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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/05/2019 TO 10/05/2019

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
2019/05/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	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
2019/05/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	2025	01/08/2019			Bond Future	137.2719	137.2719	137.1441	137.1441	(0.093)	0.0000	0.0000	1,622
2019/05/10	2025	07/11/2019			Bond Future	140.1085	140.1085	139.9777	139.9777	(0.093)	0.0000	0.0000	0
2019/05/10	2025	06/02/2020			Bond Future	141.4042	141.4042	141.2708	141.2708	(0.094)	0.0000	0.0000	0
2019/05/10	2029	01/08/2019			Bond Future	104.5539	104.5539	104.1994	104.1994	(0.339)	0.0000	0.0000	4,180
2019/05/10	2029	07/11/2019			Bond Future	105.6231	105.6231	105.2610	105.2610	(0.343)	0.0000	0.0000	0
2019/05/10	2029	06/02/2020			Bond Future	107.7080	107.7080	107.3386	107.3386	(0.343)	0.0000	0.0000	0
2019/05/10	2030	01/08/2019	9.91	Put	Bond Future	356.1300	0.3561	264.9100	0.2649	(25.614)	0	0	0
2019/05/10	2030	01/08/2019	9.68	Call	Bond Future	3,458.9200	3.4589	3,942.8500	3.9429	13.991	0	0	0
2019/05/10	2030	01/08/2019	8.67	Put	Bond Future	3,838.4700	3.8385	3,333.5800	3.3336	(13.153)	0	0	0
2019/05/10	2030	01/08/2019	9.15	Put	Bond Future	1,766.9000	1.7669	1,445.2100	1.4452	(18.206)	0	0	0
2019/05/10	2030	01/08/2019			Bond Future	9.2132	92.0813	9.1141	92.7057	(1.076)	0.0000	0.0000	45,372
2019/05/10	2030	01/08/2019	8.35	Put	Bond Future	5,724.3800	5.7244	5,142.3600	5.1424	(10.167)	0	0	0
2019/05/10	2030	01/08/2019	8.35	Call	Bond Future	91.3900	0.0914	133.7800	0.1338	46.384	0	0	2,025
2019/05/10	2030	01/08/2019	9.22	Put	Bond Future	1,546.9300	1.5469	1,253.1200	1.2531	(18.993)	0	0	0
2019/05/10	2030	01/08/2019	9.22	Call	Bond Future	1,589.5100	1.5895	1,920.1100	1.9201	20.799	0	0	5,400
2019/05/10	2030	01/08/2019	9.69	Call	Bond Future	3,506.2800	3.5063	3,992.7200	3.9927	13.873	0	0	0
2019/05/10	2030	01/08/2019	9.69	Put	Bond Future	579.2600	0.5793	441.2900	0.4413	(23.818)	0	0	5,400
2019/05/10	2030	01/08/2019	9.91	Call	Bond Future	4,591.8000	4.5918	5,124.9900	5.1250	11.612	0	0	0
2019/05/10	2030	01/08/2019	9.92	Call	Bond Future	4,642.8000	4.6428	5,177.7500	5.1777	11.522	0	0	0
2019/05/10	2030	01/08/2019	9.90	Put	Bond Future	364.2700	0.3643	271.2600	0.2713	(25.533)	0	0	0
2019/05/10	2030	01/08/2019	9.68	Put	Bond Future	592.0000	0.5920	451.5200	0.4515	(23.730)	0	0	4,800
2019/05/10	2030	01/08/2019	8.67	Call	Bond Future	345.6000	0.3456	465.1200	0.4651	34.583	0	0	5,400
2019/05/10	2030	01/08/2019	9.15	Call	Bond Future	1,369.2800	1.3693	1,672.0000	1.6720	22.108	0	0	2,025
2019/05/10	2030	01/08/2019	9.92	Put	Bond Future	348.2600	0.3483	258.8000	0.2588	(25.688)	0	0	0
2019/05/10	2030	01/08/2019	9.90	Call	Bond Future	4,541.0100	4.5410	5,072.4100	5.0724	11.702	0	0	0
2019/05/10	2030	01/08/2019	8.77	Put	Bond Future	3,326.6200	3.3266	2,855.8200	2.8558	(14.153)	0	0	0
2019/05/10	2030	01/08/2019	8.77	Call	Bond Future	489.8000	0.4898	643.4100	0.6434	31.362	0	0	0
2019/05/10	2030	01/08/2019	9.27	Put	Bond Future	1,402.9700	1.4030	1,128.6900	1.1287	(19.550)	0	0	0
2019/05/10	2030	01/08/2019	9.27	Call	Bond Future	1,758.2800	1.7583	2,108.4100	2.1084	19.913	0	0	0
2019/05/10	2030	07/11/2019	9.49	Put	Bond Future	1,836.5400	1.8365	1,587.2200	1.5872	(13.576)	0	0	0
2019/05/10	2030	07/11/2019	9.76	Put	Bond Future	1,321.2500	1.3213	1,129.5500	1.1295	(14.509)	0	0	5,500
2019/05/10	2030	07/11/2019			Bond Future	9.2709	93.9607	9.1679	94.5977	(1.111)	0.0000	0.0000	0
2019/05/10	2030	07/11/2019	9.10	Put	Bond Future	2,942.9100	2.9429	2,594.3900	2.5944	(11.843)	0	0	0
2019/05/10	2030	07/11/2019	9.10	Call	Bond Future	1,883.2600	1.8833	2,171.6600	2.1717	15.314	0	0	5,500
2019/05/10	2030	07/11/2019	9.48	Call	Bond Future	3,134.5300	3.1345	3,519.7700	3.5198	12.290	0	0	0
2019/05/10	2030	07/11/2019	9.48	Put	Bond Future	1,859.8500	1.8599	1,608.1700	1.6082	(13.532)	0	0	0
2019/05/10	2030	07/11/2019	8.60	Put	Bond Future	4,995.9300	4.9959	4,515.3600	4.5154	(9.619)	0	0	0
2019/05/10	2030	07/11/2019	8.60	Call	Bond Future	741.9300	0.7419	898.2800	0.8983	21.073	0	0	5,500
2019/05/10	2030	07/11/2019	9.49	Call	Bond Future	3,171.6000	3.1716	3,559.2000	3.5592	12.221	0	0	0
2019/05/10	2030	07/11/2019	9.76	Call	Bond Future	4,266.3300	4.2663	4,711.5500	4.7115	10.436	0	0	0
2019/05/10	2030	07/11/2019	8.57	Put	Bond Future	5,142.6700	5.1427	4,654.7200	4.6547	(9.488)	0	0	0
2019/05/10	2030	07/11/2019	9.47	Call	Bond Future	3,097.6600	3.0977	3,480.5200	3.4805	12.360	0	0	0

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2019/05/10	2030	07/11/2019	9.47	Put	Bond Future	1,883.4000	1.8834	1,629.3400	1.6293	(13.489)	0	0	0
2019/05/10	2030	07/11/2019	9.12	Put	Bond Future	2,875.6400	2.8756	2,532.4500	2.5325	(11.934)	0	0	0
2019/05/10	2030	07/11/2019	9.12	Call	Bond Future	1,940.8200	1.9408	2,234.5500	2.2346	15.134	0	0	20,631
