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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/05/2019 TO 03/05/2019

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
2019/05/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	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
2019/05/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	2025	02/05/2019			Bond Future	135.7789	135.7789	135.7789	135.7789	0.000	0.0000	0.0000	0
2019/05/03	2025	01/08/2019			Bond Future	136.8448	136.8448	137.0010	137.0010	0.114	0.0000	0.0000	1,522
2019/05/03	2025	07/11/2019			Bond Future	139.6825	139.6825	139.7691	139.7691	0.062	0.0000	0.0000	0
2019/05/03	2025	06/02/2020			Bond Future	140.9794	140.9794	141.0349	141.0349	0.039	0.0000	0.0000	0
2019/05/03	2029	02/05/2019			Bond Future	102.8353	102.8353	102.8353	102.8353	0.000	0.0000	0.0000	0
2019/05/03	2029	01/08/2019			Bond Future	104.7300	104.7300	104.9602	104.9602	0.220	0.0000	0.0000	3,930
2019/05/03	2029	07/11/2019			Bond Future	105.8104	105.8104	105.9899	105.9899	0.170	0.0000	0.0000	0
2019/05/03	2029	06/02/2020			Bond Future	107.9062	107.9062	108.0643	108.0643	0.147	0.0000	0.0000	0
2019/05/03	2030	02/05/2019			Bond Future	9.1300	94.4692	9.1300	94.4692	0.000	0.0000	0.0000	0
2019/05/03	2030	01/08/2019	9.91	Put	Bond Future	447.1300	0.4471	389.3000	0.3893	(12.934)	0	0	0
2019/05/03	2030	01/08/2019	9.68	Call	Bond Future	3,293.3300	3.2933	3,512.3700	3.5124	6.651	0	0	0
2019/05/03	2030	01/08/2019	8.67	Put	Bond Future	4,113.7000	4.1137	3,858.5100	3.8585	(6.203)	0	0	0
2019/05/03	2030	01/08/2019	9.15	Put	Bond Future	1,984.5900	1.9846	1,810.5600	1.8106	(8.769)	0	0	0
2019/05/03	2030	01/08/2019			Bond Future	9.2596	91.7911	9.2111	92.0948	(0.524)	0.0000	0.0000	45,347
2019/05/03	2030	01/08/2019	8.35	Put	Bond Future	6,012.4600	6.0125	5,725.4600	5.7255	(4.773)	0	0	0
2019/05/03	2030	01/08/2019	8.35	Call	Bond Future	89.3400	0.0893	106.0200	0.1060	18.670	0	0	2,025
2019/05/03	2030	01/08/2019	9.22	Put	Bond Future	1,752.6800	1.7527	1,591.7200	1.5917	(9.184)	0	0	0
2019/05/03	2030	01/08/2019	9.22	Call	Bond Future	1,505.1300	1.5051	1,647.8500	1.6478	9.482	0	0	5,400
2019/05/03	2030	01/08/2019	9.69	Call	Bond Future	3,338.9200	3.3389	3,559.3000	3.5593	6.600	0	0	0
2019/05/03	2030	01/08/2019	9.69	Put	Bond Future	702.0300	0.7020	618.7300	0.6187	(11.866)	0	0	5,400
2019/05/03	2030	01/08/2019	9.91	Call	Bond Future	4,392.6700	4.3927	4,638.5200	4.6385	5.597	0	0	0
2019/05/03	2030	01/08/2019	9.92	Call	Bond Future	4,442.3500	4.4424	4,689.1800	4.6892	5.556	0	0	0
2019/05/03	2030	01/08/2019	9.90	Put	Bond Future	456.5000	0.4565	397.6700	0.3977	(12.887)	0	0	0
2019/05/03	2030	01/08/2019	9.68	Put	Bond Future	716.5400	0.7165	631.9000	0.6319	(11.812)	0	0	4,800
2019/05/03	2030	01/08/2019	8.67	Call	Bond Future	330.7000	0.3307	379.1900	0.3792	14.663	0	0	5,400
2019/05/03	2030	01/08/2019	9.15	Call	Bond Future	1,296.8400	1.2968	1,426.4900	1.4265	9.997	0	0	2,025
2019/05/03	2030	01/08/2019	9.92	Put	Bond Future	437.9400	0.4379	381.0900	0.3811	(12.981)	0	0	0
2019/05/03	2030	01/08/2019	9.90	Call	Bond Future	4,343.1100	4.3431	4,587.9600	4.5880	5.638	0	0	0
2019/05/03	2030	01/08/2019	8.77	Put	Bond Future	3,594.1400	3.5941	3,353.4900	3.3535	(6.696)	0	0	0
2019/05/03	2030	01/08/2019	8.77	Call	Bond Future	467.1900	0.4672	530.2200	0.5302	13.491	0	0	0
2019/05/03	2030	01/08/2019	9.27	Put	Bond Future	1,600.0900	1.6001	1,448.3800	1.4484	(9.481)	0	0	0
2019/05/03	2030	01/08/2019	9.27	Call	Bond Future	1,665.2700	1.6653	1,817.2400	1.8172	9.126	0	0	0
2019/05/03	2030	07/11/2019	9.49	Put	Bond Future	1,945.6700	1.9457	1,832.1300	1.8321	(5.836)	0	0	0
2019/05/03	2030	07/11/2019	9.76	Put	Bond Future	1,405.8600	1.4059	1,317.1100	1.3171	(6.313)	0	0	5,500
2019/05/03	2030	07/11/2019			Bond Future	9.3180	93.6716	9.2755	93.9326	(0.456)	0.0000	0.0000	0
2019/05/03	2030	07/11/2019	9.10	Put	Bond Future	3,097.3000	3.0973	2,942.5700	2.9426	(4.996)	0	0	0
2019/05/03	2030	07/11/2019	9.10	Call	Bond Future	1,748.5000	1.7485	1,854.8000	1.8548	6.079	0	0	5,500
2019/05/03	2030	07/11/2019	9.48	Call	Bond Future	2,955.5400	2.9555	3,102.0200	3.1020	4.956	0	0	0
2019/05/03	2030	07/11/2019	9.48	Put	Bond Future	1,970.0100	1.9700	1,855.4600	1.8555	(5.815)	0	0	0
2019/05/03	2030	07/11/2019	8.60	Put	Bond Future	5,209.7900	5.2098	5,003.1000	5.0031	(3.967)	0	0	0
2019/05/03	2030	07/11/2019	8.60	Call	Bond Future	666.6400	0.6666	720.9800	0.7210	8.151	0	0	5,500
2019/05/03	2030	07/11/2019	9.49	Call	Bond Future	2,991.5800	2.9916	3,139.0700	3.1391	4.930	0	0	0

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2019/05/03	2030	07/11/2019	9.76	Call	Bond Future	4,061.7900	4.0618	4,234.0700	4.2341	4.241	0	0	0
2019/05/03	2030	07/11/2019	9.47	Call	Bond Future	2,919.7000	2.9197	3,065.1800	3.0652	4.983	0	0	0
2019/05/03	2030	07/11/2019	9.47	Put	Bond Future	1,994.5900	1.9946	1,879.0400	1.8790	(5.793)	0	0	0
2019/05/03	2030	06/02/2020	9.14	Call	Bond Future	2,328.1200	2.3281	2,432.5800	2.4326	4.487	0	0	0
2019/05/03	2030	06/02/2020	9.15	Put	Bond Future	3,679.6000	3.6796	3,540.3400	3.5403	(3.785)	0	0	0
2019/05/03	2030	06/02/2020			Bond Future	9.3679	91.4964	9.3273	91.7409	(0.433)	0.0000	0.0000	0
2019/05/03	2030	06/02/2020	9.14	Put	Bond Future	3,712.5000	3.7125	3,572.4300	3.5724	(3.773)	0	0	0
2019/05/03	2030	06/02/2020	9.15	Call	Bond Future	2,356.5600	2.3566	2,461.8300	2.4618	4.467	0	0	0
2019/05/03	2030	06/02/2020	9.16	Call	Bond Future	2,385.1800	2.3852	2,491.2500	2.4913	4.447	0	0	0
2019/05/03	2030	06/02/2020	9.16	Put	Bond Future	3,646.9400	3.6469	3,508.4800	3.5085	(3.797)	0	0	0
2019/05/03	2032	02/05/2019			Bond Future	9.3700	92.5344	9.3700	92.5344	0.000	0.0000	0.0000	0
2019/05/03	2032	01/08/2019	10.10	Call	Bond Future	4,543.5600	4.5436	4,837.6900	4.8377	6.474	0	0	0
2019/05/03	2032	01/08/2019	10.11	Put	Bond Future	553.8400	0.5538	477.8100	0.4778	(13.728)	0	0	0
2019/05/03	2032	01/08/2019			Bond Future	9.4974	93.7920	9.4430	94.1635	(0.573)	0.0000	0.0000	41,085
2019/05/03	2032	01/08/2019	10.10	Put	Bond Future	564.9500	0.5649	487.6600	0.4877	(13.681)	0	0	0
