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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/05/2019 TO 09/05/2019

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
2019/05/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	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
2019/05/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	2025	01/08/2019			Bond Future	137.2883	137.2883	137.2719	137.2719	(0.012)	0.0000	0.0000	1,622
2019/05/09	2025	07/11/2019			Bond Future	140.0599	140.0599	140.1085	140.1085	0.035	0.0000	0.0000	0
2019/05/09	2025	06/02/2020			Bond Future	141.3295	141.3295	141.4042	141.4042	0.053	0.0000	0.0000	0
2019/05/09	2029	01/08/2019			Bond Future	104.9000	104.9000	104.5539	104.5539	(0.330)	0.0000	0.0000	4,180
2019/05/09	2029	07/11/2019			Bond Future	105.9266	105.9266	105.6231	105.6231	(0.287)	0.0000	0.0000	0
2019/05/09	2029	06/02/2020			Bond Future	107.9985	107.9985	107.7080	107.7080	(0.269)	0.0000	0.0000	0
2019/05/09	2030	01/08/2019	9.91	Put	Bond Future	407.9600	0.4080	356.1300	0.3561	(12.705)	0	0	0
2019/05/09	2030	01/08/2019	9.68	Call	Bond Future	3,282.9800	3.2830	3,458.9200	3.4589	5.359	0	0	0
2019/05/09	2030	01/08/2019	8.67	Put	Bond Future	4,054.9300	4.0549	3,838.4700	3.8385	(5.338)	0	0	0
2019/05/09	2030	01/08/2019	9.15	Put	Bond Future	1,918.3300	1.9183	1,766.9000	1.7669	(7.894)	0	0	0
2019/05/09	2030	01/08/2019			Bond Future	9.2533	91.8302	9.2132	92.0813	(0.433)	0.0000	0.0000	45,347
2019/05/09	2030	01/08/2019	8.35	Put	Bond Future	5,964.1000	5.9641	5,724.3800	5.7244	(4.019)	0	0	0
2019/05/09	2030	01/08/2019	8.35	Call	Bond Future	80.1000	0.0801	91.3900	0.0914	14.095	0	0	2,025
2019/05/09	2030	01/08/2019	9.22	Put	Bond Future	1,687.3600	1.6874	1,546.9300	1.5469	(8.322)	0	0	0
2019/05/09	2030	01/08/2019	9.22	Call	Bond Future	1,478.9300	1.4789	1,589.5100	1.5895	7.477	0	0	5,400
2019/05/09	2030	01/08/2019	9.69	Call	Bond Future	3,329.0200	3.3290	3,506.2800	3.5063	5.325	0	0	0
2019/05/09	2030	01/08/2019	9.69	Put	Bond Future	653.0100	0.6530	579.2600	0.5793	(11.294)	0	0	5,400
2019/05/09	2030	01/08/2019	9.91	Call	Bond Future	4,392.6200	4.3926	4,591.8000	4.5918	4.534	0	0	0
2019/05/09	2030	01/08/2019	9.92	Call	Bond Future	4,442.7400	4.4427	4,642.8000	4.6428	4.503	0	0	0
2019/05/09	2030	01/08/2019	9.90	Put	Bond Future	416.8900	0.4169	364.2700	0.3643	(12.622)	0	0	0
2019/05/09	2030	01/08/2019	9.68	Put	Bond Future	667.0700	0.6671	592.0000	0.5920	(11.254)	0	0	4,800
2019/05/09	2030	01/08/2019	8.67	Call	Bond Future	311.0500	0.3111	345.6000	0.3456	11.108	0	0	5,400
2019/05/09	2030	01/08/2019	9.15	Call	Bond Future	1,269.7000	1.2697	1,369.2800	1.3693	7.843	0	0	2,025
2019/05/09	2030	01/08/2019	9.92	Put	Bond Future	399.2100	0.3992	348.2600	0.3483	(12.763)	0	0	0
2019/05/09	2030	01/08/2019	9.90	Call	Bond Future	4,342.6200	4.3426	4,541.0100	4.5410	4.568	0	0	0
2019/05/09	2030	01/08/2019	8.77	Put	Bond Future	3,532.1800	3.5322	3,326.6200	3.3266	(5.820)	0	0	0
2019/05/09	2030	01/08/2019	8.77	Call	Bond Future	444.3500	0.4444	489.8000	0.4898	10.228	0	0	0
2019/05/09	2030	01/08/2019	9.27	Put	Bond Future	1,535.7300	1.5357	1,402.9700	1.4030	(8.645)	0	0	0
2019/05/09	2030	01/08/2019	9.27	Call	Bond Future	1,640.0300	1.6400	1,758.2800	1.7583	7.210	0	0	0
2019/05/09	2030	07/11/2019	9.49	Put	Bond Future	1,918.1400	1.9181	1,836.5400	1.8365	(4.254)	0	0	0
2019/05/09	2030	07/11/2019	9.76	Put	Bond Future	1,378.6600	1.3787	1,321.2500	1.3213	(4.164)	0	0	5,500
2019/05/09	2030	07/11/2019			Bond Future	9.3197	93.6611	9.2709	93.9607	(0.524)	0.0000	0.0000	0
2019/05/09	2030	07/11/2019	9.10	Put	Bond Future	3,072.7400	3.0727	2,942.9100	2.9429	(4.225)	0	0	0
2019/05/09	2030	07/11/2019	9.10	Call	Bond Future	1,713.4700	1.7135	1,883.2600	1.8833	9.909	0	0	5,500
2019/05/09	2030	07/11/2019	9.48	Call	Bond Future	2,917.5600	2.9176	3,134.5300	3.1345	7.437	0	0	0
2019/05/09	2030	07/11/2019	9.48	Put	Bond Future	1,942.5000	1.9425	1,859.8500	1.8599	(4.255)	0	0	0
2019/05/09	2030	07/11/2019	8.60	Put	Bond Future	5,196.5600	5.1966	4,995.9300	4.9959	(3.861)	0	0	0
2019/05/09	2030	07/11/2019	8.60	Call	Bond Future	642.9400	0.6429	741.9300	0.7419	15.396	0	0	5,500
2019/05/09	2030	07/11/2019	9.49	Call	Bond Future	2,953.5800	2.9536	3,171.6000	3.1716	7.382	0	0	0
2019/05/09	2030	07/11/2019	9.76	Call	Bond Future	4,024.1200	4.0241	4,266.3300	4.2663	6.019	0	0	0
2019/05/09	2030	07/11/2019	8.57	Put	Bond Future	5,347.7500	5.3477	5,142.6700	5.1427	(3.835)	0	0	0
2019/05/09	2030	07/11/2019	9.47	Call	Bond Future	2,881.7400	2.8817	3,097.6600	3.0977	7.493	0	0	0

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2019/05/09	2030	07/11/2019	9.47	Put	Bond Future	1,967.1000	1.9671	1,883.4000	1.8834	(4.255)	0	0	0
2019/05/09	2030	07/11/2019	9.12	Put	Bond Future	3,002.5500	3.0025	2,875.6400	2.8756	(4.227)	0	0	0
2019/05/09	2030	07/11/2019	9.12	Call	Bond Future	1,768.1100	1.7681	1,940.8200	1.9408	9.768	0	0	20,631
2019/05/09	2030	07/11/2019	9.70	Call	Bond Future	3,775.3900	3.7754	4,012.8200	4.0128	6.289	0	0	0
2019/05/09	2030	07/11/2019	9.70	Put	Bond Future	1,484.4000	1.4844	1,422.2100	1.4222	(4.190)	0	0	20,631
2019/05/09	2030	07/11/2019	8.57	Call	Bond Future	597.9000	0.5979	692.4400	0.6924	15.812	0	0	20,631
2019/05/09	2030	06/02/2020	9.14	Call	Bond Future	2,287.2100	2.2872	2,422.4400	2.4224	5.912	0	0	0
2019/05/09	2030	06/02/2020	9.15	Put	Bond Future	3,672.0200	3.6720	3,486.7400	3.4867	(5.046)	0	0	0
2019/05/09	2030	06/02/2020			Bond Future	9.3734	91.4629	9.3200	91.7848	(0.570)	0.0000	0.0000	0
2019/05/09	2030	06/02/2020	9.14	Put	Bond Future	3,705.0900	3.7051	3,518.4400	3.5184	(5.038)	0	0	0
2019/05/09	2030	06/02/2020	9.15	Call	Bond Future	2,315.4800	2.3155	2,452.0800	2.4521	5.899	0	0	0
2019/05/09	2030	06/02/2020	9.16	Call	Bond Future	2,343.9300	2.3439	2,481.5900	2.4816	5.873	0	0	0
2019/05/09	2030	06/02/2020	9.16	Put	Bond Future	3,639.1900	3.6392	3,454.9700	3.4550	(5.062)	0	0	0
2019/05/09	2032	01/08/2019	10.10	Call	Bond Future	4,571.9100	4.5719	4,778.4000	4.7784	4.516	0	0	0