2019/05/10	2030	07/11/2019	9.70	Call	Bond Future	4,012.8200	4.0128	4,446.1800	4.4462	10.799	0	0	0
2019/05/10	2030	07/11/2019	9.70	Put	Bond Future	1,422.2100	1.4222	1,218.6500	1.2186	(14.313)	0	0	20,631
2019/05/10	2030	07/11/2019	8.57	Call	Bond Future	692.4400	0.6924	841.4100	0.8414	21.514	0	0	20,631
2019/05/10	2030	06/02/2020	9.14	Call	Bond Future	2,422.4400	2.4224	2,724.9100	2.7249	12.486	0	0	0
2019/05/10	2030	06/02/2020	9.15	Put	Bond Future	3,486.7400	3.4867	3,142.2100	3.1422	(9.881)	0	0	0
2019/05/10	2030	06/02/2020			Bond Future	9.3200	91.7848	9.2130	92.4340	(1.148)	0.0000	0.0000	0
2019/05/10	2030	06/02/2020	9.14	Put	Bond Future	3,518.4400	3.5184	3,171.7300	3.1717	(9.854)	0	0	0
2019/05/10	2030	06/02/2020	9.15	Call	Bond Future	2,452.0800	2.4521	2,756.7300	2.7567	12.424	0	0	0
2019/05/10	2030	06/02/2020	9.16	Call	Bond Future	2,481.5900	2.4816	2,788.4100	2.7884	12.364	0	0	0
2019/05/10	2030	06/02/2020	9.16	Put	Bond Future	3,454.9700	3.4550	3,112.6100	3.1126	(9.909)	0	0	0
2019/05/10	2032	01/08/2019	10.10	Call	Bond Future	4,778.4000	4.7784	5,316.2400	5.3162	11.256	0	0	0
2019/05/10	2032	01/08/2019	10.11	Put	Bond Future	440.4300	0.4404	336.2600	0.3363	(23.652)	0	0	0
2019/05/10	2032	01/08/2019			Bond Future	9.4462	94.1418	9.3526	94.7857	(0.991)	0.0000	0.0000	41,085
2019/05/10	2032	01/08/2019	10.10	Put	Bond Future	450.0700	0.4501	343.9400	0.3439	(23.581)	0	0	0
2019/05/10	2032	01/08/2019	10.11	Call	Bond Future	4,832.7100	4.8327	5,372.5100	5.3725	11.170	0	0	0
2019/05/10	2032	01/08/2019	10.09	Call	Bond Future	4,724.1000	4.7241	5,259.9800	5.2600	11.344	0	0	0
2019/05/10	2032	01/08/2019	10.09	Put	Bond Future	459.7900	0.4598	351.7000	0.3517	(23.509)	0	0	0
2019/05/10	2032	07/11/2019	9.71	Call	Bond Future	3,464.3600	3.4644	3,857.8000	3.8578	11.357	0	0	0
2019/05/10	2032	07/11/2019	9.70	Put	Bond Future	2,153.0900	2.1531	1,887.2400	1.8872	(12.347)	0	0	0
2019/05/10	2032	07/11/2019			Bond Future	9.5093	91.9010	9.4122	92.5579	(1.021)	0.0000	0.0000	0
2019/05/10	2032	07/11/2019	9.72	Call	Bond Future	3,504.0700	3.5041	3,899.9000	3.8999	11.296	0	0	0
2019/05/10	2032	07/11/2019	9.72	Put	Bond Future	2,100.6400	2.1006	1,839.5800	1.8396	(12.428)	0	0	0
2019/05/10	2032	07/11/2019	9.71	Put	Bond Future	2,126.8600	2.1269	1,863.4100	1.8634	(12.387)	0	0	0
2019/05/10	2032	07/11/2019	9.70	Call	Bond Future	3,424.6000	3.4246	3,815.6400	3.8156	11.419	0	0	0
2019/05/10	2032	06/02/2020	9.40	Put	Bond Future	3,877.9600	3.8780	3,524.6900	3.5247	(9.110)	0	0	0
2019/05/10	2032	06/02/2020			Bond Future	9.5625	93.6944	9.4621	94.3640	(1.051)	0.0000	0.0000	0
2019/05/10	2032	06/02/2020	9.39	Call	Bond Future	2,759.4100	2.7594	3,073.5100	3.0735	11.383	0	0	0
2019/05/10	2032	06/02/2020	9.39	Put	Bond Future	3,913.5800	3.9136	3,558.1200	3.5581	(9.083)	0	0	0
2019/05/10	2032	06/02/2020	9.40	Call	Bond Future	2,791.2300	2.7912	3,107.5200	3.1075	11.332	0	0	0
2019/05/10	2032	06/02/2020	9.38	Call	Bond Future	2,727.7800	2.7278	3,039.6900	3.0397	11.435	0	0	0
2019/05/10	2032	06/02/2020	9.38	Put	Bond Future	3,949.4600	3.9495	3,591.8100	3.5918	(9.056)	0	0	0
2019/05/10	2033	01/08/2019			Bond Future	107.0013	107.0013	106.6377	106.6377	(0.340)	0.0000	0.0000	6,090
2019/05/10	2033	07/11/2019			Bond Future	108.0462	108.0462	107.6749	107.6749	(0.344)	0.0000	0.0000	0
2019/05/10	2033	06/02/2020			Bond Future	110.1790	110.1790	109.8000	109.8000	(0.344)	0.0000	0.0000	0
2019/05/10	2037	01/08/2019	10.31	Call	Bond Future	4,635.6700	4.6357	5,332.0200	5.3320	15.022	0	0	0
2019/05/10	2037	01/08/2019			Bond Future	9.7759	89.5443	9.6618	90.4209	(1.167)	0.0000	0.0000	46,487
2019/05/10	2037	01/08/2019	10.29	Call	Bond Future	4,521.5600	4.5216	5,211.6900	5.2117	15.263	0	0	0
2019/05/10	2037	01/08/2019	10.29	Put	Bond Future	726.8800	0.7269	540.3200	0.5403	(25.666)	0	0	0
2019/05/10	2037	01/08/2019	10.31	Put	Bond Future	698.3900	0.6984	518.0500	0.5180	(25.822)	0	0	0
2019/05/10	2037	01/08/2019	10.30	Call	Bond Future	4,578.5200	4.5785	5,271.7800	5.2718	15.142	0	0	0
2019/05/10	2037	01/08/2019	10.30	Put	Bond Future	712.5000	0.7125	529.0700	0.5291	(25.745)	0	0	0
2019/05/10	2037	07/11/2019	9.97	Call	Bond Future	3,649.7200	3.6497	4,167.6900	4.1677	14.192	0	0	0

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2019/05/10	2037	07/11/2019			Bond Future	9.8390	91.3721	9.7211	92.2664	(1.198)	0.0000	0.0000	0
2019/05/10	2037	07/11/2019	9.95	Call	Bond Future	3,565.2300	3.5652	4,076.6500	4.0767	14.345	0	0	0
2019/05/10	2037	07/11/2019	9.95	Put	Bond Future	2,735.2100	2.7352	2,352.3100	2.3523	(13.999)	0	0	0
2019/05/10	2037	07/11/2019	9.97	Put	Bond Future	2,671.4100	2.6714	2,295.0600	2.2951	(14.088)	0	0	0
2019/05/10	2037	07/11/2019	9.96	Call	Bond Future	3,607.3600	3.6074	4,122.0600	4.1221	14.268	0	0	0
2019/05/10	2037	07/11/2019	9.96	Put	Bond Future	2,703.1500	2.7031	2,323.5300	2.3235	(14.044)	0	0	0
2019/05/10	2037	06/02/2020	9.67	Call	Bond Future	2,932.5200	2.9325	3,352.3300	3.3523	14.316	0	0	0