2019/05/03	2032	01/08/2019	10.11	Call	Bond Future	4,596.4000	4.5964	4,891.7900	4.8918	6.427	0	0	0
2019/05/03	2032	01/08/2019	10.09	Call	Bond Future	4,490.7300	4.4907	4,783.5900	4.7836	6.521	0	0	0
2019/05/03	2032	01/08/2019	10.09	Put	Bond Future	576.1400	0.5761	497.5800	0.4976	(13.636)	0	0	0
2019/05/03	2032	07/11/2019	9.71	Call	Bond Future	3,219.2400	3.2192	3,404.2900	3.4043	5.748	0	0	0
2019/05/03	2032	07/11/2019	9.70	Put	Bond Future	2,259.1400	2.2591	2,113.0000	2.1130	(6.469)	0	0	0
2019/05/03	2032	07/11/2019			Bond Future	9.5614	91.5510	9.5123	91.8809	(0.514)	0.0000	0.0000	0
2019/05/03	2032	07/11/2019	9.72	Call	Bond Future	3,257.7700	3.2578	3,444.0700	3.4441	5.719	0	0	0
2019/05/03	2032	07/11/2019	9.72	Put	Bond Future	2,204.3200	2.2043	2,060.7000	2.0607	(6.515)	0	0	0
2019/05/03	2032	07/11/2019	9.71	Put	Bond Future	2,231.7200	2.2317	2,086.8500	2.0869	(6.491)	0	0	0
2019/05/03	2032	07/11/2019	9.70	Call	Bond Future	3,180.6700	3.1807	3,364.4500	3.3644	5.778	0	0	0
2019/05/03	2032	06/02/2020	9.40	Put	Bond Future	4,107.7700	4.1078	3,930.6100	3.9306	(4.313)	0	0	0
2019/05/03	2032	06/02/2020			Bond Future	9.6155	93.3440	9.5678	93.6593	(0.496)	0.0000	0.0000	0
2019/05/03	2032	06/02/2020	9.39	Call	Bond Future	2,640.1400	2.6401	2,777.3000	2.7773	5.195	0	0	0
2019/05/03	2032	06/02/2020	9.39	Put	Bond Future	4,144.7700	4.1448	3,966.6100	3.9666	(4.298)	0	0	0
2019/05/03	2032	06/02/2020	9.40	Call	Bond Future	2,670.5800	2.6706	2,808.7400	2.8087	5.173	0	0	0
2019/05/03	2032	06/02/2020	9.38	Call	Bond Future	2,609.5800	2.6096	2,745.7200	2.7457	5.217	0	0	0
2019/05/03	2032	06/02/2020	9.38	Put	Bond Future	4,181.7200	4.1817	4,002.5400	4.0025	(4.285)	0	0	0
2019/05/03	2033	02/05/2019			Bond Future	105.8370	105.8370	105.8370	105.8370	0.000	0.0000	0.0000	0
2019/05/03	2033	01/08/2019			Bond Future	107.5312	107.5312	107.4810	107.4810	(0.047)	0.0000	0.0000	6,090
2019/05/03	2033	07/11/2019			Bond Future	108.5950	108.5950	108.4870	108.4870	(0.099)	0.0000	0.0000	0
2019/05/03	2033	06/02/2020			Bond Future	110.7459	110.7459	110.6102	110.6102	(0.123)	0.0000	0.0000	0
2019/05/03	2037	02/05/2019			Bond Future	9.6950	92.2026	9.6950	92.2026	0.000	0.0000	0.0000	0
2019/05/03	2037	01/08/2019	10.31	Call	Bond Future	4,285.9000	4.2859	4,713.6600	4.7137	9.981	0	0	0
2019/05/03	2037	01/08/2019			Bond Future	9.8481	88.9956	9.7722	89.5720	(0.771)	0.0000	0.0000	46,485
2019/05/03	2037	01/08/2019	10.29	Call	Bond Future	4,176.9600	4.1770	4,600.1900	4.6002	10.132	0	0	0
2019/05/03	2037	01/08/2019	10.29	Put	Bond Future	930.9900	0.9310	777.8100	0.7778	(16.453)	0	0	0
2019/05/03	2037	01/08/2019	10.31	Put	Bond Future	897.3300	0.8973	748.6800	0.7487	(16.566)	0	0	0
2019/05/03	2037	01/08/2019	10.30	Call	Bond Future	4,231.3200	4.2313	4,656.8300	4.6568	10.056	0	0	0
2019/05/03	2037	01/08/2019	10.30	Put	Bond Future	914.0100	0.9140	763.1100	0.7631	(16.510)	0	0	0
2019/05/03	2037	07/11/2019	9.97	Call	Bond Future	3,299.5700	3.2996	3,590.3100	3.5903	8.811	0	0	0

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2019/05/03	2037	07/11/2019			Bond Future	9.9128	90.8188	9.8407	91.3596	(0.728)	0.0000	0.0000	0
2019/05/03	2037	07/11/2019	9.95	Call	Bond Future	3,219.0300	3.2190	3,505.6500	3.5056	8.904	0	0	0
2019/05/03	2037	07/11/2019	9.95	Put	Bond Future	2,942.2700	2.9423	2,688.1300	2.6881	(8.638)	0	0	0
2019/05/03	2037	07/11/2019	9.97	Put	Bond Future	2,874.5200	2.8745	2,624.5000	2.6245	(8.698)	0	0	0
2019/05/03	2037	07/11/2019	9.96	Call	Bond Future	3,259.1800	3.2592	3,547.8700	3.5479	8.858	0	0	0
2019/05/03	2037	07/11/2019	9.96	Put	Bond Future	2,908.2300	2.9082	2,656.1600	2.6562	(8.667)	0	0	0
2019/05/03	2037	06/02/2020	9.67	Call	Bond Future	2,820.8100	2.8208	3,047.1900	3.0472	8.025	0	0	0
2019/05/03	2037	06/02/2020	9.66	Put	Bond Future	5,115.8300	5.1158	4,810.1600	4.8102	(5.975)	0	0	0
2019/05/03	2037	06/02/2020			Bond Future	9.9698	88.3373	9.8981	88.8676	(0.719)	0.0000	0.0000	0
2019/05/03	2037	06/02/2020	9.68	Call	Bond Future	2,853.5600	2.8536	3,081.6100	3.0816	7.992	0	0	0
2019/05/03	2037	06/02/2020	9.68	Put	Bond Future	5,028.3500	5.0283	4,726.0300	4.7260	(6.012)	0	0	0
2019/05/03	2037	06/02/2020	9.67	Put	Bond Future	5,072.0900	5.0721	4,768.1000	4.7681	(5.993)	0	0	0
2019/05/03	2037	06/02/2020	9.66	Call	Bond Future	2,787.9600	2.7880	3,012.6600	3.0127	8.060	0	0	0
2019/05/03	2038	02/05/2019			Bond Future	124.6258	124.6258	124.6258	124.6258	0.000	0.0000	0.0000	0
2019/05/03	2038	01/08/2019			Bond Future	125.4006	125.4006	125.3420	125.3420	(0.047)	0.0000	0.0000	11,535
2019/05/03	2038	07/11/2019			Bond Future	128.0011	128.0011	127.8746	127.8746	(0.099)	0.0000	0.0000	0
2019/05/03	2038	06/02/2020			Bond Future	128.8831	128.8831	128.7239	128.7239	(0.123)	0.0000	0.0000	0
2019/05/03	2040	02/05/2019			Bond Future	9.7800	95.4858	9.7800	95.4858	0.000	0.0000	0.0000	0
2019/05/03	2040	01/08/2019	10.37	Put	Bond Future	1,004.3800	1.0044	859.8600	0.8599	(14.389)	0	0	0
2019/05/03	2040	01/08/2019	10.36	Call	Bond Future	4,516.1000	4.5161	4,907.6000	4.9076	8.669	0	0	0
2019/05/03	2040	01/08/2019			Bond Future	9.9173	92.1672	9.8515	92.7053	(0.664)	0.0000	0.0000	28,625
2019/05/03	2040	01/08/2019	10.37	Call	Bond Future	4,574.0400	4.5740	4,967.6800	4.9677	8.606	0	0	0
2019/05/03	2040	01/08/2019	10.36	Put	Bond Future	1,022.8900	1.0229	876.2300	0.8762	(14.338)	0	0	0
2019/05/03	2040	01/08/2019	10.38	Call	Bond Future	4,632.3300	4.6323	5,028.0700	5.0281	8.543	0	0	0
2019/05/03	2040	01/08/2019	10.38	Put	Bond Future	986.3400	0.9863	843.9200	0.8439	(14.439)	0	0	0
2019/05/03	2040	07/11/2019	10.04	Put	Bond Future	3,026.5300	3.0265	2,794.0100	2.7940	(7.683)	0	0	0
2019/05/03	2040	07/11/2019	10.03	Call	Bond Future	3,451.0100	3.4510	3,716.6800	3.7167	7.698	0	0	0
2019/05/03	2040	07/11/2019			Bond Future	9.9815	94.0554	9.9196	94.5555	(0.621)	0.0000	0.0000	0
2019/05/03	2040	07/11/2019	10.04	Call	Bond Future	3,494.6900	3.4947	3,762.3000	3.7623	7.658	0	0	0
2019/05/03	2040	07/11/2019	10.03	Put	Bond Future	3,062.6500	3.0626	2,828.1900	2.8282	(7.655)	0	0	0
2019/05/03	2040	07/11/2019	10.05	Call	Bond Future	3,538.3500	3.5383	3,807.8800	3.8079	7.617	0	0	0