2019/05/09	2032	01/08/2019	10.11	Put	Bond Future	500.5300	0.5005	440.4300	0.4404	(12.007)	0	0	0
2019/05/09	2032	01/08/2019			Bond Future	9.4853	93.8743	9.4462	94.1418	(0.413)	0.0000	0.0000	41,085
2019/05/09	2032	01/08/2019	10.10	Put	Bond Future	511.0400	0.5110	450.0700	0.4501	(11.931)	0	0	0
2019/05/09	2032	01/08/2019	10.11	Call	Bond Future	4,625.3500	4.6254	4,832.7100	4.8327	4.483	0	0	0
2019/05/09	2032	01/08/2019	10.09	Call	Bond Future	4,518.4800	4.5185	4,724.1000	4.7241	4.551	0	0	0
2019/05/09	2032	01/08/2019	10.09	Put	Bond Future	521.6300	0.5216	459.7900	0.4598	(11.855)	0	0	0
2019/05/09	2032	07/11/2019	9.71	Call	Bond Future	3,202.8900	3.2029	3,464.3600	3.4644	8.164	0	0	0
2019/05/09	2032	07/11/2019	9.70	Put	Bond Future	2,209.2700	2.2093	2,153.0900	2.1531	(2.543)	0	0	0
2019/05/09	2032	07/11/2019			Bond Future	9.5564	91.5843	9.5093	91.9010	(0.493)	0.0000	0.0000	0
2019/05/09	2032	07/11/2019	9.72	Call	Bond Future	3,241.5800	3.2416	3,504.0700	3.5041	8.098	0	0	0
2019/05/09	2032	07/11/2019	9.72	Put	Bond Future	2,154.7700	2.1548	2,100.6400	2.1006	(2.512)	0	0	0
2019/05/09	2032	07/11/2019	9.71	Put	Bond Future	2,182.0100	2.1820	2,126.8600	2.1269	(2.527)	0	0	0
2019/05/09	2032	07/11/2019	9.70	Call	Bond Future	3,164.1600	3.1642	3,424.6000	3.4246	8.231	0	0	0
2019/05/09	2032	06/02/2020	9.40	Put	Bond Future	4,071.8000	4.0718	3,877.9600	3.8780	(4.761)	0	0	0
2019/05/09	2032	06/02/2020			Bond Future	9.6138	93.3557	9.5625	93.6944	(0.533)	0.0000	0.0000	0
2019/05/09	2032	06/02/2020	9.39	Call	Bond Future	2,615.9400	2.6159	2,759.4100	2.7594	5.484	0	0	0
2019/05/09	2032	06/02/2020	9.39	Put	Bond Future	4,108.8200	4.1088	3,913.5800	3.9136	(4.752)	0	0	0
2019/05/09	2032	06/02/2020	9.40	Call	Bond Future	2,646.3600	2.6464	2,791.2300	2.7912	5.474	0	0	0
2019/05/09	2032	06/02/2020	9.38	Call	Bond Future	2,585.4000	2.5854	2,727.7800	2.7278	5.507	0	0	0
2019/05/09	2032	06/02/2020	9.38	Put	Bond Future	4,145.7900	4.1458	3,949.4600	3.9495	(4.736)	0	0	0
2019/05/09	2033	01/08/2019			Bond Future	107.5635	107.5635	107.0013	107.0013	(0.523)	0.0000	0.0000	6,090
2019/05/09	2033	07/11/2019			Bond Future	108.5692	108.5692	108.0462	108.0462	(0.482)	0.0000	0.0000	0
2019/05/09	2033	06/02/2020			Bond Future	110.6927	110.6927	110.1790	110.1790	(0.464)	0.0000	0.0000	0
2019/05/09	2037	01/08/2019	10.31	Call	Bond Future	4,459.7600	4.4598	4,635.6700	4.6357	3.944	0	0	0
2019/05/09	2037	01/08/2019			Bond Future	9.8090	89.2917	9.7759	89.5443	(0.338)	0.0000	0.0000	46,487
2019/05/09	2037	01/08/2019	10.29	Call	Bond Future	4,347.8600	4.3479	4,521.5600	4.5216	3.995	0	0	0
2019/05/09	2037	01/08/2019	10.29	Put	Bond Future	805.7400	0.8057	726.8800	0.7269	(9.787)	0	0	0
2019/05/09	2037	01/08/2019	10.31	Put	Bond Future	775.0400	0.7750	698.3900	0.6984	(9.890)	0	0	0
2019/05/09	2037	01/08/2019	10.30	Call	Bond Future	4,403.7100	4.4037	4,578.5200	4.5785	3.970	0	0	0
2019/05/09	2037	01/08/2019	10.30	Put	Bond Future	790.2500	0.7903	712.5000	0.7125	(9.839)	0	0	0
2019/05/09	2037	07/11/2019	9.97	Call	Bond Future	3,396.7300	3.3967	3,649.7200	3.6497	7.448	0	0	0

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2019/05/09	2037	07/11/2019			Bond Future	9.8789	91.0720	9.8390	91.3721	(0.404)	0.0000	0.0000	0
2019/05/09	2037	07/11/2019	9.95	Call	Bond Future	3,314.2500	3.3143	3,565.2300	3.5652	7.573	0	0	0
2019/05/09	2037	07/11/2019	9.95	Put	Bond Future	2,784.2900	2.7843	2,735.2100	2.7352	(1.763)	0	0	0
2019/05/09	2037	07/11/2019	9.97	Put	Bond Future	2,718.4800	2.7185	2,671.4100	2.6714	(1.731)	0	0	0
2019/05/09	2037	07/11/2019	9.96	Call	Bond Future	3,355.3700	3.3554	3,607.3600	3.6074	7.510	0	0	0
2019/05/09	2037	07/11/2019	9.96	Put	Bond Future	2,751.2200	2.7512	2,703.1500	2.7031	(1.747)	0	0	0
2019/05/09	2037	06/02/2020	9.67	Call	Bond Future	2,889.3900	2.8894	2,932.5200	2.9325	1.493	0	0	0
2019/05/09	2037	06/02/2020	9.66	Put	Bond Future	4,947.7500	4.9477	4,667.9000	4.6679	(5.656)	0	0	0
2019/05/09	2037	06/02/2020			Bond Future	9.9378	88.5732	9.8944	88.8950	(0.436)	0.0000	0.0000	0
2019/05/09	2037	06/02/2020	9.68	Call	Bond Future	2,922.8200	2.9228	2,967.4800	2.9675	1.528	0	0	0
2019/05/09	2037	06/02/2020	9.68	Put	Bond Future	4,861.6300	4.8616	4,584.5300	4.5845	(5.700)	0	0	0
2019/05/09	2037	06/02/2020	9.67	Put	Bond Future	4,904.6900	4.9047	4,626.0600	4.6261	(5.681)	0	0	0
2019/05/09	2037	06/02/2020	9.66	Call	Bond Future	2,855.8600	2.8559	2,897.7700	2.8978	1.468	0	0	0
2019/05/09	2038	01/08/2019			Bond Future	125.3486	125.3486	124.6883	124.6883	(0.527)	0.0000	0.0000	11,598
2019/05/09	2038	07/11/2019			Bond Future	127.8792	127.8792	127.2649	127.2649	(0.480)	0.0000	0.0000	0
2019/05/09	2038	06/02/2020			Bond Future	128.7269	128.7269	128.1236	128.1236	(0.469)	0.0000	0.0000	0
2019/05/09	2040	01/08/2019	10.37	Put	Bond Future	889.9100	0.8899	747.5500	0.7475	(15.997)	0	0	0
2019/05/09	2040	01/08/2019	10.36	Call	Bond Future	4,636.6500	4.6367	4,678.1200	4.6781	0.894	0	0	0
2019/05/09	2040	01/08/2019			Bond Future	9.8884	92.4035	9.8658	92.5886	(0.229)	0.0000	0.0000	28,625
2019/05/09	2040	01/08/2019	10.37	Call	Bond Future	4,695.8600	4.6959	4,738.6600	4.7387	0.911	0	0	0
2019/05/09	2040	01/08/2019	10.36	Put	Bond Future	907.1500	0.9072	763.4600	0.7635	(15.840)	0	0	0
2019/05/09	2040	01/08/2019	10.38	Call	Bond Future	4,755.4100	4.7554	4,799.5200	4.7995	0.928	0	0	0
2019/05/09	2040	01/08/2019	10.38	Put	Bond Future	873.1300	0.8731	732.0800	0.7321	(16.155)	0	0	0
2019/05/09	2040	07/11/2019	9.80	Put	Bond Future	3,855.9000	3.8559	3,821.3500	3.8213	(0.896)	0	0	0
2019/05/09	2040	07/11/2019	9.30	Put	Bond Future	6,581.0000	6.5810	6,481.4100	6.4814	(1.513)	0	0	0
2019/05/09	2040	07/11/2019	10.04	Put	Bond Future	2,896.5700	2.8966	2,883.5100	2.8835	(0.451)	0	0	0
2019/05/09	2040	07/11/2019	10.03	Call	Bond Future	3,510.8400	3.5108	3,729.7200	3.7297	6.234	0	0	0
2019/05/09	2040	07/11/2019			Bond Future	9.9579	94.2459	9.9291	94.4786	(0.289)	0.0000	0.0000	0