2019/05/10	2037	06/02/2020	9.66	Put	Bond Future	4,667.9000	4.6679	4,172.9900	4.1730	(10.602)	0	0	0
2019/05/10	2037	06/02/2020			Bond Future	9.8944	88.8950	9.7728	89.8067	(1.229)	0.0000	0.0000	0
2019/05/10	2037	06/02/2020	9.68	Call	Bond Future	2,967.4800	2.9675	3,390.2900	3.3903	14.248	0	0	0
2019/05/10	2037	06/02/2020	9.68	Put	Bond Future	4,584.5300	4.5845	4,095.6300	4.0956	(10.664)	0	0	0
2019/05/10	2037	06/02/2020	9.67	Put	Bond Future	4,626.0600	4.6261	4,134.1600	4.1342	(10.633)	0	0	0
2019/05/10	2037	06/02/2020	9.66	Call	Bond Future	2,897.7700	2.8978	3,314.5700	3.3146	14.383	0	0	0
2019/05/10	2038	01/08/2019			Bond Future	124.6883	124.6883	124.7077	124.7077	0.016	0.0000	0.0000	11,598
2019/05/10	2038	07/11/2019			Bond Future	127.2649	127.2649	127.2844	127.2844	0.015	0.0000	0.0000	0
2019/05/10	2038	06/02/2020			Bond Future	128.1236	128.1236	128.1431	128.1431	0.015	0.0000	0.0000	0
2019/05/10	2040	01/08/2019	10.37	Put	Bond Future	747.5500	0.7475	565.2700	0.5653	(24.384)	0	0	0
2019/05/10	2040	01/08/2019	10.36	Call	Bond Future	4,678.1200	4.6781	5,349.4500	5.3495	14.350	0	0	0
2019/05/10	2040	01/08/2019			Bond Future	9.8658	92.5886	9.7620	93.4455	(1.052)	0.0000	0.0000	28,625
2019/05/10	2040	01/08/2019	10.37	Call	Bond Future	4,738.6600	4.7387	5,413.2300	5.4132	14.235	0	0	0
2019/05/10	2040	01/08/2019	10.36	Put	Bond Future	763.4600	0.7635	577.9400	0.5779	(24.300)	0	0	0
2019/05/10	2040	01/08/2019	10.38	Call	Bond Future	4,799.5200	4.7995	5,477.2700	5.4773	14.121	0	0	0
2019/05/10	2040	01/08/2019	10.38	Put	Bond Future	732.0800	0.7321	552.9800	0.5530	(24.465)	0	0	0
2019/05/10	2040	07/11/2019	9.80	Put	Bond Future	3,821.3500	3.8213	3,364.0900	3.3641	(11.966)	0	0	0
2019/05/10	2040	07/11/2019	9.30	Put	Bond Future	6,481.4100	6.4814	5,844.6900	5.8447	(9.824)	0	0	0
2019/05/10	2040	07/11/2019	10.04	Put	Bond Future	2,883.5100	2.8835	2,508.0700	2.5081	(13.020)	0	0	0
2019/05/10	2040	07/11/2019	10.03	Call	Bond Future	3,729.7200	3.7297	4,225.0800	4.2251	13.281	0	0	0
2019/05/10	2040	07/11/2019			Bond Future	9.9291	94.4786	9.8220	95.3527	(1.079)	0.0000	0.0000	0
2019/05/10	2040	07/11/2019	9.80	Call	Bond Future	2,766.4500	2.7664	3,183.2700	3.1833	15.067	0	0	1,260
2019/05/10	2040	07/11/2019	9.30	Call	Bond Future	1,154.1000	1.1541	1,391.4600	1.3915	20.567	0	0	1,260
2019/05/10	2040	07/11/2019	10.04	Call	Bond Future	3,774.9000	3.7749	4,273.5400	4.2735	13.209	0	0	0
2019/05/10	2040	07/11/2019	10.03	Put	Bond Future	2,918.1300	2.9181	2,539.4100	2.5394	(12.978)	0	0	0
2019/05/10	2040	07/11/2019	10.05	Call	Bond Future	3,820.0600	3.8201	4,321.9600	4.3220	13.139	0	0	0
2019/05/10	2040	07/11/2019	10.05	Put	Bond Future	2,848.9900	2.8490	2,476.8100	2.4768	(13.064)	0	0	0
2019/05/10	2040	06/02/2020	9.76	Call	Bond Future	3,183.9000	3.1839	3,592.9100	3.5929	12.846	0	0	0
2019/05/10	2040	06/02/2020			Bond Future	9.9849	91.8116	9.8744	92.7025	(1.106)	0.0000	0.0000	0
2019/05/10	2040	06/02/2020	9.74	Call	Bond Future	3,109.5700	3.1096	3,512.7300	3.5127	12.965	0	0	0
2019/05/10	2040	06/02/2020	9.74	Put	Bond Future	5,103.6600	5.1037	4,615.8700	4.6159	(9.558)	0	0	0
2019/05/10	2040	06/02/2020	9.76	Put	Bond Future	5,012.5500	5.0125	4,530.6100	4.5306	(9.615)	0	0	0
2019/05/10	2040	06/02/2020	9.75	Call	Bond Future	3,146.9400	3.1469	3,553.0300	3.5530	12.904	0	0	0
2019/05/10	2040	06/02/2020	9.75	Put	Bond Future	5,058.2500	5.0582	4,573.3900	4.5734	(9.586)	0	0	0
2019/05/10	2044	01/08/2019	10.40	Put	Bond Future	746.6000	0.7466	556.7400	0.5567	(25.430)	0	0	0
2019/05/10	2044	01/08/2019	9.86	Put	Bond Future	2,226.4900	2.2265	1,783.9400	1.7839	(19.877)	0	0	0
2019/05/10	2044	01/08/2019	10.53	Call	Bond Future	5,719.1600	5.7192	6,486.5300	6.4865	13.418	0	0	0
2019/05/10	2044	01/08/2019	9.39	Call	Bond Future	541.8600	0.5419	744.2300	0.7442	37.347	0	0	228

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
2019/05/10	2044	01/08/2019			Bond Future	9.8829	89.7561	9.7742	90.6739	(1.101)	0.0000	0.0000	41,321
2019/05/10	2044	01/08/2019	10.39	Call	Bond Future	4,841.8700	4.8419	5,566.4600	5.5665	14.965	0	0	0
2019/05/10	2044	01/08/2019	10.39	Put	Bond Future	762.4100	0.7624	569.1800	0.5692	(25.345)	0	0	0
2019/05/10	2044	01/08/2019	10.40	Call	Bond Future	4,903.3400	4.9033	5,631.3000	5.6313	14.846	0	0	0
2019/05/10	2044	01/08/2019	9.86	Call	Bond Future	2,034.1300	2.0341	2,509.4000	2.5094	23.365	0	0	100
2019/05/10	2044	01/08/2019	10.53	Put	Bond Future	568.3800	0.5684	417.9300	0.4179	(26.470)	0	0	100
2019/05/10	2044	01/08/2019	9.39	Put	Bond Future	4,830.2800	4.8303	4,114.8300	4.1148	(14.812)	0	0	0
2019/05/10	2044	01/08/2019	9.74	Put	Bond Future	2,766.9800	2.7670	2,254.3700	2.2544	(18.526)	0	0	0
2019/05/10	2044	01/08/2019	10.38	Call	Bond Future	4,780.4600	4.7805	5,501.6500	5.5016	15.086	0	0	0
2019/05/10	2044	01/08/2019	10.38	Put	Bond Future	778.4100	0.7784	581.7800	0.5818	(25.260)	0	0	0
2019/05/10	2044	01/08/2019	9.36	Put	Bond Future	5,043.4900	5.0435	4,312.3300	4.3123	(14.497)	0	0	0