2019/05/03	2040	07/11/2019	10.05	Put	Bond Future	2,990.5100	2.9905	2,759.9100	2.7599	(7.711)	0	0	0
2019/05/03	2040	06/02/2020	9.76	Call	Bond Future	3,052.5900	3.0526	3,262.2000	3.2622	6.867	0	0	0
2019/05/03	2040	06/02/2020			Bond Future	10.0381	91.3866	9.9770	91.8749	(0.609)	0.0000	0.0000	0
2019/05/03	2040	06/02/2020	9.74	Call	Bond Future	2,980.7900	2.9808	3,187.2600	3.1873	6.927	0	0	0
2019/05/03	2040	06/02/2020	9.74	Put	Bond Future	5,399.8700	5.3999	5,118.0600	5.1181	(5.219)	0	0	0
2019/05/03	2040	06/02/2020	9.76	Put	Bond Future	5,306.2300	5.3062	5,027.5600	5.0276	(5.252)	0	0	0
2019/05/03	2040	06/02/2020	9.75	Call	Bond Future	3,016.9000	3.0169	3,224.9400	3.2249	6.896	0	0	0
2019/05/03	2040	06/02/2020	9.75	Put	Bond Future	5,353.2000	5.3532	5,072.9600	5.0730	(5.235)	0	0	0
2019/05/03	2044	02/05/2019			Bond Future	9.8000	92.5852	9.8000	92.5852	0.000	0.0000	0.0000	0
2019/05/03	2044	01/08/2019	10.40	Put	Bond Future	1,005.7000	1.0057	860.3100	0.8603	(14.457)	0	0	0
2019/05/03	2044	01/08/2019	9.86	Put	Bond Future	2,606.1200	2.6061	2,311.6400	2.3116	(11.300)	0	0	0
2019/05/03	2044	01/08/2019	10.53	Call	Bond Future	5,517.2700	5.5173	5,948.8100	5.9488	7.822	0	0	0
2019/05/03	2044	01/08/2019	9.39	Call	Bond Future	590.5100	0.5905	701.6400	0.7016	18.819	0	0	228
2019/05/03	2044	01/08/2019			Bond Future	9.9343	89.3283	9.8682	89.8797	(0.665)	0.0000	0.0000	38,202

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
2019/05/03	2044	01/08/2019	10.39	Call	Bond Future	4,675.6400	4.6756	5,079.4900	5.0795	8.637	0	0	0
2019/05/03	2044	01/08/2019	10.39	Put	Bond Future	1,024.0000	1.0240	876.4800	0.8765	(14.406)	0	0	0
2019/05/03	2044	01/08/2019	10.40	Call	Bond Future	4,734.6200	4.7346	5,140.6000	5.1406	8.575	0	0	0
2019/05/03	2044	01/08/2019	9.86	Call	Bond Future	1,985.9400	1.9859	2,242.8300	2.2428	12.935	0	0	100
2019/05/03	2044	01/08/2019	10.53	Put	Bond Future	794.3100	0.7943	674.4800	0.6745	(15.086)	0	0	100
2019/05/03	2044	01/08/2019	9.39	Put	Bond Future	5,306.7500	5.3067	4,866.5100	4.8665	(8.296)	0	0	0
2019/05/03	2044	01/08/2019	9.74	Put	Bond Future	3,173.4300	3.1734	2,839.9800	2.8400	(10.508)	0	0	0
2019/05/03	2044	01/08/2019	10.38	Call	Bond Future	4,616.8600	4.6169	5,018.5500	5.0186	8.701	0	0	0
2019/05/03	2044	01/08/2019	10.38	Put	Bond Future	1,042.6300	1.0426	892.9500	0.8930	(14.356)	0	0	0
2019/05/03	2044	01/08/2019	9.36	Put	Bond Future	5,521.5000	5.5215	5,073.1800	5.0732	(8.120)	0	0	0
2019/05/03	2044	01/08/2019	9.36	Call	Bond Future	533.3200	0.5333	636.3700	0.6364	19.322	0	0	100
2019/05/03	2044	01/08/2019	9.74	Call	Bond Future	1,536.1200	1.5361	1,754.0400	1.7540	14.186	0	0	228
2019/05/03	2044	01/08/2019	10.27	Call	Bond Future	3,985.0200	3.9850	4,361.2700	4.3613	9.442	0	0	0
2019/05/03	2044	01/08/2019	10.27	Put	Bond Future	1,270.1500	1.2702	1,095.0300	1.0950	(13.787)	0	0	228
2019/05/03	2044	07/11/2019	10.07	Put	Bond Future	3,035.7100	3.0357	2,799.9800	2.8000	(7.765)	0	0	0
2019/05/03	2044	07/11/2019	10.52	Call	Bond Future	5,904.5900	5.9046	6,262.6300	6.2626	6.064	0	0	0
2019/05/03	2044	07/11/2019	9.74	Put	Bond Future	4,450.7700	4.4508	4,146.9700	4.1470	(6.826)	0	0	0
2019/05/03	2044	07/11/2019			Bond Future	9.9957	91.1584	9.9332	91.6734	(0.625)	0.0000	0.0000	0
2019/05/03	2044	07/11/2019	10.06	Call	Bond Future	3,597.2400	3.5972	3,874.5500	3.8745	7.709	0	0	0
2019/05/03	2044	07/11/2019	10.06	Put	Bond Future	3,072.2200	3.0722	2,834.5100	2.8345	(7.737)	0	0	0
2019/05/03	2044	07/11/2019	10.52	Put	Bond Future	1,771.2000	1.7712	1,614.2200	1.6142	(8.863)	0	0	328
2019/05/03	2044	07/11/2019	10.07	Call	Bond Future	3,641.9200	3.6419	3,921.2100	3.9212	7.669	0	0	0
2019/05/03	2044	07/11/2019	9.19	Call	Bond Future	763.3200	0.7633	861.6400	0.8616	12.881	0	0	328
2019/05/03	2044	07/11/2019	9.74	Call	Bond Future	2,310.3400	2.3103	2,521.5600	2.5216	9.142	0	0	328
2019/05/03	2044	07/11/2019	10.05	Call	Bond Future	3,552.8100	3.5528	3,828.1300	3.8281	7.749	0	0	0
2019/05/03	2044	07/11/2019	10.05	Put	Bond Future	3,109.1000	3.1091	2,869.4000	2.8694	(7.710)	0	0	0
2019/05/03	2044	07/11/2019	9.19	Put	Bond Future	7,809.1700	7.8092	7,392.4700	7.3925	(5.336)	0	0	0
2019/05/03	2044	06/02/2020	9.74	Call	Bond Future	3,012.3700	3.0124	3,224.3700	3.2244	7.038	0	0	328
2019/05/03	2044	06/02/2020	10.78	Put	Bond Future	2,183.1500	2.1831	2,036.5600	2.0366	(6.715)	0	0	328
2019/05/03	2044	06/02/2020	9.77	Put	Bond Future	5,443.0900	5.4431	5,155.8700	5.1559	(5.277)	0	0	0
2019/05/03	2044	06/02/2020			Bond Future	10.0498	88.5582	9.9880	89.0623	(0.615)	0.0000	0.0000	0
2019/05/03	2044	06/02/2020	9.09	Put	Bond Future	9,522.8400	9.5228	9,126.2600	9.1263	(4.165)	0	0	0
2019/05/03	2044	06/02/2020	9.09	Call	Bond Future	1,118.2800	1.1183	1,225.8000	1.2258	9.615	0	0	328
2019/05/03	2044	06/02/2020	9.74	Put	Bond Future	5,588.5800	5.5886	5,296.4800	5.2965	(5.227)	0	0	0
2019/05/03	2044	06/02/2020	9.77	Call	Bond Future	3,121.8200	3.1218	3,338.7000	3.3387	6.947	0	0	0
2019/05/03	2044	06/02/2020	10.78	Call	Bond Future	7,794.3700	7.7944	8,151.8800	8.1519	4.587	0	0	0
2019/05/03	2044	06/02/2020	9.78	Call	Bond Future	3,158.6400	3.1586	3,377.1500	3.3771	6.918	0	0	0
2019/05/03	2044	06/02/2020	9.76	Put	Bond Future	5,491.6400	5.4916	5,202.8000	5.2028	(5.260)	0	0	0
2019/05/03	2044	06/02/2020	9.78	Put	Bond Future	5,395.1900	5.3952	5,109.6000	5.1096	(5.293)	0	0	0
2019/05/03	2044	06/02/2020	9.76	Call	Bond Future	3,085.5200	3.0855	3,300.7800	3.3008	6.976	0	0	0
2019/05/03	2046	02/05/2019			Bond Future	117.7701	117.7701	117.7701	117.7701	0.000	0.0000	0.0000	0
2019/05/03	2046	01/08/2019			Bond Future	119.7140	119.7140	119.6586	119.6586	(0.046)	0.0000	0.0000	12,658
2019/05/03	2046	07/11/2019			Bond Future	120.4820	120.4820	120.3620	120.3620	(0.100)	0.0000	0.0000	0
2019/05/03	2046	06/02/2020			Bond Future	122.8684	122.8684	122.7179	122.7179	(0.122)	0.0000	0.0000	0
2019/05/03	2050	02/05/2019			Bond Future	123.7524	123.7524	123.7524	123.7524	0.000	0.0000	0.0000	0
2019/05/03	2050	01/08/2019			Bond Future	124.2415	124.2415	124.1839	124.1839	(0.046)	0.0000	0.0000	10,887