2019/05/09	2040	07/11/2019	9.80	Call	Bond Future	2,568.3000	2.5683	2,766.4500	2.7664	7.715	0	0	1,260
2019/05/09	2040	07/11/2019	9.30	Call	Bond Future	1,020.9900	1.0210	1,154.1000	1.1541	13.037	0	0	1,260
2019/05/09	2040	07/11/2019	10.04	Call	Bond Future	3,555.2600	3.5553	3,774.9000	3.7749	6.178	0	0	0
2019/05/09	2040	07/11/2019	10.03	Put	Bond Future	2,931.9500	2.9319	2,918.1300	2.9181	(0.471)	0	0	0
2019/05/09	2040	07/11/2019	10.05	Call	Bond Future	3,599.6600	3.5997	3,820.0600	3.8201	6.123	0	0	0
2019/05/09	2040	07/11/2019	10.05	Put	Bond Future	2,861.2900	2.8613	2,848.9900	2.8490	(0.430)	0	0	0
2019/05/09	2040	06/02/2020	9.76	Call	Bond Future	3,091.7800	3.0918	3,183.9000	3.1839	2.980	0	0	0
2019/05/09	2040	06/02/2020			Bond Future	10.0166	91.5580	9.9849	91.8116	(0.317)	0.0000	0.0000	0
2019/05/09	2040	06/02/2020	9.74	Call	Bond Future	3,019.0300	3.0190	3,109.5700	3.1096	2.999	0	0	0
2019/05/09	2040	06/02/2020	9.74	Put	Bond Future	5,266.7500	5.2667	5,103.6600	5.1037	(3.097)	0	0	0
2019/05/09	2040	06/02/2020	9.76	Put	Bond Future	5,174.0600	5.1741	5,012.5500	5.0125	(3.122)	0	0	0
2019/05/09	2040	06/02/2020	9.75	Call	Bond Future	3,055.6100	3.0556	3,146.9400	3.1469	2.989	0	0	0
2019/05/09	2040	06/02/2020	9.75	Put	Bond Future	5,220.5500	5.2205	5,058.2500	5.0582	(3.109)	0	0	0
2019/05/09	2044	01/08/2019	10.40	Put	Bond Future	890.1700	0.8902	746.6000	0.7466	(16.128)	0	0	0
2019/05/09	2044	01/08/2019	9.86	Put	Bond Future	2,416.2800	2.4163	2,226.4900	2.2265	(7.855)	0	0	0
2019/05/09	2044	01/08/2019	10.53	Call	Bond Future	5,659.6600	5.6597	5,719.1600	5.7192	1.051	0	0	0
2019/05/09	2044	01/08/2019	9.39	Call	Bond Future	597.9100	0.5979	541.8600	0.5419	(9.374)	0	0	228

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
2019/05/09	2044	01/08/2019			Bond Future	9.9052	89.5703	9.8829	89.7561	(0.225)	0.0000	0.0000	38,205
2019/05/09	2044	01/08/2019	10.39	Call	Bond Future	4,800.8200	4.8008	4,841.8700	4.8419	0.855	0	0	0
2019/05/09	2044	01/08/2019	10.39	Put	Bond Future	907.1900	0.9072	762.4100	0.7624	(15.959)	0	0	0
2019/05/09	2044	01/08/2019	10.40	Call	Bond Future	4,861.0800	4.8611	4,903.3400	4.9033	0.869	0	0	0
2019/05/09	2044	01/08/2019	9.86	Call	Bond Future	2,038.0900	2.0381	2,034.1300	2.0341	(0.194)	0	0	100
2019/05/09	2044	01/08/2019	10.53	Put	Bond Future	694.7100	0.6947	568.3800	0.5684	(18.185)	0	0	100
2019/05/09	2044	01/08/2019	9.39	Put	Bond Future	5,072.1600	5.0722	4,830.2800	4.8303	(4.769)	0	0	0
2019/05/09	2044	01/08/2019	9.74	Put	Bond Future	2,968.7400	2.9687	2,766.9800	2.7670	(6.796)	0	0	0
2019/05/09	2044	01/08/2019	10.38	Call	Bond Future	4,740.7500	4.7407	4,780.4600	4.7805	0.838	0	0	0
2019/05/09	2044	01/08/2019	10.38	Put	Bond Future	924.5300	0.9245	778.4100	0.7784	(15.805)	0	0	0
2019/05/09	2044	01/08/2019	9.36	Put	Bond Future	5,285.4000	5.2854	5,043.4900	5.0435	(4.577)	0	0	0
2019/05/09	2044	01/08/2019	9.36	Call	Bond Future	539.2100	0.5392	483.1300	0.4831	(10.400)	0	0	100
2019/05/09	2044	01/08/2019	9.74	Call	Bond Future	1,573.4200	1.5734	1,557.4900	1.5575	(1.012)	0	0	228
2019/05/09	2044	01/08/2019	10.27	Call	Bond Future	4,094.3100	4.0943	4,120.1000	4.1201	0.630	0	0	0
2019/05/09	2044	01/08/2019	10.27	Put	Bond Future	1,137.4500	1.1375	977.4100	0.9774	(14.070)	0	0	228
2019/05/09	2044	07/11/2019	10.07	Put	Bond Future	2,902.9100	2.9029	2,890.3300	2.8903	(0.433)	0	0	0
2019/05/09	2044	07/11/2019	10.52	Call	Bond Future	6,003.4400	6.0034	6,245.0500	6.2450	4.025	0	0	0
2019/05/09	2044	07/11/2019	9.74	Put	Bond Future	4,293.5100	4.2935	4,250.4200	4.2504	(1.004)	0	0	0
2019/05/09	2044	07/11/2019			Bond Future	9.9716	91.3562	9.9435	91.5883	(0.282)	0.0000	0.0000	0
2019/05/09	2044	07/11/2019	10.06	Call	Bond Future	3,661.4600	3.6615	3,880.2600	3.8803	5.976	0	0	0
2019/05/09	2044	07/11/2019	10.06	Put	Bond Future	2,938.6400	2.9386	2,925.3300	2.9253	(0.453)	0	0	0
2019/05/09	2044	07/11/2019	10.52	Put	Bond Future	1,672.2500	1.6722	1,681.7500	1.6818	0.568	0	0	328
2019/05/09	2044	07/11/2019	10.07	Call	Bond Future	3,706.9200	3.7069	3,926.4500	3.9264	5.922	0	0	0
2019/05/09	2044	07/11/2019	9.19	Call	Bond Future	774.4100	0.7744	887.4900	0.8875	14.602	0	0	328
2019/05/09	2044	07/11/2019	9.74	Call	Bond Future	2,350.8800	2.3509	2,539.9000	2.5399	8.040	0	0	328
2019/05/09	2044	07/11/2019	10.05	Call	Bond Future	3,616.2600	3.6163	3,834.3000	3.8343	6.029	0	0	0
2019/05/09	2044	07/11/2019	10.05	Put	Bond Future	2,974.7500	2.9748	2,960.6800	2.9607	(0.473)	0	0	0
2019/05/09	2044	07/11/2019	9.19	Put	Bond Future	7,622.4600	7.6225	7,503.4300	7.5034	(1.562)	0	0	0
2019/05/09	2044	06/02/2020	9.74	Call	Bond Future	3,052.9000	3.0529	3,136.4200	3.1364	2.736	0	0	328
2019/05/09	2044	06/02/2020	10.78	Put	Bond Future	2,097.8400	2.0978	2,004.6200	2.0046	(4.444)	0	0	328
2019/05/09	2044	06/02/2020	9.77	Put	Bond Future	5,305.6300	5.3056	5,138.6800	5.1387	(3.147)	0	0	0
2019/05/09	2044	06/02/2020			Bond Future	10.0277	88.7376	9.9968	88.9902	(0.308)	0.0000	0.0000	0
2019/05/09	2044	06/02/2020	9.09	Put	Bond Future	9,357.1300	9.3571	9,143.5600	9.1436	(2.282)	0	0	0
2019/05/09	2044	06/02/2020	9.09	Call	Bond Future	1,132.0700	1.1321	1,171.0200	1.1710	3.441	0	0	328
2019/05/09	2044	06/02/2020	9.74	Put	Bond Future	5,449.6100	5.4496	5,280.6100	5.2806	(3.101)	0	0	0
2019/05/09	2044	06/02/2020	9.77	Call	Bond Future	3,163.8600	3.1639	3,249.4300	3.2494	2.705	0	0	0
2019/05/09	2044	06/02/2020	10.78	Call	Bond Future	7,888.5600	7.8886	8,047.8600	8.0479	2.019	0	0	0
2019/05/09	2044	06/02/2020	9.78	Call	Bond Future	3,201.1900	3.2012	3,287.5500	3.2875	2.698	0	0	0
2019/05/09	2044	06/02/2020	9.76	Put	Bond Future	5,353.6700	5.3537	5,185.9500	5.1860	(3.133)	0	0	0
2019/05/09	2044	06/02/2020	9.78	Put	Bond Future	5,258.2400	5.2582	5,092.0800	5.0921	(3.160)	0	0	0
2019/05/09	2044	06/02/2020	9.76	Call	Bond Future	3,127.0500	3.1270	3,211.8500	3.2119	2.712	0	0	0
2019/05/09	2046	01/08/2019			Bond Future	119.5281	119.5281	118.7145	118.7145	(0.681)	0.0000	0.0000	12,658
2019/05/09	2046	07/11/2019			Bond Future	120.2270	120.2270	119.4530	119.4530	(0.644)	0.0000	0.0000	0