2019/05/10	2044	01/08/2019	9.36	Call	Bond Future	483.1300	0.4831	669.7900	0.6698	38.636	0	0	100
2019/05/10	2044	01/08/2019	9.74	Call	Bond Future	1,557.4900	1.5575	1,962.7000	1.9627	26.017	0	0	228
2019/05/10	2044	01/08/2019	10.27	Call	Bond Future	4,120.1000	4.1201	4,800.4200	4.8004	16.512	0	0	0
2019/05/10	2044	01/08/2019	10.27	Put	Bond Future	977.4100	0.9774	739.9100	0.7399	(24.299)	0	0	228
2019/05/10	2044	07/11/2019	10.07	Put	Bond Future	2,890.3300	2.8903	2,495.8300	2.4958	(13.649)	0	0	0
2019/05/10	2044	07/11/2019	10.52	Call	Bond Future	6,245.0500	6.2450	6,922.9200	6.9229	10.855	0	0	0
2019/05/10	2044	07/11/2019	9.74	Put	Bond Future	4,250.4200	4.2504	3,734.5800	3.7346	(12.136)	0	0	0
2019/05/10	2044	07/11/2019			Bond Future	9.9435	91.5883	9.8313	92.5245	(1.128)	0.0000	0.0000	0
2019/05/10	2044	07/11/2019	10.06	Call	Bond Future	3,880.2600	3.8803	4,418.4900	4.4185	13.871	0	0	0
2019/05/10	2044	07/11/2019	10.06	Put	Bond Future	2,925.3300	2.9253	2,527.3500	2.5274	(13.605)	0	0	0
2019/05/10	2044	07/11/2019	10.52	Put	Bond Future	1,681.7500	1.6818	1,423.4100	1.4234	(15.361)	0	0	328
2019/05/10	2044	07/11/2019	10.07	Call	Bond Future	3,926.4500	3.9264	4,468.1600	4.4682	13.796	0	0	0
2019/05/10	2044	07/11/2019	9.19	Call	Bond Future	887.4900	0.8875	1,097.3700	1.0974	23.649	0	0	328
2019/05/10	2044	07/11/2019	9.74	Call	Bond Future	2,539.9000	2.5399	2,960.2700	2.9603	16.551	0	0	328
2019/05/10	2044	07/11/2019	10.05	Call	Bond Future	3,834.3000	3.8343	4,369.0400	4.3690	13.946	0	0	0
2019/05/10	2044	07/11/2019	10.05	Put	Bond Future	2,960.6800	2.9607	2,559.2100	2.5592	(13.560)	0	0	0
2019/05/10	2044	07/11/2019	9.19	Put	Bond Future	7,503.4300	7.5034	6,777.1000	6.7771	(9.680)	0	0	0
2019/05/10	2044	06/02/2020	9.74	Call	Bond Future	3,136.4200	3.1364	3,566.7300	3.5667	13.720	0	0	328
2019/05/10	2044	06/02/2020	10.78	Put	Bond Future	2,004.6200	2.0046	1,753.7100	1.7537	(12.517)	0	0	328
2019/05/10	2044	06/02/2020	9.77	Put	Bond Future	5,138.6800	5.1387	4,624.0400	4.6240	(10.015)	0	0	0
2019/05/10	2044	06/02/2020			Bond Future	9.9968	88.9902	9.8812	89.9445	(1.156)	0.0000	0.0000	0
2019/05/10	2044	06/02/2020	9.09	Put	Bond Future	9,143.5600	9.1436	8,413.4300	8.4134	(7.985)	0	0	0
2019/05/10	2044	06/02/2020	9.09	Call	Bond Future	1,171.0200	1.1710	1,395.2700	1.3953	19.150	0	0	328
2019/05/10	2044	06/02/2020	9.74	Put	Bond Future	5,280.6100	5.2806	4,756.5400	4.7565	(9.924)	0	0	0
2019/05/10	2044	06/02/2020	9.77	Call	Bond Future	3,249.4300	3.2494	3,689.1700	3.6892	13.533	0	0	0
2019/05/10	2044	06/02/2020	10.78	Call	Bond Future	8,047.8600	8.0479	8,751.3300	8.7513	8.741	0	0	0
2019/05/10	2044	06/02/2020	9.78	Call	Bond Future	3,287.5500	3.2875	3,730.4200	3.7304	13.471	0	0	0
2019/05/10	2044	06/02/2020	9.76	Put	Bond Future	5,185.9500	5.1860	4,668.1700	4.6682	(9.984)	0	0	0
2019/05/10	2044	06/02/2020	9.78	Put	Bond Future	5,092.0800	5.0921	4,580.5700	4.5806	(10.045)	0	0	0
2019/05/10	2044	06/02/2020	9.76	Call	Bond Future	3,211.8500	3.2119	3,648.4500	3.6485	13.593	0	0	0
2019/05/10	2046	01/08/2019			Bond Future	118.7145	118.7145	117.6244	117.6244	(0.918)	0.0000	0.0000	12,658
2019/05/10	2046	07/11/2019			Bond Future	119.4530	119.4530	118.3400	118.3400	(0.932)	0.0000	0.0000	0
2019/05/10	2046	06/02/2020			Bond Future	121.8111	121.8111	120.6761	120.6761	(0.932)	0.0000	0.0000	0
2019/05/10	2050	01/08/2019			Bond Future	122.5600	122.5600	121.0540	121.0540	(1.229)	0.0000	0.0000	10,887
2019/05/10	2050	07/11/2019			Bond Future	125.0925	125.0925	123.5552	123.5552	(1.229)	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
2019/05/10	2050	06/02/2020			Bond Future	125.7251	125.7251	124.1572	124.1572	(1.247)	0.0000	0.0000	0
2019/05/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	AL37	01/08/2019			Index Future	644.9790	644.9790	646.9720	646.9720	0.309	0.0000	0.0000	0
2019/05/10	AL37	07/11/2019			Index Future	658.1380	658.1380	660.1700	660.1700	0.309	0.0000	0.0000	0
2019/05/10	AL37	06/02/2020			Index Future	670.9760	670.9760	673.0460	673.0460	0.309	0.0000	0.0000	0
2019/05/10	AL7T	01/08/2019			Index Future	746.6090	746.6090	750.8190	750.8190	0.564	0.0000	0.0000	0
2019/05/10	AL7T	07/11/2019			Index Future	761.8420	761.8420	766.1350	766.1350	0.564	0.0000	0.0000	0
2019/05/10	AL7T	06/02/2020			Index Future	776.7030	776.7030	781.0790	781.0790	0.563	0.0000	0.0000	0
2019/05/10	ALBI	01/08/2019			Index Future	673.8550	673.8550	678.6410	678.6410	0.710	0.0000	0.0000	975
2019/05/10	ALBI	07/11/2019			Index Future	687.6030	687.6030	692.4850	692.4850	0.710	0.0000	0.0000	0
2019/05/10	ALBI	06/02/2020			Index Future	701.0160	701.0160	705.9920	705.9920	0.710	0.0000	0.0000	0
2019/05/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	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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2019/05/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/10	ES33	01/08/2019			Bond Future	10.9669	78.3140	10.8624	78.9228	(0.953)	0.0000	0.0000	350