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
2019/05/03	2050	07/11/2019			Bond Future	126.8180	126.8180	126.6931	126.6931	(0.099)	0.0000	0.0000	0
2019/05/03	2050	06/02/2020			Bond Future	127.4932	127.4932	127.3364	127.3364	(0.123)	0.0000	0.0000	0
2019/05/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	AL37	01/08/2019			Index Future	643.3500	643.3500	644.3120	644.3120	0.150	0.0000	0.0000	0
2019/05/03	AL37	07/11/2019			Index Future	656.5240	656.5240	657.1620	657.1620	0.097	0.0000	0.0000	0
2019/05/03	AL37	06/02/2020			Index Future	669.3750	669.3750	669.8700	669.8700	0.074	0.0000	0.0000	0
2019/05/03	AL7T	01/08/2019			Index Future	744.1040	744.1040	746.1490	746.1490	0.275	0.0000	0.0000	0
2019/05/03	AL7T	07/11/2019			Index Future	759.3410	759.3410	761.0300	761.0300	0.222	0.0000	0.0000	0
2019/05/03	AL7T	06/02/2020			Index Future	774.2050	774.2050	775.7460	775.7460	0.199	0.0000	0.0000	0
2019/05/03	ALBI	01/08/2019			Index Future	671.0410	671.0410	673.8940	673.8940	0.425	0.0000	0.0000	975
2019/05/03	ALBI	07/11/2019			Index Future	684.7810	684.7810	687.3330	687.3330	0.373	0.0000	0.0000	0
2019/05/03	ALBI	06/02/2020			Index Future	698.1860	698.1860	700.6250	700.6250	0.349	0.0000	0.0000	0
2019/05/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/05/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/03	ES33	02/05/2019			Bond Future	10.8550	76.9291	10.8550	76.9291	0.000	0.0000	0.0000	0
2019/05/03	ES33	01/08/2019			Bond Future	11.0320	77.9387	10.9665	78.3163	(0.593)	0.0000	0.0000	350
2019/05/03	ES33	07/11/2019			Bond Future	11.1481	75.7397	11.0873	76.0846	(0.546)	0.0000	0.0000	0
2019/05/03	ES33	06/02/2020			Bond Future	11.2553	77.2230	11.1954	77.5573	(0.533)	0.0000	0.0000	0
2019/05/03	ES42	02/05/2019			Bond Future	11.1300	78.6056	11.1300	78.6056	0.000	0.0000	0.0000	0
2019/05/03	ES42	01/08/2019			Bond Future	11.3049	79.5917	11.2387	80.0273	(0.586)	0.0000	0.0000	4,919
2019/05/03	ES42	07/11/2019			Bond Future	11.4193	76.9557	11.3570	77.3580	(0.546)	0.0000	0.0000	0
2019/05/03	ES42	06/02/2020			Bond Future	11.5208	78.4632	11.4590	78.8559	(0.536)	0.0000	0.0000	0

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2019/05/03	GOVI	01/08/2019	638.68	Call	GOVI	255,130.0000	25.5130	284,960.0000	28.4960	11.692	0	0	0
2019/05/03	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/03	GOVI	01/08/2019			GOVI	664.1930	664.1930	667.1760	667.1760	0.449	0.0000	0.0000	444
2019/05/03	GOVI	01/08/2019	638.69	Call	GOVI	255,030.0000	25.5030	284,860.0000	28.4860	11.697	0	0	0
2019/05/03	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/03	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/03	GOVI	01/08/2019	638.67	Call	GOVI	255,230.0000	25.5230	285,060.0000	28.5060	11.687	0	0	0
2019/05/03	GOVI	07/11/2019	672.90	Call	GOVI	48,940.0000	4.8940	75,820.0000	7.5820	54.924	0	0	0
2019/05/03	GOVI	07/11/2019			GOVI	677.7940	677.7940	680.4820	680.4820	0.397	0.0000	0.0000	0
2019/05/03	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/03	GOVI	07/11/2019	672.91	Call	GOVI	48,840.0000	4.8840	75,720.0000	7.5720	55.037	0	0	0
2019/05/03	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/03	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/03	GOVI	07/11/2019	672.92	Call	GOVI	48,740.0000	4.8740	75,620.0000	7.5620	55.150	0	0	0
2019/05/03	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/03	GOVI	06/02/2020	703.15	Put	GOVI	120,890.0000	12.0890	95,090.0000	9.5090	(21.342)	0	0	0
2019/05/03	GOVI	06/02/2020			GOVI	691.0610	691.0610	693.6410	693.6410	0.373	0.0000	0.0000	0
2019/05/03	GOVI	06/02/2020	703.14	Put	GOVI	120,790.0000	12.0790	94,990.0000	9.4990	(21.359)	0	0	0
2019/05/03	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/03	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/03	GOVI	06/02/2020	703.13	Put	GOVI	120,690.0000	12.0690	94,890.0000	9.4890	(21.377)	0	0	0
2019/05/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/03	IGOV	01/08/2019			Index Future	266.8630	266.8630	266.9220	266.9220	0.022	0.0000	0.0000	815
2019/05/03	IGOV	07/11/2019			Index Future	272.3960	272.3960	272.3150	272.3150	(0.030)	0.0000	0.0000	219
2019/05/03	IGOV	06/02/2020			Index Future	277.7910	277.7910	277.6430	277.6430	(0.053)	0.0000	0.0000	0
2019/05/03	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/03	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/03	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/03	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/05/03	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/05/03	IS02	23/03/2020			Interest Rate Swap	98.7700	98.7700	98.7800	98.7800	0.010	0.0000	0.0000	0
2019/05/03	IS02	22/06/2020			Interest Rate Swap	102.3300	102.3300	102.3300	102.3300	0.000	0.0000	0.0000	0
2019/05/03	IS02	21/09/2020			Interest Rate Swap	99.2800	99.2800	99.2900	99.2900	0.010	0.0000	0.0000	0
2019/05/03	IS05	17/12/2020			Interest Rate Swap	96.0300	96.0300	96.0500	96.0500	0.021	0.0000	0.0000	0
2019/05/03	IS05	16/03/2021			Interest Rate Swap	95.1700	95.1700	95.1800	95.1800	0.011	0.0000	0.0000	0
2019/05/03	IS05	15/06/2021			Interest Rate Swap	94.2500	94.2500	94.2600	94.2600	0.011	0.0000	0.0000	0
2019/05/03	IS05	21/09/2021			Interest Rate Swap	94.3100	94.3100	94.3200	94.3200	0.011	0.0000	0.0000	0
2019/05/03	IS05	21/12/2021			Interest Rate Swap	96.4200	96.4200	96.4300	96.4300	0.010	0.0000	0.0000	51
2019/05/03	IS05	15/03/2022			Interest Rate Swap	96.4800	96.4800	96.4900	96.4900	0.010	0.0000	0.0000	0
2019/05/03	IS05	21/06/2022			Interest Rate Swap	97.5800	97.5800	97.5900	97.5900	0.010	0.0000	0.0000	0
2019/05/03	IS05	20/09/2022			Interest Rate Swap	101.4500	101.4500	101.4600	101.4600	0.010	0.0000	0.0000	0
2019/05/03	IS05	20/12/2022			Interest Rate Swap	102.6500	102.6500	102.6500	102.6500	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
2019/05/03	IS05	22/03/2023			Interest Rate Swap	95.9400	95.9400	95.9300	95.9300	(0.010)	0.0000	0.0000	0
2019/05/03	IS05	20/06/2023			Interest Rate Swap	101.9500	101.9500	101.9400	101.9400	(0.010)	0.0000	0.0000	0