2019/05/09	2046	06/02/2020			Bond Future	122.5786	122.5786	121.8111	121.8111	(0.626)	0.0000	0.0000	0
2019/05/09	2050	01/08/2019			Bond Future	124.0235	124.0235	122.5600	122.5600	(1.180)	0.0000	0.0000	10,887
2019/05/09	2050	07/11/2019			Bond Future	126.5272	126.5272	125.0925	125.0925	(1.134)	0.0000	0.0000	0

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2019/05/09	2050	06/02/2020			Bond Future	127.1657	127.1657	125.7251	125.7251	(1.133)	0.0000	0.0000	0
2019/05/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	AL37	01/08/2019			Index Future	643.6120	643.6120	644.9790	644.9790	0.212	0.0000	0.0000	0
2019/05/09	AL37	07/11/2019			Index Future	656.4390	656.4390	658.1380	658.1380	0.259	0.0000	0.0000	0
2019/05/09	AL37	06/02/2020			Index Future	669.1260	669.1260	670.9760	670.9760	0.276	0.0000	0.0000	0
2019/05/09	AL7T	01/08/2019			Index Future	744.3280	744.3280	746.6090	746.6090	0.306	0.0000	0.0000	0
2019/05/09	AL7T	07/11/2019			Index Future	759.1620	759.1620	761.8420	761.8420	0.353	0.0000	0.0000	0
2019/05/09	AL7T	06/02/2020			Index Future	773.8340	773.8340	776.7030	776.7030	0.371	0.0000	0.0000	0
2019/05/09	ALBI	01/08/2019			Index Future	672.1090	672.1090	673.8550	673.8550	0.260	0.0000	0.0000	975
2019/05/09	ALBI	07/11/2019			Index Future	685.5040	685.5040	687.6030	687.6030	0.306	0.0000	0.0000	0
2019/05/09	ALBI	06/02/2020			Index Future	698.7530	698.7530	701.0160	701.0160	0.324	0.0000	0.0000	0
2019/05/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	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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2019/05/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/09	ES33	01/08/2019			Bond Future	11.0013	78.1153	10.9669	78.3140	(0.312)	0.0000	0.0000	350
2019/05/09	ES33	07/11/2019			Bond Future	11.1236	75.8783	11.0816	76.1170	(0.378)	0.0000	0.0000	0
2019/05/09	ES33	06/02/2020			Bond Future	11.2332	77.3459	11.1873	77.6025	(0.409)	0.0000	0.0000	0
2019/05/09	ES42	01/08/2019			Bond Future	11.2736	79.7973	11.2504	79.9503	(0.206)	0.0000	0.0000	4,919
2019/05/09	ES42	07/11/2019			Bond Future	11.3935	77.1219	11.3635	77.3157	(0.263)	0.0000	0.0000	0
2019/05/09	ES42	06/02/2020			Bond Future	11.4969	78.6142	11.4639	78.8249	(0.288)	0.0000	0.0000	0
2019/05/09	GOVI	01/08/2019	638.68	Call	GOVI	266,170.0000	26.6170	283,730.0000	28.3730	6.597	0	0	0
2019/05/09	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2019/05/09	GOVI	01/08/2019			GOVI	665.2970	665.2970	667.0530	667.0530	0.264	0.0000	0.0000	444
2019/05/09	GOVI	01/08/2019	638.69	Call	GOVI	266,070.0000	26.6070	283,630.0000	28.3630	6.600	0	0	0
2019/05/09	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/09	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/09	GOVI	01/08/2019	638.67	Call	GOVI	266,270.0000	26.6270	283,830.0000	28.3830	6.595	0	0	0
2019/05/09	GOVI	07/11/2019	672.90	Call	GOVI	56,560.0000	5.6560	77,620.0000	7.7620	37.235	0	0	0
2019/05/09	GOVI	07/11/2019			GOVI	678.5560	678.5560	680.6620	680.6620	0.310	0.0000	0.0000	0
2019/05/09	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/09	GOVI	07/11/2019	672.91	Call	GOVI	56,460.0000	5.6460	77,520.0000	7.7520	37.301	0	0	0
2019/05/09	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/09	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/09	GOVI	07/11/2019	672.92	Call	GOVI	56,360.0000	5.6360	77,420.0000	7.7420	37.367	0	0	0
2019/05/09	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/09	GOVI	06/02/2020	703.15	Put	GOVI	114,790.0000	11.4790	92,100.0000	9.2100	(19.767)	0	0	0
2019/05/09	GOVI	06/02/2020			GOVI	691.6710	691.6710	693.9400	693.9400	0.328	0.0000	0.0000	0
2019/05/09	GOVI	06/02/2020	703.14	Put	GOVI	114,690.0000	11.4690	92,000.0000	9.2000	(19.784)	0	0	0
2019/05/09	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/09	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/09	GOVI	06/02/2020	703.13	Put	GOVI	114,590.0000	11.4590	91,900.0000	9.1900	(19.801)	0	0	0
2019/05/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/09	IGOV	01/08/2019			Index Future	266.9560	266.9560	266.0350	266.0350	(0.345)	0.0000	0.0000	815
2019/05/09	IGOV	07/11/2019			Index Future	272.3460	272.3460	271.5320	271.5320	(0.299)	0.0000	0.0000	219
2019/05/09	IGOV	06/02/2020			Index Future	277.6730	277.6730	276.8910	276.8910	(0.282)	0.0000	0.0000	0
2019/05/09	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/09	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/09	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/09	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/05/09	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/05/09	IS02	23/03/2020			Interest Rate Swap	98.7700	98.7700	98.7700	98.7700	0.000	0.0000	0.0000	0
2019/05/09	IS02	22/06/2020			Interest Rate Swap	102.3300	102.3300	102.3300	102.3300	0.000	0.0000	0.0000	0
2019/05/09	IS02	21/09/2020			Interest Rate Swap	99.2800	99.2800	99.2700	99.2700	(0.010)	0.0000	0.0000	0
2019/05/09	IS05	17/12/2020			Interest Rate Swap	96.0300	96.0300	96.0300	96.0300	0.000	0.0000	0.0000	0
2019/05/09	IS05	16/03/2021			Interest Rate Swap	95.1500	95.1500	95.1500	95.1500	0.000	0.0000	0.0000	0
2019/05/09	IS05	15/06/2021			Interest Rate Swap	94.2300	94.2300	94.2300	94.2300	0.000	0.0000	0.0000	0
2019/05/09	IS05	21/09/2021			Interest Rate Swap	94.2900	94.2900	94.2900	94.2900	0.000	0.0000	0.0000	0
2019/05/09	IS05	21/12/2021			Interest Rate Swap	96.4100	96.4100	96.4000	96.4000	(0.010)	0.0000	0.0000	51
2019/05/09	IS05	15/03/2022			Interest Rate Swap	96.4700	96.4700	96.4500	96.4500	(0.021)	0.0000	0.0000	0
2019/05/09	IS05	21/06/2022			Interest Rate Swap	97.5700	97.5700	97.5500	97.5500	(0.020)	0.0000	0.0000	0
2019/05/09	IS05	20/09/2022			Interest Rate Swap	101.4300	101.4300	101.3900	101.3900	(0.039)	0.0000	0.0000	0
2019/05/09	IS05	20/12/2022			Interest Rate Swap	102.6200	102.6200	102.5600	102.5600	(0.058)	0.0000	0.0000	0
2019/05/09	IS05	22/03/2023			Interest Rate Swap	95.9000	95.9000	95.8200	95.8200	(0.083)	0.0000	0.0000	0