2019/05/10	ES33	07/11/2019			Bond Future	11.0816	76.1170	10.9731	76.7380	(0.979)	0.0000	0.0000	0
2019/05/10	ES33	06/02/2020			Bond Future	11.1873	77.6025	11.0748	78.2355	(1.005)	0.0000	0.0000	0
2019/05/10	ES42	01/08/2019			Bond Future	11.2504	79.9503	11.1460	80.6443	(0.928)	0.0000	0.0000	4,919
2019/05/10	ES42	07/11/2019			Bond Future	11.3635	77.3157	11.2551	78.0237	(0.954)	0.0000	0.0000	0
2019/05/10	ES42	06/02/2020			Bond Future	11.4639	78.8249	11.3517	79.5466	(0.978)	0.0000	0.0000	0
2019/05/10	GOVI	01/08/2019	638.68	Call	GOVI	283,730.0000	28.3730	333,140.0000	33.3140	17.414	0	0	0
2019/05/10	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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2019/05/10	GOVI	01/08/2019			GOVI	667.0530	667.0530	671.9940	671.9940	0.741	0.0000	0.0000	444
2019/05/10	GOVI	01/08/2019	638.69	Call	GOVI	283,630.0000	28.3630	333,040.0000	33.3040	17.421	0	0	0
2019/05/10	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/10	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/10	GOVI	01/08/2019	638.67	Call	GOVI	283,830.0000	28.3830	333,240.0000	33.3240	17.408	0	0	0
2019/05/10	GOVI	07/11/2019	672.90	Call	GOVI	77,620.0000	7.7620	128,020.0000	12.8020	64.932	0	0	0
2019/05/10	GOVI	07/11/2019			GOVI	680.6620	680.6620	685.7020	685.7020	0.740	0.0000	0.0000	0
2019/05/10	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/10	GOVI	07/11/2019	672.91	Call	GOVI	77,520.0000	7.7520	127,920.0000	12.7920	65.015	0	0	0
2019/05/10	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/10	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/10	GOVI	07/11/2019	672.92	Call	GOVI	77,420.0000	7.7420	127,820.0000	12.7820	65.099	0	0	0
2019/05/10	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/10	GOVI	06/02/2020	703.15	Put	GOVI	92,100.0000	9.2100	40,730.0000	4.0730	(55.776)	0	0	0
2019/05/10	GOVI	06/02/2020			GOVI	693.9400	693.9400	699.0770	699.0770	0.740	0.0000	0.0000	0
2019/05/10	GOVI	06/02/2020	703.14	Put	GOVI	92,000.0000	9.2000	40,630.0000	4.0630	(55.837)	0	0	0
2019/05/10	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/10	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/10	GOVI	06/02/2020	703.13	Put	GOVI	91,900.0000	9.1900	40,530.0000	4.0530	(55.898)	0	0	0
2019/05/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/10	IGOV	01/08/2019			Index Future	266.0350	266.0350	265.1340	265.1340	(0.339)	0.0000	0.0000	815
2019/05/10	IGOV	07/11/2019			Index Future	271.5320	271.5320	270.6110	270.6110	(0.339)	0.0000	0.0000	219
2019/05/10	IGOV	06/02/2020			Index Future	276.8910	276.8910	275.9520	275.9520	(0.339)	0.0000	0.0000	0
2019/05/10	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/10	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/10	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/10	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/05/10	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/05/10	IS02	23/03/2020			Interest Rate Swap	98.7700	98.7700	98.7600	98.7600	(0.010)	0.0000	0.0000	0
2019/05/10	IS02	22/06/2020			Interest Rate Swap	102.3300	102.3300	102.3100	102.3100	(0.020)	0.0000	0.0000	0
2019/05/10	IS02	21/09/2020			Interest Rate Swap	99.2700	99.2700	99.2500	99.2500	(0.020)	0.0000	0.0000	0
2019/05/10	IS05	17/12/2020			Interest Rate Swap	96.0300	96.0300	95.9900	95.9900	(0.042)	0.0000	0.0000	0
2019/05/10	IS05	16/03/2021			Interest Rate Swap	95.1500	95.1500	95.1200	95.1200	(0.032)	0.0000	0.0000	0
2019/05/10	IS05	15/06/2021			Interest Rate Swap	94.2300	94.2300	94.2100	94.2100	(0.021)	0.0000	0.0000	0
2019/05/10	IS05	21/09/2021			Interest Rate Swap	94.2900	94.2900	94.2400	94.2400	(0.053)	0.0000	0.0000	0
2019/05/10	IS05	21/12/2021			Interest Rate Swap	96.4000	96.4000	96.3100	96.3100	(0.093)	0.0000	0.0000	51
2019/05/10	IS05	15/03/2022			Interest Rate Swap	96.4500	96.4500	96.3200	96.3200	(0.135)	0.0000	0.0000	0
2019/05/10	IS05	21/06/2022			Interest Rate Swap	97.5500	97.5500	97.3900	97.3900	(0.164)	0.0000	0.0000	0
2019/05/10	IS05	20/09/2022			Interest Rate Swap	101.3900	101.3900	101.2200	101.2200	(0.168)	0.0000	0.0000	0
2019/05/10	IS05	20/12/2022			Interest Rate Swap	102.5600	102.5600	102.3800	102.3800	(0.176)	0.0000	0.0000	0
2019/05/10	IS05	22/03/2023			Interest Rate Swap	95.8200	95.8200	95.6300	95.6300	(0.198)	0.0000	0.0000	0
2019/05/10	IS05	20/06/2023			Interest Rate Swap	101.8200	101.8200	101.6100	101.6100	(0.206)	0.0000	0.0000	0
2019/05/10	IS05	19/09/2023			Interest Rate Swap	97.2400	97.2400	97.0000	97.0000	(0.247)	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
2019/05/10	IS10	17/12/2025			Interest Rate Swap	93.5000	93.5000	93.1100	93.1100	(0.417)	0.0000	0.0000	0
2019/05/10	IS10	16/03/2026			Interest Rate Swap	90.4500	90.4500	90.0500	90.0500	(0.442)	0.0000	0.0000	0
2019/05/10	IS10	15/06/2026			Interest Rate Swap	89.1500	89.1500	88.7300	88.7300	(0.471)	0.0000	0.0000	0
2019/05/10	IS10	21/09/2026			Interest Rate Swap	91.3000	91.3000	90.8700	90.8700	(0.471)	0.0000	0.0000	0