2019/05/03	IS05	19/09/2023			Interest Rate Swap	97.3800	97.3800	97.3700	97.3700	(0.010)	0.0000	0.0000	0
2019/05/03	IS10	17/12/2025			Interest Rate Swap	93.6800	93.6800	93.6700	93.6700	(0.011)	0.0000	0.0000	0
2019/05/03	IS10	16/03/2026			Interest Rate Swap	90.6300	90.6300	90.6100	90.6100	(0.022)	0.0000	0.0000	0
2019/05/03	IS10	15/06/2026			Interest Rate Swap	89.3300	89.3300	89.3200	89.3200	(0.011)	0.0000	0.0000	0
2019/05/03	IS10	21/09/2026			Interest Rate Swap	91.4800	91.4800	91.4900	91.4900	0.011	0.0000	0.0000	0
2019/05/03	IS10	21/12/2026			Interest Rate Swap	95.2900	95.2900	95.3100	95.3100	0.021	0.0000	0.0000	0
2019/05/03	IS10	15/03/2027			Interest Rate Swap	93.8300	93.8300	93.8700	93.8700	0.043	0.0000	0.0000	0
2019/05/03	IS10	21/06/2027			Interest Rate Swap	95.9200	95.9200	95.9600	95.9600	0.042	0.0000	0.0000	0
2019/05/03	IS10	20/09/2027			Interest Rate Swap	101.4200	101.4200	101.4700	101.4700	0.049	0.0000	0.0000	0
2019/05/03	IS10	20/12/2027			Interest Rate Swap	101.7900	101.7900	101.8400	101.8400	0.049	0.0000	0.0000	0
2019/05/03	IS10	22/03/2028			Interest Rate Swap	95.2500	95.2500	95.3000	95.3000	0.052	0.0000	0.0000	0
2019/05/03	IS10	20/06/2028			Interest Rate Swap	102.5100	102.5100	102.5500	102.5500	0.039	0.0000	0.0000	0
2019/05/03	IS10	19/09/2028			Interest Rate Swap	96.0100	96.0100	96.0500	96.0500	0.042	0.0000	0.0000	0
2019/05/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/03	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/03	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/03	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/03	R023	02/05/2019			Bond Future	7.7100	101.5451	7.7100	101.5451	0.000	0.0000	0.0000	0
2019/05/03	R023	01/08/2019	8.95	Call	Bond Future	3,590.1200	3.5901	3,721.9000	3.7219	3.671	0	0	0
2019/05/03	R023	01/08/2019			Bond Future	7.7604	103.3078	7.7160	103.4441	(0.572)	0.0000	0.0000	57,458
2019/05/03	R023	01/08/2019	8.93	Call	Bond Future	3,533.4000	3.5334	3,664.8600	3.6649	3.720	0	0	0
2019/05/03	R023	01/08/2019	8.93	Put	Bond Future	25.3300	0.0253	20.5000	0.0205	(19.068)	0	0	0
2019/05/03	R023	01/08/2019	8.95	Put	Bond Future	23.3900	0.0234	18.8800	0.0189	(19.282)	0	0	0
2019/05/03	R023	01/08/2019	8.94	Call	Bond Future	3,561.7400	3.5617	3,693.3600	3.6934	3.695	0	0	0
2019/05/03	R023	01/08/2019	8.94	Put	Bond Future	24.3400	0.0243	19.6700	0.0197	(19.187)	0	0	0
2019/05/03	R023	07/11/2019	7.98	Call	Bond Future	1,267.7200	1.2677	1,317.8000	1.3178	3.950	0	0	0
2019/05/03	R023	07/11/2019			Bond Future	7.7693	101.4898	7.7394	101.5755	(0.385)	0.0000	0.0000	0
2019/05/03	R023	07/11/2019	7.99	Call	Bond Future	1,286.9600	1.2870	1,337.4200	1.3374	3.921	0	0	0
2019/05/03	R023	07/11/2019	7.98	Put	Bond Future	666.8900	0.6669	631.3100	0.6313	(5.335)	0	0	0
2019/05/03	R023	07/11/2019	7.99	Put	Bond Future	657.7300	0.6577	622.5300	0.6225	(5.352)	0	0	0
2019/05/03	R023	07/11/2019	8.00	Call	Bond Future	1,306.0500	1.3060	1,356.8900	1.3569	3.893	0	0	0
2019/05/03	R023	07/11/2019	8.00	Put	Bond Future	648.4200	0.6484	613.6000	0.6136	(5.370)	0	0	0
2019/05/03	R023	06/02/2020	7.54	Call	Bond Future	732.2000	0.7322	757.0300	0.7570	3.391	0	0	0
2019/05/03	R023	06/02/2020			Bond Future	7.7603	103.4772	7.7364	103.5409	(0.308)	0.0000	0.0000	0
2019/05/03	R023	06/02/2020	7.52	Call	Bond Future	706.2300	0.7062	730.5200	0.7305	3.439	0	0	0
2019/05/03	R023	06/02/2020	7.52	Put	Bond Future	1,350.0800	1.3501	1,310.5700	1.3106	(2.926)	0	0	0
2019/05/03	R023	06/02/2020	7.54	Put	Bond Future	1,322.2700	1.3223	1,283.3000	1.2833	(2.947)	0	0	0
2019/05/03	R023	06/02/2020	7.53	Call	Bond Future	719.3300	0.7193	743.8900	0.7439	3.414	0	0	0
2019/05/03	R023	06/02/2020	7.53	Put	Bond Future	1,336.2900	1.3363	1,297.0500	1.2971	(2.936)	0	0	0

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2019/05/03	R035	02/05/2019			Bond Future	9.6000	95.7777	9.6000	95.7777	0.000	0.0000	0.0000	0
2019/05/03	R035	01/08/2019	10.23	Call	Bond Future	4,449.8900	4.4499	4,793.3000	4.7933	7.717	0	0	0
2019/05/03	R035	01/08/2019	10.22	Put	Bond Future	794.2400	0.7942	681.8000	0.6818	(14.157)	0	0	0
2019/05/03	R035	01/08/2019			Bond Future	9.7284	97.0495	9.6683	97.5036	(0.617)	0.0000	0.0000	55,268
2019/05/03	R035	01/08/2019	10.24	Call	Bond Future	4,505.7600	4.5058	4,850.9100	4.8509	7.660	0	0	0
2019/05/03	R035	01/08/2019	10.24	Put	Bond Future	763.7300	0.7637	654.8000	0.6548	(14.263)	0	0	0
2019/05/03	R035	01/08/2019	10.23	Put	Bond Future	778.8400	0.7788	668.1700	0.6682	(14.210)	0	0	0
2019/05/03	R035	01/08/2019	10.22	Call	Bond Future	4,394.2200	4.3942	4,735.8600	4.7359	7.775	0	0	0
2019/05/03	R035	07/11/2019	9.88	Call	Bond Future	3,325.7300	3.3257	3,548.9200	3.5489	6.711	0	0	0
2019/05/03	R035	07/11/2019	9.89	Call	Bond Future	3,366.7900	3.3668	3,591.5800	3.5916	6.677	0	0	0
2019/05/03	R035	07/11/2019	9.87	Put	Bond Future	2,744.4200	2.7444	2,552.6700	2.5527	(6.987)	0	0	0
2019/05/03	R035	07/11/2019			Bond Future	9.7969	94.5324	9.7414	94.9458	(0.566)	0.0000	0.0000	0
2019/05/03	R035	07/11/2019	9.89	Put	Bond Future	2,679.2300	2.6792	2,490.6600	2.4907	(7.038)	0	0	0
2019/05/03	R035	07/11/2019	9.87	Call	Bond Future	3,284.9000	3.2849	3,506.5100	3.5065	6.746	0	0	0
2019/05/03	R035	07/11/2019	9.88	Put	Bond Future	2,711.6700	2.7117	2,521.5000	2.5215	(7.013)	0	0	0
2019/05/03	R035	06/02/2020	9.60	Call	Bond Future	2,870.7300	2.8707	3,042.6000	3.0426	5.987	0	0	0
2019/05/03	R035	06/02/2020	9.61	Put	Bond Future	4,746.9000	4.7469	4,520.4100	4.5204	(4.771)	0	0	0
2019/05/03	R035	06/02/2020			Bond Future	9.8580	96.3836	9.8036	96.7832	(0.552)	0.0000	0.0000	0
2019/05/03	R035	06/02/2020	9.60	Put	Bond Future	4,789.0000	4.7890	4,561.2500	4.5613	(4.756)	0	0	0
2019/05/03	R035	06/02/2020	9.61	Call	Bond Future	2,904.0500	2.9040	3,077.1800	3.0772	5.962	0	0	0
2019/05/03	R035	06/02/2020	9.59	Call	Bond Future	2,837.2900	2.8373	3,007.8800	3.0079	6.012	0	0	0
2019/05/03	R035	06/02/2020	9.59	Put	Bond Future	4,831.0700	4.8311	4,602.0400	4.6020	(4.741)	0	0	0
2019/05/03	R186	02/05/2019			Bond Future	8.5450	114.7211	8.5450	114.7211	0.000	0.0000	0.0000	0
2019/05/03	R186	01/08/2019	9.54	Call	Bond Future	5,096.3500	5.0963	5,329.1300	5.3291	4.568	0	0	0