2019/05/09	IS05	20/06/2023			Interest Rate Swap	101.9100	101.9100	101.8200	101.8200	(0.088)	0.0000	0.0000	0
2019/05/09	IS05	19/09/2023			Interest Rate Swap	97.3300	97.3300	97.2400	97.2400	(0.092)	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
2019/05/09	IS10	17/12/2025			Interest Rate Swap	93.6400	93.6400	93.5000	93.5000	(0.150)	0.0000	0.0000	0
2019/05/09	IS10	16/03/2026			Interest Rate Swap	90.5800	90.5800	90.4500	90.4500	(0.144)	0.0000	0.0000	0
2019/05/09	IS10	15/06/2026			Interest Rate Swap	89.2900	89.2900	89.1500	89.1500	(0.157)	0.0000	0.0000	0
2019/05/09	IS10	21/09/2026			Interest Rate Swap	91.4400	91.4400	91.3000	91.3000	(0.153)	0.0000	0.0000	0
2019/05/09	IS10	21/12/2026			Interest Rate Swap	95.2500	95.2500	95.1000	95.1000	(0.157)	0.0000	0.0000	0
2019/05/09	IS10	15/03/2027			Interest Rate Swap	93.8000	93.8000	93.6400	93.6400	(0.171)	0.0000	0.0000	0
2019/05/09	IS10	21/06/2027			Interest Rate Swap	95.8800	95.8800	95.7100	95.7100	(0.177)	0.0000	0.0000	0
2019/05/09	IS10	20/09/2027			Interest Rate Swap	101.3900	101.3900	101.2000	101.2000	(0.187)	0.0000	0.0000	0
2019/05/09	IS10	20/12/2027			Interest Rate Swap	101.7600	101.7600	101.5600	101.5600	(0.197)	0.0000	0.0000	0
2019/05/09	IS10	22/03/2028			Interest Rate Swap	95.2300	95.2300	95.0100	95.0100	(0.231)	0.0000	0.0000	0
2019/05/09	IS10	20/06/2028			Interest Rate Swap	102.4800	102.4800	102.2600	102.2600	(0.215)	0.0000	0.0000	0
2019/05/09	IS10	19/09/2028			Interest Rate Swap	95.9900	95.9900	95.7600	95.7600	(0.240)	0.0000	0.0000	0
2019/05/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/09	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/09	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/09	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/09	R023	01/08/2019	8.95	Call	Bond Future	3,630.4200	3.6304	3,813.4200	3.8134	5.041	0	0	0
2019/05/09	R023	01/08/2019			Bond Future	7.7457	103.3529	7.6843	103.5415	(0.793)	0.0000	0.0000	57,458
2019/05/09	R023	01/08/2019	8.93	Call	Bond Future	3,573.4000	3.5734	3,755.9700	3.7560	5.109	0	0	0
2019/05/09	R023	01/08/2019	8.93	Put	Bond Future	20.2500	0.0202	14.2000	0.0142	(29.877)	0	0	0
2019/05/09	R023	01/08/2019	8.95	Put	Bond Future	18.6100	0.0186	12.9900	0.0130	(30.199)	0	0	0
2019/05/09	R023	01/08/2019	8.94	Call	Bond Future	3,601.8900	3.6019	3,784.6800	3.7847	5.075	0	0	0
2019/05/09	R023	01/08/2019	8.94	Put	Bond Future	19.4100	0.0194	13.5800	0.0136	(30.036)	0	0	0
2019/05/09	R023	07/11/2019	7.98	Call	Bond Future	1,250.0800	1.2501	1,392.7600	1.3928	11.414	0	0	0
2019/05/09	R023	07/11/2019			Bond Future	7.7725	101.4806	7.6887	101.7208	(1.078)	0.0000	0.0000	0
2019/05/09	R023	07/11/2019	7.99	Call	Bond Future	1,269.3000	1.2693	1,413.0400	1.4130	11.324	0	0	0
2019/05/09	R023	07/11/2019	7.98	Put	Bond Future	658.4400	0.6584	560.9500	0.5609	(14.806)	0	0	0
2019/05/09	R023	07/11/2019	7.99	Put	Bond Future	649.2600	0.6493	552.8300	0.5528	(14.852)	0	0	0
2019/05/09	R023	07/11/2019	8.00	Call	Bond Future	1,288.3600	1.2884	1,433.1700	1.4332	11.240	0	0	0
2019/05/09	R023	07/11/2019	8.00	Put	Bond Future	639.9200	0.6399	544.5600	0.5446	(14.902)	0	0	0
2019/05/09	R023	06/02/2020	7.54	Call	Bond Future	709.5000	0.7095	817.8700	0.8179	15.274	0	0	0
2019/05/09	R023	06/02/2020			Bond Future	7.7732	103.4429	7.6748	103.7056	(1.265)	0.0000	0.0000	0
2019/05/09	R023	06/02/2020	7.52	Call	Bond Future	683.9200	0.6839	789.9900	0.7900	15.509	0	0	0
2019/05/09	R023	06/02/2020	7.52	Put	Bond Future	1,362.0500	1.3621	1,205.3800	1.2054	(11.503)	0	0	0
2019/05/09	R023	06/02/2020	7.54	Put	Bond Future	1,333.8500	1.3338	1,179.4800	1.1795	(11.573)	0	0	0
2019/05/09	R023	06/02/2020	7.53	Call	Bond Future	696.8200	0.6968	804.0500	0.8041	15.388	0	0	0
2019/05/09	R023	06/02/2020	7.53	Put	Bond Future	1,348.0600	1.3481	1,192.5500	1.1925	(11.536)	0	0	0
2019/05/09	R035	01/08/2019	10.23	Call	Bond Future	4,537.4000	4.5374	4,717.5000	4.7175	3.969	0	0	0
2019/05/09	R035	01/08/2019	10.22	Put	Bond Future	707.4900	0.7075	633.2500	0.6333	(10.493)	0	0	0
2019/05/09	R035	01/08/2019			Bond Future	9.7054	97.2227	9.6720	97.4761	(0.345)	0.0000	0.0000	55,268
2019/05/09	R035	01/08/2019	10.24	Call	Bond Future	4,594.2800	4.5943	4,775.3500	4.7754	3.941	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
2019/05/09	R035	01/08/2019	10.24	Put	Bond Future	679.0100	0.6790	606.7200	0.6067	(10.646)	0	0	0
2019/05/09	R035	01/08/2019	10.23	Put	Bond Future	693.1100	0.6931	619.8500	0.6198	(10.570)	0	0	0
2019/05/09	R035	01/08/2019	10.22	Call	Bond Future	4,480.7100	4.4807	4,659.8300	4.6598	3.998	0	0	0
2019/05/09	R035	07/11/2019	9.88	Call	Bond Future	3,354.9000	3.3549	3,608.2600	3.6083	7.552	0	0	0
2019/05/09	R035	07/11/2019	9.89	Call	Bond Future	3,396.4600	3.3965	3,651.0900	3.6511	7.497	0	0	0
2019/05/09	R035	07/11/2019	9.87	Put	Bond Future	2,647.9200	2.6479	2,596.9300	2.5969	(1.926)	0	0	0
2019/05/09	R035	07/11/2019	10.21	Put	Bond Future	0.0000	0.0000	1,723.0300	1.7230	100.000	0	0	3,500
2019/05/09	R035	07/11/2019			Bond Future	9.7801	94.6576	9.7394	94.9606	(0.415)	0.0000	0.0000	0
2019/05/09	R035	07/11/2019	9.89	Put	Bond Future	2,583.7200	2.5837	2,535.2900	2.5353	(1.874)	0	0	0
2019/05/09	R035	07/11/2019	9.87	Call	Bond Future	3,313.5800	3.3136	3,565.6500	3.5656	7.607	0	0	0
2019/05/09	R035	07/11/2019	8.92	Put	Bond Future	0.0000	0.0000	7,129.6900	7.1297	100.000	0	0	0
2019/05/09	R035	07/11/2019	8.92	Call	Bond Future	0.0000	0.0000	695.6100	0.6956	100.000	0	0	3,500
2019/05/09	R035	07/11/2019	9.52	Put	Bond Future	0.0000	0.0000	3,898.9900	3.8990	100.000	0	0	0
2019/05/09	R035	07/11/2019	9.52	Call	Bond Future	0.0000	0.0000	2,236.8300	2.2368	100.000	0	0	3,500
2019/05/09	R035	07/11/2019	9.88	Put	Bond Future	2,615.6600	2.6157	2,565.9600	2.5660	(1.900)	0	0	0
2019/05/09	R035	07/11/2019	10.21	Call	Bond Future	0.0000	0.0000	5,145.8600	5.1459	100.000	0	0	0
2019/05/09	R035	06/02/2020	9.60	Call	Bond Future	2,883.7700	2.8838	3,011.8100	3.0118	4.440	0	0	0
