.5700	3.9436	3,807.4500	3.8075	(3.452)	0	0	0

**Total** **1239840**