2019/05/03	R186	01/08/2019	10.08	Put	Bond Future	37.6600	0.0377	30.6400	0.0306	(18.640)	0	0	6,000
2019/05/03	R186	01/08/2019	8.38	Call	Bond Future	738.1400	0.7381	821.2500	0.8213	11.259	0	0	0
2019/05/03	R186	01/08/2019			Bond Future	8.6595	111.1783	8.6133	111.4419	(0.533)	0.0000	0.0000	111,841
2019/05/03	R186	01/08/2019	9.52	Call	Bond Future	5,001.3600	5.0014	5,232.6900	5.2327	4.625	0	0	0
2019/05/03	R186	01/08/2019	9.52	Put	Bond Future	229.2100	0.2292	196.9300	0.1969	(14.083)	0	0	0
2019/05/03	R186	01/08/2019	8.30	Put	Bond Future	2,668.1900	2.6682	2,475.3700	2.4754	(7.227)	0	0	0
2019/05/03	R186	01/08/2019	8.30	Call	Bond Future	591.8100	0.5918	662.6000	0.6626	11.962	0	0	6,000
2019/05/03	R186	01/08/2019	9.05	Put	Bond Future	649.1200	0.6491	573.3700	0.5734	(11.670)	0	0	0
2019/05/03	R186	01/08/2019	9.05	Call	Bond Future	2,848.9500	2.8489	3,036.8100	3.0368	6.594	0	0	6,000
2019/05/03	R186	01/08/2019	9.54	Put	Bond Future	216.5200	0.2165	185.6900	0.1857	(14.239)	0	0	0
2019/05/03	R186	01/08/2019	10.08	Call	Bond Future	7,771.3600	7.7714	8,027.9500	8.0279	3.302	0	0	0
2019/05/03	R186	01/08/2019	8.38	Put	Bond Future	2,348.0500	2.3481	2,167.5500	2.1675	(7.687)	0	0	0
2019/05/03	R186	01/08/2019	8.70	Put	Bond Future	1,320.1000	1.3201	1,192.7500	1.1928	(9.647)	0	0	6,200
2019/05/03	R186	01/08/2019	9.53	Call	Bond Future	5,048.8000	5.0488	5,280.8600	5.2809	4.596	0	0	0
2019/05/03	R186	01/08/2019	9.53	Put	Bond Future	222.7900	0.2228	191.2400	0.1912	(14.161)	0	0	0
2019/05/03	R186	01/08/2019	8.70	Call	Bond Future	1,551.1400	1.5511	1,687.4000	1.6874	8.785	0	0	0
2019/05/03	R186	01/08/2019	9.22	Call	Bond Future	3,589.9700	3.5900	3,796.9500	3.7969	5.766	0	0	0
2019/05/03	R186	01/08/2019	9.22	Put	Bond Future	450.3900	0.4504	393.7600	0.3938	(12.574)	0	0	0
2019/05/03	R186	07/11/2019	8.94	Call	Bond Future	2,755.2100	2.7552	2,878.6500	2.8787	4.480	0	0	0
2019/05/03	R186	07/11/2019	8.23	Call	Bond Future	862.7300	0.8627	921.7300	0.9217	6.839	0	0	5,000
2019/05/03	R186	07/11/2019			Bond Future	8.7092	113.4554	8.6713	113.6652	(0.435)	0.0000	0.0000	0
2019/05/03	R186	07/11/2019	8.94	Put	Bond Future	1,488.7500	1.4888	1,402.4200	1.4024	(5.799)	0	0	0
2019/05/03	R186	07/11/2019	8.73	Call	Bond Future	2,074.9000	2.0749	2,179.9400	2.1799	5.062	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
2019/05/03	R186	07/11/2019	8.73	Put	Bond Future	1,959.8800	1.9599	1,855.1500	1.8551	(5.344)	0	0	5,000
2019/05/03	R186	07/11/2019	8.96	Put	Bond Future	1,449.3500	1.4494	1,364.6900	1.3647	(5.841)	0	0	0
2019/05/03	R186	07/11/2019	8.23	Put	Bond Future	3,553.5000	3.5535	3,402.7300	3.4027	(4.243)	0	0	0
2019/05/03	R186	07/11/2019	8.95	Call	Bond Future	2,789.8400	2.7898	2,914.1100	2.9141	4.454	0	0	0
2019/05/03	R186	07/11/2019	8.96	Call	Bond Future	2,824.6500	2.8246	2,949.7600	2.9498	4.429	0	0	0
2019/05/03	R186	07/11/2019	8.95	Put	Bond Future	1,468.9500	1.4690	1,383.4500	1.3834	(5.820)	0	0	0
2019/05/03	R186	06/02/2020	8.57	Call	Bond Future	1,988.9200	1.9889	2,070.4300	2.0704	4.098	0	0	0
2019/05/03	R186	06/02/2020			Bond Future	8.7470	110.3687	8.7119	110.5574	(0.402)	0.0000	0.0000	0
2019/05/03	R186	06/02/2020	8.55	Call	Bond Future	1,936.0600	1.9361	2,016.2300	2.0162	4.141	0	0	0
2019/05/03	R186	06/02/2020	8.55	Put	Bond Future	2,999.5400	2.9995	2,891.0300	2.8910	(3.618)	0	0	0
2019/05/03	R186	06/02/2020	8.57	Put	Bond Future	2,943.8300	2.9438	2,836.6600	2.8367	(3.640)	0	0	0
2019/05/03	R186	06/02/2020	8.56	Call	Bond Future	1,962.4000	1.9624	2,043.2400	2.0432	4.119	0	0	0
2019/05/03	R186	06/02/2020	8.56	Put	Bond Future	2,971.5800	2.9716	2,863.7400	2.8637	(3.629)	0	0	0
2019/05/03	R197	02/05/2019			Bond Future	305.0448	305.0448	305.0448	305.0448	0.000	0.0000	0.0000	0
2019/05/03	R197	01/08/2019			Bond Future	303.3411	303.3411	303.3203	303.3203	(0.007)	0.0000	0.0000	2,507
2019/05/03	R197	07/11/2019			Bond Future	309.6314	309.6314	309.4489	309.4489	(0.059)	0.0000	0.0000	0
2019/05/03	R197	06/02/2020			Bond Future	308.1182	308.1182	307.8617	307.8617	(0.083)	0.0000	0.0000	0
2019/05/03	R202	02/05/2019			Bond Future	239.6349	239.6349	239.6349	239.6349	0.000	0.0000	0.0000	0
2019/05/03	R202	01/08/2019			Bond Future	241.3432	241.3432	241.9273	241.9273	0.242	0.0000	0.0000	9,346
2019/05/03	R202	07/11/2019			Bond Future	246.3476	246.3476	246.8153	246.8153	0.190	0.0000	0.0000	0
2019/05/03	R202	06/02/2020			Bond Future	247.1659	247.1659	247.5857	247.5857	0.170	0.0000	0.0000	0
2019/05/03	R207	02/05/2019			Bond Future	6.2750	102.8789	6.2750	102.8789	0.000	0.0000	0.0000	0
2019/05/03	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/03	R207	01/08/2019	7.33	Call	Bond Future	747.8500	0.7478	698.4100	0.6984	(6.611)	0	0	0
2019/05/03	R207	01/08/2019			Bond Future	5.6093	101.1078	5.7223	101.0584	2.014	0.0000	0.0000	4,891
2019/05/03	R207	01/08/2019	7.34	Call	Bond Future	752.1700	0.7522	702.7300	0.7027	(6.573)	0	0	0
2019/05/03	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/03	R207	01/08/2019	7.35	Call	Bond Future	756.4800	0.7565	707.0400	0.7070	(6.536)	0	0	0
2019/05/03	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/03	R207	07/11/2019	2.08	Put	Bond Future	76.5700	0.0766	173.9900	0.1740	127.230	0	0	0
2019/05/03	R207	07/11/2019			Bond Future	2.4661	103.1788	3.0448	103.0747	23.468	0.0000	0.0000	0
2019/05/03	R207	07/11/2019	2.07	Call	Bond Future	6.6600	0.0067	0.2200	0.0002	(96.697)	0	0	0
2019/05/03	R207	07/11/2019	2.07	Put	Bond Future	78.0600	0.0781	175.7700	0.1758	125.173	0	0	0
2019/05/03	R207	07/11/2019	2.08	Call	Bond Future	6.9700	0.0070	0.2400	0.0002	(96.557)	0	0	0
2019/05/03	R207	07/11/2019	2.06	Call	Bond Future	6.3600	0.0064	0.2000	0.0002	(96.855)	0	0	0
2019/05/03	R207	07/11/2019	2.06	Put	Bond Future	79.5700	0.0796	177.5600	0.1776	123.149	0	0	0
2019/05/03	R208	02/05/2019			Bond Future	6.7800	100.6207	6.7800	100.6207	0.000	0.0000	0.0000	0
2019/05/03	R208	01/08/2019	8.16	Call	Bond Future	2,239.8800	2.2399	2,264.6700	2.2647	1.107	0	0	0
2019/05/03	R208	01/08/2019	8.17	Put	Bond Future	0.2200	0.0002	0.1800	0.0002	(18.182)	0	0	0