2019/05/09	R035	06/02/2020	9.61	Put	Bond Future	4,655.6300	4.6556	4,459.1400	4.4591	(4.220)	0	0	0
2019/05/09	R035	06/02/2020			Bond Future	9.8438	96.4882	9.7995	96.8137	(0.450)	0.0000	0.0000	0
2019/05/09	R035	06/02/2020	9.60	Put	Bond Future	4,697.4600	4.6975	4,499.9400	4.4999	(4.205)	0	0	0
2019/05/09	R035	06/02/2020	9.61	Call	Bond Future	2,917.3600	2.9174	3,046.4300	3.0464	4.424	0	0	0
2019/05/09	R035	06/02/2020	9.59	Call	Bond Future	2,850.0600	2.8501	2,977.4000	2.9774	4.468	0	0	0
2019/05/09	R035	06/02/2020	9.59	Put	Bond Future	4,739.2600	4.7393	4,541.0400	4.5410	(4.183)	0	0	0
2019/05/09	R186	01/08/2019	9.54	Call	Bond Future	5,091.9100	5.0919	5,395.0100	5.3950	5.953	0	0	0
2019/05/09	R186	01/08/2019	10.08	Put	Bond Future	31.1400	0.0311	22.6300	0.0226	(27.328)	0	0	6,000
2019/05/09	R186	01/08/2019	8.38	Call	Bond Future	709.0900	0.7091	789.8500	0.7898	11.389	0	0	0
2019/05/09	R186	01/08/2019			Bond Future	8.6563	111.1964	8.5926	111.5606	(0.736)	0.0000	0.0000	111,851
2019/05/09	R186	01/08/2019	9.52	Call	Bond Future	4,996.0900	4.9961	5,294.3400	5.2943	5.970	0	0	0
2019/05/09	R186	01/08/2019	9.52	Put	Bond Future	205.7900	0.2058	139.8300	0.1398	(32.052)	0	0	0
2019/05/09	R186	01/08/2019	8.30	Put	Bond Future	2,622.7800	2.6228	2,322.7300	2.3227	(11.440)	0	0	0
2019/05/09	R186	01/08/2019	8.30	Call	Bond Future	564.5500	0.5645	628.7100	0.6287	11.365	0	0	6,000
2019/05/09	R186	01/08/2019	9.05	Put	Bond Future	609.2500	0.6092	461.6500	0.4616	(24.227)	0	0	0
2019/05/09	R186	01/08/2019	9.05	Call	Bond Future	2,827.2300	2.8272	3,043.8400	3.0438	7.662	0	0	6,000
2019/05/09	R186	01/08/2019	9.54	Put	Bond Future	193.9300	0.1939	132.8200	0.1328	(31.511)	0	0	0
2019/05/09	R186	01/08/2019	10.08	Call	Bond Future	7,782.9900	7.7830	8,138.6900	8.1387	4.570	0	0	0
2019/05/09	R186	01/08/2019	8.38	Put	Bond Future	2,300.8500	2.3009	2,017.4000	2.0174	(12.319)	0	0	0
2019/05/09	R186	01/08/2019	8.70	Put	Bond Future	1,271.8000	1.2718	1,059.4200	1.0594	(16.699)	0	0	6,200
2019/05/09	R186	01/08/2019	9.53	Call	Bond Future	5,043.9400	5.0439	5,344.6100	5.3446	5.961	0	0	0
2019/05/09	R186	01/08/2019	9.53	Put	Bond Future	199.7800	0.1998	136.2400	0.1362	(31.805)	0	0	0
2019/05/09	R186	01/08/2019	8.70	Call	Bond Future	1,520.9900	1.5210	1,672.8200	1.6728	9.982	0	0	0
2019/05/09	R186	01/08/2019	9.22	Call	Bond Future	3,574.1700	3.5742	3,823.2800	3.8233	6.970	0	0	0
2019/05/09	R186	01/08/2019	9.22	Put	Bond Future	416.4400	0.4164	301.3400	0.3013	(27.639)	0	0	0
2019/05/09	R186	07/11/2019	8.94	Call	Bond Future	2,702.8200	2.7028	2,970.3300	2.9703	9.897	0	0	0
2019/05/09	R186	07/11/2019	8.23	Call	Bond Future	828.6200	0.8286	963.1500	0.9631	16.235	0	0	5,000
2019/05/09	R186	07/11/2019			Bond Future	8.7169	113.4128	8.6403	113.8373	(0.879)	0.0000	0.0000	0
2019/05/09	R186	07/11/2019	8.94	Put	Bond Future	1,478.9700	1.4790	1,322.0200	1.3220	(10.612)	0	0	0
2019/05/09	R186	07/11/2019	8.73	Call	Bond Future	2,026.0500	2.0260	2,256.7400	2.2567	11.386	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
2019/05/09	R186	07/11/2019	8.73	Put	Bond Future	1,953.6400	1.9536	1,759.8700	1.7599	(9.918)	0	0	5,000
2019/05/09	R186	07/11/2019	8.96	Put	Bond Future	1,439.3100	1.4393	1,285.6600	1.2857	(10.675)	0	0	0
2019/05/09	R186	07/11/2019	8.23	Put	Bond Future	3,562.0000	3.5620	3,272.0700	3.2721	(8.140)	0	0	0
2019/05/09	R186	07/11/2019	8.95	Call	Bond Future	2,737.3100	2.7373	3,006.4700	3.0065	9.833	0	0	0
2019/05/09	R186	07/11/2019	8.96	Call	Bond Future	2,772.0000	2.7720	3,042.8100	3.0428	9.769	0	0	0
2019/05/09	R186	07/11/2019	8.95	Put	Bond Future	1,459.0300	1.4590	1,303.7300	1.3037	(10.644)	0	0	0
2019/05/09	R186	06/02/2020	8.57	Call	Bond Future	1,936.0400	1.9360	2,135.5200	2.1355	10.304	0	0	0
2019/05/09	R186	06/02/2020			Bond Future	8.7601	110.2985	8.6760	110.7504	(0.960)	0.0000	0.0000	0
2019/05/09	R186	06/02/2020	8.55	Call	Bond Future	1,883.8200	1.8838	2,079.6600	2.0797	10.396	0	0	0
2019/05/09	R186	06/02/2020	8.55	Put	Bond Future	3,017.4900	3.0175	2,761.4900	2.7615	(8.484)	0	0	0
2019/05/09	R186	06/02/2020	8.57	Put	Bond Future	2,961.1400	2.9611	2,708.7800	2.7088	(8.522)	0	0	0
2019/05/09	R186	06/02/2020	8.56	Call	Bond Future	1,909.8400	1.9098	2,107.3000	2.1073	10.339	0	0	0
2019/05/09	R186	06/02/2020	8.56	Put	Bond Future	2,989.2100	2.9892	2,734.8300	2.7348	(8.510)	0	0	0
2019/05/09	R197	01/08/2019			Bond Future	303.6667	303.6667	303.8737	303.8737	0.068	0.0000	0.0000	2,507
2019/05/09	R197	07/11/2019			Bond Future	309.7969	309.7969	310.1527	310.1527	0.115	0.0000	0.0000	0
2019/05/09	R197	06/02/2020			Bond Future	308.2124	308.2124	308.6290	308.6290	0.135	0.0000	0.0000	0
2019/05/09	R202	01/08/2019			Bond Future	241.0022	241.0022	239.9226	239.9226	(0.448)	0.0000	0.0000	9,346
2019/05/09	R202	07/11/2019			Bond Future	245.8672	245.8672	244.8802	244.8802	(0.401)	0.0000	0.0000	0
2019/05/09	R202	06/02/2020			Bond Future	246.6159	246.6159	245.6526	245.6526	(0.391)	0.0000	0.0000	0
2019/05/09	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/09	R207	01/08/2019	7.33	Call	Bond Future	688.1700	0.6882	741.3000	0.7413	7.720	0	0	0
2019/05/09	R207	01/08/2019			Bond Future	5.7456	101.0482	5.6242	101.1013	(2.113)	0.0000	0.0000	4,891
2019/05/09	R207	01/08/2019	7.34	Call	Bond Future	692.4900	0.6925	745.6200	0.7456	7.672	0	0	0
2019/05/09	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/09	R207	01/08/2019	7.35	Call	Bond Future	696.8000	0.6968	749.9300	0.7499	7.625	0	0	0
2019/05/09	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/09	R207	07/11/2019	2.08	Put	Bond Future	186.1600	0.1862	88.3600	0.0884	(52.535)	0	0	0
2019/05/09	R207	07/11/2019			Bond Future	3.1131	103.0624	2.5452	103.1646	(18.244)	0.0000	0.0000	0
2019/05/09	R207	07/11/2019	2.07	Call	Bond Future	0.1200	0.0001	4.3000	0.0043	3483.333	0	0	0
2019/05/09	R207	07/11/2019	2.07	Put	Bond Future	187.9500	0.1880	89.9400	0.0899	(52.147)	0	0	0
2019/05/09	R207	07/11/2019	2.08	Call	Bond Future	0.1300	0.0001	4.5200	0.0045	3376.923	0	0	0