2019/05/10	IS10	21/12/2026			Interest Rate Swap	95.1000	95.1000	94.6700	94.6700	(0.452)	0.0000	0.0000	0
2019/05/10	IS10	15/03/2027			Interest Rate Swap	93.6400	93.6400	93.2000	93.2000	(0.470)	0.0000	0.0000	0
2019/05/10	IS10	21/06/2027			Interest Rate Swap	95.7100	95.7100	95.2600	95.2600	(0.470)	0.0000	0.0000	0
2019/05/10	IS10	20/09/2027			Interest Rate Swap	101.2000	101.2000	100.7500	100.7500	(0.445)	0.0000	0.0000	0
2019/05/10	IS10	20/12/2027			Interest Rate Swap	101.5600	101.5600	101.0900	101.0900	(0.463)	0.0000	0.0000	0
2019/05/10	IS10	22/03/2028			Interest Rate Swap	95.0100	95.0100	94.5100	94.5100	(0.526)	0.0000	0.0000	0
2019/05/10	IS10	20/06/2028			Interest Rate Swap	102.2600	102.2600	101.7700	101.7700	(0.479)	0.0000	0.0000	0
2019/05/10	IS10	19/09/2028			Interest Rate Swap	95.7600	95.7600	95.2500	95.2500	(0.533)	0.0000	0.0000	0
2019/05/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/10	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/10	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/10	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/10	R023	01/08/2019	8.95	Call	Bond Future	3,813.4200	3.8134	4,090.4500	4.0905	7.265	0	0	0
2019/05/10	R023	01/08/2019			Bond Future	7.6843	103.5415	7.5928	103.8234	(1.191)	0.0000	0.0000	57,458
2019/05/10	R023	01/08/2019	8.93	Call	Bond Future	3,755.9700	3.7560	4,032.5900	4.0326	7.365	0	0	0
2019/05/10	R023	01/08/2019	8.93	Put	Bond Future	14.2000	0.0142	8.9800	0.0090	(36.761)	0	0	0
2019/05/10	R023	01/08/2019	8.95	Put	Bond Future	12.9900	0.0130	8.1800	0.0082	(37.028)	0	0	0
2019/05/10	R023	01/08/2019	8.94	Call	Bond Future	3,784.6800	3.7847	4,061.5100	4.0615	7.314	0	0	0
2019/05/10	R023	01/08/2019	8.94	Put	Bond Future	13.5800	0.0136	8.5700	0.0086	(36.892)	0	0	0
2019/05/10	R023	07/11/2019	7.98	Call	Bond Future	1,392.7600	1.3928	1,582.4900	1.5825	13.623	0	0	0
2019/05/10	R023	07/11/2019			Bond Future	7.6887	101.7208	7.5888	102.0081	(1.299)	0.0000	0.0000	0
2019/05/10	R023	07/11/2019	7.99	Call	Bond Future	1,413.0400	1.4130	1,603.9600	1.6040	13.511	0	0	0
2019/05/10	R023	07/11/2019	7.98	Put	Bond Future	560.9500	0.5609	463.3700	0.4634	(17.395)	0	0	0
2019/05/10	R023	07/11/2019	7.99	Put	Bond Future	552.8300	0.5528	456.4400	0.4564	(17.436)	0	0	0
2019/05/10	R023	07/11/2019	8.00	Call	Bond Future	1,433.1700	1.4332	1,625.2800	1.6253	13.405	0	0	0
2019/05/10	R023	07/11/2019	8.00	Put	Bond Future	544.5600	0.5446	449.3600	0.4494	(17.482)	0	0	0
2019/05/10	R023	06/02/2020	7.54	Call	Bond Future	817.8700	0.8179	953.7100	0.9537	16.609	0	0	0
2019/05/10	R023	06/02/2020			Bond Future	7.6748	103.7056	7.5656	103.9984	(1.423)	0.0000	0.0000	0
2019/05/10	R023	06/02/2020	7.52	Call	Bond Future	789.9900	0.7900	923.2500	0.9233	16.869	0	0	0
2019/05/10	R023	06/02/2020	7.52	Put	Bond Future	1,205.3800	1.2054	1,045.8600	1.0459	(13.234)	0	0	0
2019/05/10	R023	06/02/2020	7.54	Put	Bond Future	1,179.4800	1.1795	1,022.5400	1.0225	(13.306)	0	0	0
2019/05/10	R023	06/02/2020	7.53	Call	Bond Future	804.0500	0.8041	938.6000	0.9386	16.734	0	0	0
2019/05/10	R023	06/02/2020	7.53	Put	Bond Future	1,192.5500	1.1925	1,034.3200	1.0343	(13.268)	0	0	0
2019/05/10	R035	01/08/2019	10.23	Call	Bond Future	4,717.5000	4.7175	5,389.2300	5.3892	14.239	0	0	0
2019/05/10	R035	01/08/2019	10.22	Put	Bond Future	633.2500	0.6333	470.0200	0.4700	(25.777)	0	0	0
2019/05/10	R035	01/08/2019			Bond Future	9.6720	97.4761	9.5630	98.3081	(1.126)	0.0000	0.0000	58,488
2019/05/10	R035	01/08/2019	10.24	Call	Bond Future	4,775.3500	4.7754	5,449.9500	5.4500	14.127	0	0	0

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2019/05/10	R035	01/08/2019	10.24	Put	Bond Future	606.7200		0.6067	449.2900	0.4493	(25.948)	0	0	0
2019/05/10	R035	01/08/2019	10.23	Put	Bond Future	619.8500		0.6198	459.5500	0.4595	(25.861)	0	0	0
2019/05/10	R035	01/08/2019	10.22	Call	Bond Future	4,659.8300		4.6598	5,328.6300	5.3286	14.352	0	0	0
2019/05/10	R035	07/11/2019	9.88	Call	Bond Future	3,608.2600		3.6083	4,102.0400	4.1020	13.685	0	0	0
2019/05/10	R035	07/11/2019	9.89	Call	Bond Future	3,651.0900		3.6511	4,148.0100	4.1480	13.610	0	0	0
2019/05/10	R035	07/11/2019	9.87	Put	Bond Future	2,596.9300		2.5969	2,238.8400	2.2388	(13.789)	0	0	0
2019/05/10	R035	07/11/2019	10.21	Put	Bond Future	1,723.0300		1.7230	1,462.3200	1.4623	(15.131)	0	0	3,500
2019/05/10	R035	07/11/2019			Bond Future	9.7394		94.9606	9.6267	95.8094	(1.158)	0.0000	0.0000	0
2019/05/10	R035	07/11/2019	9.89	Put	Bond Future	2,535.2900		2.5353	2,183.4800	2.1835	(13.877)	0	0	0
2019/05/10	R035	07/11/2019	9.87	Call	Bond Future	3,565.6500		3.5656	4,056.2900	4.0563	13.760	0	0	0
2019/05/10	R035	07/11/2019	8.92	Put	Bond Future	7,129.6900		7.1297	6,452.0900	6.4521	(9.504)	0	0	0
2019/05/10	R035	07/11/2019	8.92	Call	Bond Future	695.6100		0.6956	866.7400	0.8667	24.601	0	0	3,500
2019/05/10	R035	07/11/2019	9.52	Put	Bond Future	3,898.9900		3.8990	3,424.1000	3.4241	(12.180)	0	0	0