2019/05/03	R208	01/08/2019			Bond Future	6.6846	102.4495	6.6685	102.4743	(0.241)	0.0000	0.0000	10,880
2019/05/03	R208	01/08/2019	8.16	Put	Bond Future	0.2300	0.0002	0.1900	0.0002	(17.391)	0	0	0
2019/05/03	R208	01/08/2019	8.17	Call	Bond Future	2,254.8200	2.2548	2,279.6100	2.2796	1.099	0	0	0
2019/05/03	R208	01/08/2019	8.15	Call	Bond Future	2,224.9500	2.2250	2,249.7400	2.2497	1.114	0	0	0
2019/05/03	R208	01/08/2019	8.15	Put	Bond Future	0.2500	0.0003	0.2100	0.0002	(16.000)	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
2019/05/03	R208	07/11/2019	6.83	Call	Bond Future	586.0300	0.5860	564.7100	0.5647	(3.638)	0	0	0
2019/05/03	R208	07/11/2019	6.82	Put	Bond Future	124.7600	0.1248	131.9900	0.1320	5.795	0	0	0
2019/05/03	R208	07/11/2019			Bond Future	6.4744	101.1424	6.4961	101.1140	0.336	0.0000	0.0000	0
2019/05/03	R208	07/11/2019	6.84	Call	Bond Future	596.7300	0.5967	575.2800	0.5753	(3.595)	0	0	0
2019/05/03	R208	07/11/2019	6.84	Put	Bond Future	120.4000	0.1204	127.3600	0.1274	5.781	0	0	0
2019/05/03	R208	07/11/2019	6.83	Put	Bond Future	122.6800	0.1227	129.7700	0.1298	5.779	0	0	0
2019/05/03	R208	07/11/2019	6.82	Call	Bond Future	575.1200	0.5751	553.9400	0.5539	(3.683)	0	0	0
2019/05/03	R208	06/02/2020	6.13	Put	Bond Future	265.4400	0.2654	292.1400	0.2921	10.059	0	0	0
2019/05/03	R208	06/02/2020	6.12	Call	Bond Future	251.7600	0.2518	226.4900	0.2265	(10.037)	0	0	0
2019/05/03	R208	06/02/2020			Bond Future	6.1370	103.1230	6.1852	103.0706	0.785	0.0000	0.0000	0
2019/05/03	R208	06/02/2020	6.13	Call	Bond Future	257.8200	0.2578	232.1900	0.2322	(9.941)	0	0	0
2019/05/03	R208	06/02/2020	6.12	Put	Bond Future	270.2500	0.2702	297.3100	0.2973	10.013	0	0	0
2019/05/03	R208	06/02/2020	6.14	Call	Bond Future	263.9400	0.2639	237.9700	0.2380	(9.839)	0	0	0
2019/05/03	R208	06/02/2020	6.14	Put	Bond Future	260.7000	0.2607	287.0600	0.2871	10.111	0	0	0
2019/05/03	R209	02/05/2019			Bond Future	9.5550	73.1746	9.5550	73.1746	0.000	0.0000	0.0000	0
2019/05/03	R209	01/08/2019	10.17	Call	Bond Future	3,811.1800	3.8112	4,128.1300	4.1281	8.316	0	0	0
2019/05/03	R209	01/08/2019	10.15	Put	Bond Future	783.2700	0.7833	670.9400	0.6709	(14.341)	0	0	0
2019/05/03	R209	01/08/2019	9.30	Call	Bond Future	765.6500	0.7656	888.7600	0.8888	16.079	0	0	7,560
2019/05/03	R209	01/08/2019			Bond Future	9.6813	74.0707	9.6156	74.4967	(0.679)	0.0000	0.0000	87,929
2019/05/03	R209	01/08/2019	10.17	Put	Bond Future	755.2500	0.7553	646.1800	0.6462	(14.442)	0	0	0
2019/05/03	R209	01/08/2019	10.15	Call	Bond Future	3,717.9100	3.7179	4,031.6000	4.0316	8.437	0	0	0
2019/05/03	R209	01/08/2019	10.16	Put	Bond Future	769.1400	0.7691	658.4500	0.6584	(14.391)	0	0	0
2019/05/03	R209	01/08/2019	9.30	Put	Bond Future	3,289.3000	3.2893	2,986.3900	2.9864	(9.209)	0	0	0
2019/05/03	R209	01/08/2019	9.80	Put	Bond Future	1,462.6600	1.4627	1,281.0300	1.2810	(12.418)	0	0	0
2019/05/03	R209	01/08/2019	10.16	Call	Bond Future	3,764.4600	3.7645	4,079.7900	4.0798	8.377	0	0	0
2019/05/03	R209	01/08/2019	9.80	Call	Bond Future	2,222.9000	2.2229	2,467.2900	2.4673	10.994	0	0	7,560
2019/05/03	R209	01/08/2019	10.46	Call	Bond Future	5,222.5700	5.2226	5,578.6600	5.5787	6.818	0	0	0
2019/05/03	R209	01/08/2019	10.46	Put	Bond Future	442.7100	0.4427	372.7800	0.3728	(15.796)	0	0	7,560
2019/05/03	R209	07/11/2019	9.82	Call	Bond Future	2,860.8300	2.8608	3,076.0500	3.0761	7.523	0	0	0
2019/05/03	R209	07/11/2019			Bond Future	9.7399	72.4346	9.6781	72.8305	(0.634)	0.0000	0.0000	0
2019/05/03	R209	07/11/2019	9.80	Call	Bond Future	2,790.8400	2.7908	3,003.0300	3.0030	7.603	0	0	0
2019/05/03	R209	07/11/2019	9.80	Put	Bond Future	2,408.6300	2.4086	2,224.9600	2.2250	(7.625)	0	0	0
2019/05/03	R209	07/11/2019	9.82	Put	Bond Future	2,352.1600	2.3522	2,171.5200	2.1715	(7.680)	0	0	0
2019/05/03	R209	07/11/2019	9.81	Call	Bond Future	2,825.8400	2.8258	3,039.5500	3.0395	7.563	0	0	0
2019/05/03	R209	07/11/2019	9.81	Put	Bond Future	2,380.3600	2.3804	2,198.2100	2.1982	(7.652)	0	0	0
2019/05/03	R209	06/02/2020	9.52	Put	Bond Future	4,181.2400	4.1812	3,961.3100	3.9613	(5.260)	0	0	0
2019/05/03	R209	06/02/2020			Bond Future	9.7895	73.8532	9.7285	74.2401	(0.623)	0.0000	0.0000	0
2019/05/03	R209	06/02/2020	9.51	Call	Bond Future	2,420.1100	2.4201	2,585.8900	2.5859	6.850	0	0	0
2019/05/03	R209	06/02/2020	9.51	Put	Bond Future	4,217.9000	4.2179	3,996.7300	3.9967	(5.244)	0	0	0
2019/05/03	R209	06/02/2020	9.52	Call	Bond Future	2,448.8800	2.4489	2,615.9000	2.6159	6.820	0	0	0
2019/05/03	R209	06/02/2020	9.50	Call	Bond Future	2,391.5100	2.3915	2,556.0600	2.5561	6.881	0	0	0
2019/05/03	R209	06/02/2020	9.50	Put	Bond Future	4,254.8200	4.2548	4,032.4200	4.0324	(5.227)	0	0	0
2019/05/03	R210	02/05/2019			Bond Future	189.0995	189.0995	189.0995	189.0995	0.000	0.0000	0.0000	0
2019/05/03	R210	01/08/2019			Bond Future	192.5836	192.5836	192.4934	192.4934	(0.047)	0.0000	0.0000	3,142
2019/05/03	R210	07/11/2019			Bond Future	193.9778	193.9778	193.7838	193.7838	(0.100)	0.0000	0.0000	0
2019/05/03	R210	06/02/2020			Bond Future	197.8200	197.8200	197.5769	197.5769	(0.123)	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
2019/05/03	R212	02/05/2019			Bond Future	158.5186	158.5186	158.5186	158.5186	0.000	0.0000	0.0000	0
2019/05/03	R212	01/08/2019			Bond Future	159.4198	159.4198	159.1741	159.1741	(0.154)	0.0000	0.0000	6,690
2019/05/03	R212	07/11/2019			Bond Future	162.7258	162.7258	162.3904	162.3904	(0.206)	0.0000	0.0000	0
2019/05/03	R212	06/02/2020			Bond Future	163.7095	163.7095	163.3293	163.3293	(0.232)	0.0000	0.0000	0
2019/05/03	R213	02/05/2019			Bond Future	9.2550	85.2761	9.2550	85.2761	0.000	0.0000	0.0000	0
2019/05/03	R213	01/08/2019	9.99	Put	Bond Future	520.6300	0.5206	456.3600	0.4564	(12.345)	0	0	0
2019/05/03	R213	01/08/2019	9.98	Call	Bond Future	4,139.3000	4.1393	4,377.3600	4.3774	5.751	0	0	0
2019/05/03	R213	01/08/2019			Bond Future	9.3780	86.4415	9.3290	86.7449	(0.523)	0.0000	0.0000	17,140
2019/05/03	R213	01/08/2019	9.99	Call	Bond Future	4,187.0800	4.1871	4,426.1900	4.4262	5.711	0	0	0
2019/05/03	R213	01/08/2019	9.98	Put	Bond Future	531.0000	0.5310	465.6800	0.4657	(12.301)	0	0	0