2019/05/09	R207	07/11/2019	2.06	Call	Bond Future	0.1100	0.0001	4.0900	0.0041	3618.182	0	0	0
2019/05/09	R207	07/11/2019	2.06	Put	Bond Future	189.7500	0.1898	91.5400	0.0915	(51.758)	0	0	0
2019/05/09	R208	01/08/2019	8.16	Call	Bond Future	2,357.5900	2.3576	2,499.6600	2.4997	6.026	0	0	0
2019/05/09	R208	01/08/2019	8.17	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2019/05/09	R208	01/08/2019			Bond Future	6.6082	102.5674	6.5162	102.7095	(1.392)	0.0000	0.0000	10,880
2019/05/09	R208	01/08/2019	8.16	Put	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	0
2019/05/09	R208	01/08/2019	8.17	Call	Bond Future	2,372.5300	2.3725	2,514.6100	2.5146	5.989	0	0	0
2019/05/09	R208	01/08/2019	8.15	Call	Bond Future	2,342.6500	2.3426	2,484.7100	2.4847	6.064	0	0	0
2019/05/09	R208	01/08/2019	8.15	Put	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	0
2019/05/09	R208	07/11/2019	6.83	Call	Bond Future	631.2100	0.6312	803.3200	0.8033	27.267	0	0	0
2019/05/09	R208	07/11/2019	6.82	Put	Bond Future	105.0100	0.1050	83.4700	0.0835	(20.512)	0	0	0
2019/05/09	R208	07/11/2019			Bond Future	6.4250	101.2070	6.2775	101.4002	(2.295)	0.0000	0.0000	0
2019/05/09	R208	07/11/2019	6.84	Call	Bond Future	642.2200	0.6422	814.8400	0.8148	26.879	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
2019/05/09	R208	07/11/2019	6.84	Put	Bond Future	101.2500	0.1013	80.7200	0.0807	(20.277)	0	0	0
2019/05/09	R208	07/11/2019	6.83	Put	Bond Future	103.2200	0.1032	82.1800	0.0822	(20.384)	0	0	0
2019/05/09	R208	07/11/2019	6.82	Call	Bond Future	620.0100	0.6200	791.6200	0.7916	27.679	0	0	0
2019/05/09	R208	06/02/2020	6.13	Put	Bond Future	242.8900	0.2429	164.8800	0.1649	(32.117)	0	0	0
2019/05/09	R208	06/02/2020	6.12	Call	Bond Future	270.1000	0.2701	405.5000	0.4055	50.130	0	0	0
2019/05/09	R208	06/02/2020			Bond Future	6.0991	103.1641	5.9019	103.3788	(3.234)	0.0000	0.0000	0
2019/05/09	R208	06/02/2020	6.13	Call	Bond Future	276.4200	0.2764	413.1100	0.4131	49.450	0	0	0
2019/05/09	R208	06/02/2020	6.12	Put	Bond Future	247.4400	0.2474	168.1400	0.1681	(32.048)	0	0	0
2019/05/09	R208	06/02/2020	6.14	Call	Bond Future	282.8100	0.2828	421.1000	0.4211	48.899	0	0	0
2019/05/09	R208	06/02/2020	6.14	Put	Bond Future	238.4200	0.2384	162.0100	0.1620	(32.048)	0	0	0
2019/05/09	R209	01/08/2019	10.17	Call	Bond Future	3,907.6000	3.9076	3,995.3300	3.9953	2.245	0	0	0
2019/05/09	R209	01/08/2019	10.15	Put	Bond Future	694.4800	0.6945	568.3800	0.5684	(18.157)	0	0	0
2019/05/09	R209	01/08/2019	9.30	Call	Bond Future	778.4800	0.7785	769.9800	0.7700	(1.092)	0	0	7,560
2019/05/09	R209	01/08/2019			Bond Future	9.6530	74.2539	9.6204	74.4652	(0.337)	0.0000	0.0000	87,916
2019/05/09	R209	01/08/2019	10.17	Put	Bond Future	668.4100	0.6684	544.8800	0.5449	(18.481)	0	0	0
2019/05/09	R209	01/08/2019	10.15	Call	Bond Future	3,812.3800	3.8124	3,897.5400	3.8975	2.234	0	0	0
2019/05/09	R209	01/08/2019	10.16	Put	Bond Future	681.3300	0.6813	556.5200	0.5565	(18.319)	0	0	0
2019/05/09	R209	01/08/2019	9.30	Put	Bond Future	3,118.8700	3.1189	2,899.1100	2.8991	(7.046)	0	0	0
2019/05/09	R209	01/08/2019	9.80	Put	Bond Future	1,337.2500	1.3372	1,177.8800	1.1779	(11.918)	0	0	0
2019/05/09	R209	01/08/2019	10.16	Call	Bond Future	3,859.9100	3.8599	3,946.3600	3.9464	2.240	0	0	0
2019/05/09	R209	01/08/2019	9.80	Call	Bond Future	2,280.7500	2.2807	2,332.6400	2.3326	2.275	0	0	7,560
2019/05/09	R209	01/08/2019	10.46	Call	Bond Future	5,344.4300	5.3444	5,469.0400	5.4690	2.332	0	0	0
2019/05/09	R209	01/08/2019	10.46	Put	Bond Future	381.3100	0.3813	294.6600	0.2947	(22.724)	0	0	7,560
2019/05/09	R209	07/11/2019	9.82	Call	Bond Future	2,907.6900	2.9077	3,105.6100	3.1056	6.807	0	0	0
2019/05/09	R209	07/11/2019			Bond Future	9.7169	72.5815	9.6779	72.8318	(0.401)	0.0000	0.0000	0
2019/05/09	R209	07/11/2019	9.80	Call	Bond Future	2,836.5700	2.8366	3,032.7700	3.0328	6.917	0	0	0
2019/05/09	R209	07/11/2019	9.80	Put	Bond Future	2,307.4500	2.3075	2,253.4200	2.2534	(2.342)	0	0	0
2019/05/09	R209	07/11/2019	9.82	Put	Bond Future	2,252.1100	2.2521	2,199.8000	2.1998	(2.323)	0	0	0
2019/05/09	R209	07/11/2019	9.81	Call	Bond Future	2,872.1300	2.8721	3,068.9900	3.0690	6.854	0	0	0
2019/05/09	R209	07/11/2019	9.81	Put	Bond Future	2,279.7400	2.2797	2,226.3700	2.2264	(2.341)	0	0	0
2019/05/09	R209	06/02/2020	9.52	Put	Bond Future	4,078.7100	4.0787	3,912.3000	3.9123	(4.080)	0	0	0
2019/05/09	R209	06/02/2020			Bond Future	9.7686	73.9854	9.7265	74.2531	(0.431)	0.0000	0.0000	0
2019/05/09	R209	06/02/2020	9.51	Call	Bond Future	2,449.4400	2.4494	2,549.9000	2.5499	4.101	0	0	0
2019/05/09	R209	06/02/2020	9.51	Put	Bond Future	4,115.0100	4.1150	3,947.7500	3.9477	(4.065)	0	0	0
2019/05/09	R209	06/02/2020	9.52	Call	Bond Future	2,478.5700	2.4786	2,579.8800	2.5799	4.087	0	0	0
2019/05/09	R209	06/02/2020	9.50	Call	Bond Future	2,420.4800	2.4205	2,519.8400	2.5198	4.105	0	0	0
2019/05/09	R209	06/02/2020	9.50	Put	Bond Future	4,151.5700	4.1516	3,983.2100	3.9832	(4.055)	0	0	0
2019/05/09	R210	01/08/2019			Bond Future	193.3965	193.3965	192.7719	192.7719	(0.323)	0.0000	0.0000	3,142
2019/05/09	R210	07/11/2019			Bond Future	194.7019	194.7019	194.1560	194.1560	(0.280)	0.0000	0.0000	0
2019/05/09	R210	06/02/2020			Bond Future	198.5104	198.5104	197.9887	197.9887	(0.263)	0.0000	0.0000	0
2019/05/09	R212	01/08/2019			Bond Future	159.6008	159.6008	159.7091	159.7091	0.068	0.0000	0.0000	6,690
2019/05/09	R212	07/11/2019			Bond Future	162.8230	162.8230	163.0094	163.0094	0.115	0.0000	0.0000	0
2019/05/09	R212	06/02/2020			Bond Future	163.7683	163.7683	163.9876	163.9876	0.134	0.0000	0.0000	0
2019/05/09	R213	01/08/2019	9.99	Put	Bond Future	471.6700	0.4717	410.8900	0.4109	(12.886)	0	0	0

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2019/05/09	R213	01/08/2019	9.98	Call	Bond Future	4,161.7600	4.1618	4,374.8500	4.3749	5.120	0	0	0
2019/05/09	R213	01/08/2019			Bond Future	9.3663	86.5135	9.3220	86.7883	(0.474)	0.0000	0.0000	17,140
2019/05/09	R213	01/08/2019	9.99	Call	Bond Future	4,210.0800	4.2101	4,424.1600	4.4242	5.085	0	0	0