2019/05/10	R035	07/11/2019	9.52	Call	Bond Future	2,236.8300		2.2368	2,610.6700	2.6107	16.713	0	0	3,500
2019/05/10	R035	07/11/2019	9.88	Put	Bond Future	2,565.9600		2.5660	2,211.0100	2.2110	(13.833)	0	0	0
2019/05/10	R035	07/11/2019	10.21	Call	Bond Future	5,145.8600		5.1459	5,733.8800	5.7339	11.427	0	0	0
2019/05/10	R035	06/02/2020	9.60	Call	Bond Future	3,011.8100		3.0118	3,414.9700	3.4150	13.386	0	0	0
2019/05/10	R035	06/02/2020	9.61	Put	Bond Future	4,459.1400		4.4591	3,999.9400	3.9999	(10.298)	0	0	0
2019/05/10	R035	06/02/2020			Bond Future	9.7995		96.8137	9.6829	97.6789	(1.189)	0.0000	0.0000	0
2019/05/10	R035	06/02/2020	9.60	Put	Bond Future	4,499.9400		4.4999	4,037.9300	4.0379	(10.267)	0	0	0
2019/05/10	R035	06/02/2020	9.61	Call	Bond Future	3,046.4300		3.0464	3,452.4000	3.4524	13.326	0	0	0
2019/05/10	R035	06/02/2020	9.59	Call	Bond Future	2,977.4000		2.9774	3,377.7500	3.3777	13.446	0	0	0
2019/05/10	R035	06/02/2020	9.59	Put	Bond Future	4,541.0400		4.5410	4,076.2200	4.0762	(10.236)	0	0	0
2019/05/10	R186	01/08/2019	9.54	Call	Bond Future	5,395.0100		5.3950	5,900.3600	5.9004	9.367	0	0	0
2019/05/10	R186	01/08/2019	10.08	Put	Bond Future	22.6300		0.0226	14.6600	0.0147	(35.219)	0	0	6,000
2019/05/10	R186	01/08/2019	8.38	Call	Bond Future	789.8500		0.7898	995.3900	0.9954	26.023	0	0	0
2019/05/10	R186	01/08/2019			Bond Future	8.5926		111.5606	8.4979	112.1050	(1.102)	0.0000	0.0000	111,915
2019/05/10	R186	01/08/2019	9.52	Call	Bond Future	5,294.3400		5.2943	5,797.8400	5.7978	9.510	0	0	0
2019/05/10	R186	01/08/2019	9.52	Put	Bond Future	139.8300		0.1398	98.9500	0.0989	(29.236)	0	0	0
2019/05/10	R186	01/08/2019	8.30	Put	Bond Future	2,322.7300		2.3227	1,954.7400	1.9547	(15.843)	0	0	0
2019/05/10	R186	01/08/2019	8.30	Call	Bond Future	628.7100		0.6287	805.1000	0.8051	28.056	0	0	6,000
2019/05/10	R186	01/08/2019	9.05	Put	Bond Future	461.6500		0.4616	346.2300	0.3462	(25.002)	0	0	0
2019/05/10	R186	01/08/2019	9.05	Call	Bond Future	3,043.8400		3.0438	3,472.8000	3.4728	14.093	0	0	6,000
2019/05/10	R186	01/08/2019	9.54	Put	Bond Future	132.8200		0.1328	93.7900	0.0938	(29.386)	0	0	0
2019/05/10	R186	01/08/2019	10.08	Call	Bond Future	8,138.6900		8.1387	8,675.1000	8.6751	6.591	0	0	0
2019/05/10	R186	01/08/2019	8.38	Put	Bond Future	2,017.4000		2.0174	1,678.5600	1.6786	(16.796)	0	0	0
2019/05/10	R186	01/08/2019	8.70	Put	Bond Future	1,059.4200		1.0594	839.1300	0.8391	(20.793)	0	0	6,200
2019/05/10	R186	01/08/2019	9.53	Call	Bond Future	5,344.6100		5.3446	5,849.0600	5.8491	9.438	0	0	0
2019/05/10	R186	01/08/2019	9.53	Put	Bond Future	136.2400		0.1362	96.3100	0.0963	(29.309)	0	0	0
2019/05/10	R186	01/08/2019	8.70	Call	Bond Future	1,672.8200		1.6728	1,996.9100	1.9969	19.374	0	0	0
2019/05/10	R186	01/08/2019	9.22	Call	Bond Future	3,823.2800		3.8233	4,287.1500	4.2871	12.133	0	0	0
2019/05/10	R186	01/08/2019	9.22	Put	Bond Future	301.3400		0.3013	220.8300	0.2208	(26.717)	0	0	0
2019/05/10	R186	07/11/2019	8.94	Call	Bond Future	2,970.3300		2.9703	3,328.7300	3.3287	12.066	0	0	0
2019/05/10	R186	07/11/2019	8.23	Call	Bond Future	963.1500		0.9631	1,148.4400	1.1484	19.238	0	0	5,000
2019/05/10	R186	07/11/2019			Bond Future	8.6403		113.8373	8.5406	114.3924	(1.153)	0.0000	0.0000	0
2019/05/10	R186	07/11/2019	8.94	Put	Bond Future	1,322.0200		1.3220	1,125.2600	1.1253	(14.883)	0	0	0
2019/05/10	R186	07/11/2019	8.73	Call	Bond Future	2,256.7400		2.2567	2,567.7800	2.5678	13.783	0	0	0

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2019/05/10	R186	07/11/2019	8.73	Put	Bond Future	1,759.8700	1.7599	1,515.7500	1.5157	(13.871)	0	0	5,000
2019/05/10	R186	07/11/2019	8.96	Put	Bond Future	1,285.6600	1.2857	1,093.1000	1.0931	(14.978)	0	0	0
2019/05/10	R186	07/11/2019	8.23	Put	Bond Future	3,272.0700	3.2721	2,902.2000	2.9022	(11.304)	0	0	0
2019/05/10	R186	07/11/2019	8.95	Call	Bond Future	3,006.4700	3.0065	3,366.9800	3.3670	11.991	0	0	0
2019/05/10	R186	07/11/2019	8.96	Call	Bond Future	3,042.8100	3.0428	3,405.4100	3.4054	11.917	0	0	0
2019/05/10	R186	07/11/2019	8.95	Put	Bond Future	1,303.7300	1.3037	1,109.0800	1.1091	(14.930)	0	0	0
2019/05/10	R186	06/02/2020	8.57	Call	Bond Future	2,135.5200	2.1355	2,409.3300	2.4093	12.822	0	0	0
2019/05/10	R186	06/02/2020			Bond Future	8.6760	110.7504	8.5714	111.3162	(1.206)	0.0000	0.0000	0
2019/05/10	R186	06/02/2020	8.55	Call	Bond Future	2,079.6600	2.0797	2,349.3700	2.3494	12.969	0	0	0
2019/05/10	R186	06/02/2020	8.55	Put	Bond Future	2,761.4900	2.7615	2,465.3800	2.4654	(10.723)	0	0	0
2019/05/10	R186	06/02/2020	8.57	Put	Bond Future	2,708.7800	2.7088	2,416.7700	2.4168	(10.780)	0	0	0
2019/05/10	R186	06/02/2020	8.56	Call	Bond Future	2,107.3000	2.1073	2,379.0700	2.3791	12.897	0	0	0
2019/05/10	R186	06/02/2020	8.56	Put	Bond Future	2,734.8300	2.7348	2,440.7800	2.4408	(10.752)	0	0	0
2019/05/10	R197	01/08/2019			Bond Future	303.8737	303.8737	303.2951	303.2951	(0.190)	0.0000	0.0000	2,507
2019/05/10	R197	07/11/2019			Bond Future	310.1527	310.1527	309.5614	309.5614	(0.191)	0.0000	0.0000	0