2019/05/03	R213	01/08/2019	10.00	Call	Bond Future	4,234.9900	4.2350	4,475.1300	4.4751	5.670	0	0	0
2019/05/03	R213	01/08/2019	10.00	Put	Bond Future	510.4500	0.5105	447.2100	0.4472	(12.389)	0	0	0
2019/05/03	R213	07/11/2019	9.59	Put	Bond Future	2,057.2200	2.0572	1,939.6000	1.9396	(5.717)	0	0	0
2019/05/03	R213	07/11/2019	9.58	Call	Bond Future	2,922.9900	2.9230	3,069.3000	3.0693	5.005	0	0	0
2019/05/03	R213	07/11/2019			Bond Future	9.4404	84.6588	9.3968	84.9237	(0.461)	0.0000	0.0000	0
2019/05/03	R213	07/11/2019	9.59	Call	Bond Future	2,958.9700	2.9590	3,106.2600	3.1063	4.978	0	0	0
2019/05/03	R213	07/11/2019	9.58	Put	Bond Future	2,081.1000	2.0811	1,962.5000	1.9625	(5.699)	0	0	0
2019/05/03	R213	07/11/2019	9.60	Call	Bond Future	2,995.3700	2.9954	3,143.6400	3.1436	4.950	0	0	0
2019/05/03	R213	07/11/2019	9.60	Put	Bond Future	2,033.8300	2.0338	1,917.1900	1.9172	(5.735)	0	0	0
2019/05/03	R213	06/02/2020	9.26	Put	Bond Future	3,710.5800	3.7106	3,566.9100	3.5669	(3.872)	0	0	0
2019/05/03	R213	06/02/2020	9.27	Call	Bond Future	2,317.9400	2.3179	2,425.5600	2.4256	4.643	0	0	0
2019/05/03	R213	06/02/2020			Bond Future	9.4952	86.3166	9.4533	86.5670	(0.441)	0.0000	0.0000	0
2019/05/03	R213	06/02/2020	9.28	Call	Bond Future	2,346.3600	2.3464	2,454.8100	2.4548	4.622	0	0	0
2019/05/03	R213	06/02/2020	9.28	Put	Bond Future	3,644.8900	3.6449	3,502.8700	3.5029	(3.896)	0	0	0
2019/05/03	R213	06/02/2020	9.26	Call	Bond Future	2,289.9900	2.2900	2,396.7900	2.3968	4.664	0	0	0
2019/05/03	R213	06/02/2020	9.27	Put	Bond Future	3,677.4700	3.6775	3,534.6200	3.5346	(3.884)	0	0	0
2019/05/03	R214	02/05/2019			Bond Future	9.7600	71.9591	9.7600	71.9591	0.000	0.0000	0.0000	0
2019/05/03	R214	01/08/2019	10.34	Put	Bond Future	859.0700	0.8591	737.8700	0.7379	(14.108)	0	0	0
2019/05/03	R214	01/08/2019			Bond Future	9.8869	72.8165	9.8208	73.2615	(0.668)	0.0000	0.0000	10,672
2019/05/03	R214	01/08/2019	10.33	Call	Bond Future	3,745.0900	3.7451	4,067.0800	4.0671	8.598	0	0	0
2019/05/03	R214	01/08/2019	10.33	Put	Bond Future	874.2500	0.8742	751.3200	0.7513	(14.061)	0	0	0
2019/05/03	R214	01/08/2019	10.34	Call	Bond Future	3,792.5100	3.7925	4,116.2300	4.1162	8.536	0	0	0
2019/05/03	R214	01/08/2019	10.32	Call	Bond Future	3,697.9600	3.6980	4,018.1900	4.0182	8.660	0	0	0
2019/05/03	R214	01/08/2019	10.32	Put	Bond Future	889.8100	0.8898	765.1200	0.7651	(14.013)	0	0	0
2019/05/03	R214	07/11/2019	10.02	Put	Bond Future	2,582.6900	2.5827	2,391.1800	2.3912	(7.415)	0	0	0
2019/05/03	R214	07/11/2019			Bond Future	9.9490	71.0086	9.8864	71.4250	(0.629)	0.0000	0.0000	0
2019/05/03	R214	07/11/2019	10.01	Call	Bond Future	3,013.9000	3.0139	3,237.2600	3.2373	7.411	0	0	0
2019/05/03	R214	07/11/2019	10.01	Put	Bond Future	2,611.3400	2.6113	2,418.3000	2.4183	(7.392)	0	0	0
2019/05/03	R214	07/11/2019	10.02	Call	Bond Future	3,050.8700	3.0509	3,275.7600	3.2758	7.371	0	0	0
2019/05/03	R214	07/11/2019	10.00	Call	Bond Future	2,977.1200	2.9771	3,198.9400	3.1989	7.451	0	0	0
2019/05/03	R214	07/11/2019	10.00	Put	Bond Future	2,640.2700	2.6403	2,445.6900	2.4457	(7.370)	0	0	0
2019/05/03	R214	06/02/2020	9.73	Call	Bond Future	2,591.1600	2.5912	2,767.9000	2.7679	6.821	0	0	0
2019/05/03	R214	06/02/2020			Bond Future	10.0042	72.3992	9.9423	72.8072	(0.619)	0.0000	0.0000	0
2019/05/03	R214	06/02/2020	9.71	Call	Bond Future	2,531.0500	2.5310	2,705.1900	2.7052	6.880	0	0	0
2019/05/03	R214	06/02/2020	9.71	Put	Bond Future	4,505.0800	4.5051	4,271.1700	4.2712	(5.192)	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
2019/05/03	R214	06/02/2020	9.73	Put	Bond Future	4,428.2100	4.4282	4,196.9000	4.1969	(5.224)	0	0	0
2019/05/03	R214	06/02/2020	9.72	Call	Bond Future	2,560.8900	2.5609	2,736.3300	2.7363	6.851	0	0	0
2019/05/03	R214	06/02/2020	9.72	Put	Bond Future	4,466.3800	4.4664	4,233.7700	4.2338	(5.208)	0	0	0
2019/05/03	R248	02/05/2019			Bond Future	9.7500	91.9964	9.7500	91.9964	0.000	0.0000	0.0000	0
2019/05/03	R248	01/08/2019	10.35	Call	Bond Future	4,877.1700	4.8772	5,369.8200	5.3698	10.101	0	0	0
2019/05/03	R248	01/08/2019	10.34	Put	Bond Future	1,024.5300	1.0245	853.5500	0.8536	(16.689)	0	0	0
2019/05/03	R248	01/08/2019			Bond Future	9.8815	93.0452	9.8051	93.7063	(0.774)	0.0000	0.0000	102,934
2019/05/03	R248	01/08/2019	10.36	Call	Bond Future	4,938.2600	4.9383	5,433.4300	5.4334	10.027	0	0	0
2019/05/03	R248	01/08/2019	10.36	Put	Bond Future	987.5700	0.9876	821.6500	0.8217	(16.801)	0	0	0
2019/05/03	R248	01/08/2019	10.35	Put	Bond Future	1,005.8900	1.0059	837.4500	0.8375	(16.745)	0	0	0
2019/05/03	R248	01/08/2019	10.34	Call	Bond Future	4,816.2800	4.8163	5,306.3900	5.3064	10.176	0	0	0
2019/05/03	R248	07/11/2019	10.02	Call	Bond Future	3,829.6700	3.8297	4,173.1700	4.1732	8.969	0	0	0
2019/05/03	R248	07/11/2019	10.01	Put	Bond Future	3,217.7200	3.2177	2,932.1900	2.9322	(8.874)	0	0	0
2019/05/03	R248	07/11/2019			Bond Future	9.9431	90.5095	9.8698	91.1362	(0.738)	0.0000	0.0000	48
2019/05/03	R248	07/11/2019	10.03	Call	Bond Future	3,877.4500	3.8775	4,223.3000	4.2233	8.920	0	0	0
2019/05/03	R248	07/11/2019	10.03	Put	Bond Future	3,145.1100	3.1451	2,864.2900	2.8643	(8.929)	0	0	0
2019/05/03	R248	07/11/2019	10.02	Put	Bond Future	3,181.1000	3.1811	2,897.9300	2.8979	(8.902)	0	0	0
2019/05/03	R248	07/11/2019	10.01	Call	Bond Future	3,782.3700	3.7824	4,123.5100	4.1235	9.019	0	0	0
2019/05/03	R248	06/02/2020	9.71	Put	Bond Future	5,633.1000	5.6331	5,281.1100	5.2811	(6.249)	0	0	0
2019/05/03	R248	06/02/2020			Bond Future	9.9979	92.2820	9.9248	92.9000	(0.731)	0.0000	0.0000	0
2019/05/03	R248	06/02/2020	9.71	Call	Bond Future	3,154.6000	3.1546	3,420.5500	3.4206	8.431	0	0	0
2019/05/03	R248	06/02/2020	9.70	Put	Bond Future	5,682.9300	5.6829	5,328.9100	5.3289	(6.230)	0	0	0
2019/05/03	R248	06/02/2020	9.72	Call	Bond Future	3,192.9300	3.1929	3,460.9000	3.4609	8.393	0	0	0
2019/05/03	R248	06/02/2020	9.72	Put	Bond Future	5,583.3300	5.5833	5,233.3600	5.2334	(6.268)	0	0	0
2019/05/03	R248	06/02/2020	9.70	Call	Bond Future	3,116.1900	3.1162	3,380.1100	3.3801	8.469	0	0	0

**Total**

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