2019/05/09	R213	01/08/2019	9.98	Put	Bond Future	481.5000	0.4815	419.7300	0.4197	(12.829)	0	0	0
2019/05/09	R213	01/08/2019	10.00	Call	Bond Future	4,258.5300	4.2585	4,473.7000	4.4737	5.053	0	0	0
2019/05/09	R213	01/08/2019	10.00	Put	Bond Future	462.0300	0.4620	402.3400	0.4023	(12.919)	0	0	0
2019/05/09	R213	07/11/2019	9.59	Put	Bond Future	2,012.8600	2.0129	1,841.3500	1.8413	(8.521)	0	0	0
2019/05/09	R213	07/11/2019	9.58	Call	Bond Future	2,905.9000	2.9059	3,054.3600	3.0544	5.109	0	0	0
2019/05/09	R213	07/11/2019			Bond Future	9.4359	84.6862	9.3832	85.0065	(0.558)	0.0000	0.0000	0
2019/05/09	R213	07/11/2019	9.59	Call	Bond Future	2,941.9900	2.9420	3,090.7900	3.0908	5.058	0	0	0
2019/05/09	R213	07/11/2019	9.58	Put	Bond Future	2,036.6300	2.0366	1,864.7800	1.8648	(8.438)	0	0	0
2019/05/09	R213	07/11/2019	9.60	Call	Bond Future	2,978.5000	2.9785	3,127.4000	3.1274	4.999	0	0	0
2019/05/09	R213	07/11/2019	9.60	Put	Bond Future	1,989.5800	1.9896	1,818.1700	1.8182	(8.615)	0	0	0
2019/05/09	R213	06/02/2020	9.26	Put	Bond Future	3,680.6200	3.6806	3,482.0400	3.4820	(5.395)	0	0	0
2019/05/09	R213	06/02/2020	9.27	Call	Bond Future	2,295.1600	2.2952	2,439.4400	2.4394	6.286	0	0	0
2019/05/09	R213	06/02/2020			Bond Future	9.4940	86.3238	9.4370	86.6652	(0.600)	0.0000	0.0000	0
2019/05/09	R213	06/02/2020	9.28	Call	Bond Future	2,323.5500	2.3235	2,468.9600	2.4690	6.258	0	0	0
2019/05/09	R213	06/02/2020	9.28	Put	Bond Future	3,614.8600	3.6149	3,418.8300	3.4188	(5.423)	0	0	0
2019/05/09	R213	06/02/2020	9.26	Call	Bond Future	2,267.2500	2.2672	2,410.1100	2.4101	6.301	0	0	0
2019/05/09	R213	06/02/2020	9.27	Put	Bond Future	3,647.4700	3.6475	3,450.3100	3.4503	(5.405)	0	0	0
2019/05/09	R214	01/08/2019	10.34	Put	Bond Future	763.4000	0.7634	707.0600	0.7071	(7.380)	0	0	0
2019/05/09	R214	01/08/2019			Bond Future	9.8582	73.0094	9.8363	73.1572	(0.222)	0.0000	0.0000	10,672
2019/05/09	R214	01/08/2019	10.33	Call	Bond Future	3,841.2300	3.8412	3,931.9900	3.9320	2.363	0	0	0
2019/05/09	R214	01/08/2019	10.33	Put	Bond Future	777.5700	0.7776	720.5200	0.7205	(7.337)	0	0	0
2019/05/09	R214	01/08/2019	10.34	Call	Bond Future	3,889.6600	3.8897	3,981.1300	3.9811	2.352	0	0	0
2019/05/09	R214	01/08/2019	10.32	Call	Bond Future	3,793.0700	3.7931	3,883.1300	3.8831	2.374	0	0	0
2019/05/09	R214	01/08/2019	10.32	Put	Bond Future	792.1000	0.7921	734.3500	0.7344	(7.291)	0	0	0
2019/05/09	R214	07/11/2019	10.02	Put	Bond Future	2,474.4000	2.4744	2,394.0200	2.3940	(3.248)	0	0	0
2019/05/09	R214	07/11/2019			Bond Future	9.9252	71.1666	9.8975	71.3509	(0.279)	0.0000	0.0000	0
2019/05/09	R214	07/11/2019	10.01	Call	Bond Future	3,063.0400	3.0630	3,167.3100	3.1673	3.404	0	0	0
2019/05/09	R214	07/11/2019	10.01	Put	Bond Future	2,502.4600	2.5025	2,422.4200	2.4224	(3.198)	0	0	0
2019/05/09	R214	07/11/2019	10.02	Call	Bond Future	3,100.6000	3.1006	3,204.5300	3.2045	3.352	0	0	0
2019/05/09	R214	07/11/2019	10.00	Call	Bond Future	3,025.6900	3.0257	3,130.2800	3.1303	3.457	0	0	0
2019/05/09	R214	07/11/2019	10.00	Put	Bond Future	2,530.8200	2.5308	2,451.1000	2.4511	(3.150)	0	0	0
2019/05/09	R214	06/02/2020	9.73	Call	Bond Future	2,624.4700	2.6245	2,697.0000	2.6970	2.764	0	0	0
2019/05/09	R214	06/02/2020			Bond Future	9.9823	72.5428	9.9520	72.7433	(0.304)	0.0000	0.0000	0
2019/05/09	R214	06/02/2020	9.71	Call	Bond Future	2,563.5700	2.5636	2,634.8600	2.6349	2.781	0	0	0
2019/05/09	R214	06/02/2020	9.71	Put	Bond Future	4,393.9100	4.3939	4,264.7800	4.2648	(2.939)	0	0	0
2019/05/09	R214	06/02/2020	9.73	Put	Bond Future	4,317.8300	4.3178	4,189.9400	4.1899	(2.962)	0	0	0
2019/05/09	R214	06/02/2020	9.72	Call	Bond Future	2,593.8100	2.5938	2,665.7200	2.6657	2.772	0	0	0
2019/05/09	R214	06/02/2020	9.72	Put	Bond Future	4,355.6100	4.3556	4,227.1000	4.2271	(2.950)	0	0	0
2019/05/09	R248	01/08/2019	10.35	Call	Bond Future	5,075.9900	5.0760	5,231.7300	5.2317	3.068	0	0	0
2019/05/09	R248	01/08/2019	10.34	Put	Bond Future	885.2900	0.8853	805.5100	0.8055	(9.012)	0	0	0
2019/05/09	R248	01/08/2019			Bond Future	9.8425	93.3816	9.8154	93.6161	(0.275)	0.0000	0.0000	102,934
2019/05/09	R248	01/08/2019	10.36	Call	Bond Future	5,138.7300	5.1387	5,295.5300	5.2955	3.051	0	0	0
2019/05/09	R248	01/08/2019	10.36	Put	Bond Future	851.6400	0.8516	774.0000	0.7740	(9.117)	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
2019/05/09	R248	01/08/2019	10.35	Put	Bond Future	868.3100	0.8683	789.6100	0.7896	(9.064)	0	0	0
2019/05/09	R248	01/08/2019	10.34	Call	Bond Future	5,013.4400	5.0134	5,168.1000	5.1681	3.085	0	0	0
2019/05/09	R248	07/11/2019	10.02	Call	Bond Future	3,946.5300	3.9465	4,110.3900	4.1104	4.152	0	0	0
2019/05/09	R248	07/11/2019	10.01	Put	Bond Future	3,039.6400	3.0396	2,921.7500	2.9218	(3.878)	0	0	0
2019/05/09	R248	07/11/2019			Bond Future	9.9086	90.8034	9.8757	91.0853	(0.332)	0.0000	0.0000	48
2019/05/09	R248	07/11/2019	10.03	Call	Bond Future	3,995.4300	3.9954	4,159.0600	4.1591	4.095	0	0	0
2019/05/09	R248	07/11/2019	10.03	Put	Bond Future	2,969.2600	2.9693	2,850.9200	2.8509	(3.986)	0	0	0
2019/05/09	R248	07/11/2019	10.02	Put	Bond Future	3,004.1300	3.0041	2,886.0200	2.8860	(3.932)	0	0	0
2019/05/09	R248	07/11/2019	10.01	Call	Bond Future	3,898.1200	3.8981	4,062.2000	4.0622	4.209	0	0	0
2019/05/09	R248	06/02/2020	9.71	Put	Bond Future	5,439.1300	5.4391	5,243.4700	5.2435	(3.597)	0	0	0
2019/05/09	R248	06/02/2020			Bond Future	9.9650	92.5594	9.9292	92.8628	(0.359)	0.0000	0.0000	0
2019/05/09	R248	06/02/2020	9.71	Call	Bond Future	3,238.0200	3.2380	3,345.7500	3.3457	3.327	0	0	0
2019/05/09	R248	06/02/2020	9.70	Put	Bond Future	5,488.1300	5.4881	5,291.8100	5.2918	(3.577)	0	0	0
2019/05/09	R248	06/02/2020	9.72	Call	Bond Future	3,277.1800	3.2772	3,385.8700	3.3859	3.317	0	0	0
2019/05/09	R248	06/02/2020	9.72	Put	Bond Future	5,390.1900	5.3902	5,195.4900	5.1955	(3.612)	0	0	0
2019/05/09	R248	06/02/2020	9.70	Call	Bond Future	3,198.7800	3.1988	3,305.8500	3.3058	3.347	0	0	0

**Total**

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