2019/05/10	R197	06/02/2020			Bond Future	308.6290	308.6290	308.0257	308.0257	(0.195)	0.0000	0.0000	0
2019/05/10	R202	01/08/2019			Bond Future	239.9226	239.9226	239.6830	239.6830	(0.100)	0.0000	0.0000	9,334
2019/05/10	R202	07/11/2019			Bond Future	244.8802	244.8802	244.6350	244.6350	(0.100)	0.0000	0.0000	0
2019/05/10	R202	06/02/2020			Bond Future	245.6526	245.6526	245.4023	245.4023	(0.102)	0.0000	0.0000	0
2019/05/10	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/10	R207	01/08/2019	7.33	Call	Bond Future	741.3000	0.7413	738.5800	0.7386	(0.367)	0	0	0
2019/05/10	R207	01/08/2019			Bond Future	5.6242	101.1013	5.6304	101.0986	0.110	0.0000	0.0000	4,891
2019/05/10	R207	01/08/2019	7.34	Call	Bond Future	745.6200	0.7456	742.9000	0.7429	(0.365)	0	0	0
2019/05/10	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/10	R207	01/08/2019	7.35	Call	Bond Future	749.9300	0.7499	747.2100	0.7472	(0.363)	0	0	0
2019/05/10	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/10	R207	07/11/2019	2.08	Put	Bond Future	88.3600	0.0884	91.0100	0.0910	2.999	0	0	0
2019/05/10	R207	07/11/2019			Bond Future	2.5452	103.1646	2.5621	103.1615	0.666	0.0000	0.0000	0
2019/05/10	R207	07/11/2019	2.07	Call	Bond Future	4.3000	0.0043	3.9100	0.0039	(9.070)	0	0	0
2019/05/10	R207	07/11/2019	2.07	Put	Bond Future	89.9400	0.0899	92.6100	0.0926	2.969	0	0	0
2019/05/10	R207	07/11/2019	2.08	Call	Bond Future	4.5200	0.0045	4.1100	0.0041	(9.071)	0	0	0
2019/05/10	R207	07/11/2019	2.06	Call	Bond Future	4.0900	0.0041	3.7100	0.0037	(9.291)	0	0	0
2019/05/10	R207	07/11/2019	2.06	Put	Bond Future	91.5400	0.0915	94.2200	0.0942	2.928	0	0	0
2019/05/10	R208	01/08/2019	8.16	Call	Bond Future	2,499.6600	2.4997	2,559.8200	2.5598	2.407	0	0	0
2019/05/10	R208	01/08/2019	8.17	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/05/10	R208	01/08/2019			Bond Future	6.5162	102.7095	6.4773	102.7697	(0.597)	0.0000	0.0000	10,880
2019/05/10	R208	01/08/2019	8.16	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/05/10	R208	01/08/2019	8.17	Call	Bond Future	2,514.6100	2.5146	2,574.7700	2.5748	2.392	0	0	0
2019/05/10	R208	01/08/2019	8.15	Call	Bond Future	2,484.7100	2.4847	2,544.8700	2.5449	2.421	0	0	0
2019/05/10	R208	01/08/2019	8.15	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/05/10	R208	07/11/2019	6.83	Call	Bond Future	803.3200	0.8033	853.1700	0.8532	6.205	0	0	0
2019/05/10	R208	07/11/2019	6.82	Put	Bond Future	83.4700	0.0835	72.0400	0.0720	(13.694)	0	0	0
2019/05/10	R208	07/11/2019			Bond Future	6.2775	101.4002	6.2309	101.4613	(0.742)	0.0000	0.0000	0
2019/05/10	R208	07/11/2019	6.84	Call	Bond Future	814.8400	0.8148	864.8900	0.8649	6.142	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/10	R208	07/11/2019	6.84	Put	Bond Future	80.7200		0.0807	69.6600	0.0697	(13.702)	0	0	0
2019/05/10	R208	07/11/2019	6.83	Put	Bond Future	82.1800		0.0822	70.9200	0.0709	(13.702)	0	0	0
2019/05/10	R208	07/11/2019	6.82	Call	Bond Future	791.6200		0.7916	841.3000	0.8413	6.276	0	0	0
2019/05/10	R208	06/02/2020	6.13	Put	Bond Future	164.8800		0.1649	143.3300	0.1433	(13.070)	0	0	0
2019/05/10	R208	06/02/2020	6.12	Call	Bond Future	405.5000		0.4055	445.7700	0.4458	9.931	0	0	0
2019/05/10	R208	06/02/2020			Bond Future	5.9019		103.3788	5.8449	103.4410	(0.966)	0.0000	0.0000	0
2019/05/10	R208	06/02/2020	6.13	Call	Bond Future	413.1100		0.4131	453.7200	0.4537	9.830	0	0	0
2019/05/10	R208	06/02/2020	6.12	Put	Bond Future	168.1400		0.1681	146.2500	0.1463	(13.019)	0	0	0
2019/05/10	R208	06/02/2020	6.14	Call	Bond Future	421.1000		0.4211	462.0400	0.4620	9.722	0	0	0
2019/05/10	R208	06/02/2020	6.14	Put	Bond Future	162.0100		0.1620	140.7900	0.1408	(13.098)	0	0	0
2019/05/10	R209	01/08/2019	10.17	Call	Bond Future	3,995.3300		3.9953	4,538.8500	4.5388	13.604	0	0	0
2019/05/10	R209	01/08/2019	10.15	Put	Bond Future	568.3800		0.5684	429.8800	0.4299	(24.368)	0	0	0
2019/05/10	R209	01/08/2019	9.30	Call	Bond Future	769.9800		0.7700	990.8400	0.9908	28.684	0	0	7,560
2019/05/10	R209	01/08/2019			Bond Future	9.6204		74.4652	9.5170	75.1424	(1.075)	0.0000	0.0000	87,905
2019/05/10	R209	01/08/2019	10.17	Put	Bond Future	544.8800		0.5449	411.2200	0.4112	(24.530)	0	0	0
2019/05/10	R209	01/08/2019	10.15	Call	Bond Future	3,897.5400		3.8975	4,436.2200	4.4362	13.821	0	0	0
2019/05/10	R209	01/08/2019	10.16	Put	Bond Future	556.5200		0.5565	420.4500	0.4205	(24.450)	0	0	0
2019/05/10	R209	01/08/2019	9.30	Put	Bond Future	2,899.1100		2.8991	2,442.7900	2.4428	(15.740)	0	0	0
2019/05/10	R209	01/08/2019	9.80	Put	Bond Future	1,177.8800		1.1779	930.1100	0.9301	(21.035)	0	0	0
2019/05/10	R209	01/08/2019	10.16	Call	Bond Future	3,946.3600		3.9464	4,487.4700	4.4875	13.712	0	0	0
2019/05/10	R209	01/08/2019	9.80	Call	Bond Future	2,332.6400		2.3326	2,762.0500	2.7620	18.409	0	0	7,560
2019/05/10	R209	01/08/2019	10.46	Call	Bond Future	5,469.0400		5.4690	6,067.7700	6.0678	10.948	0	0	0
2019/05/10	R209	01/08/2019	10.46	Put	Bond Future	294.6600		0.2947	216.2100	0.2162	(26.624)	0	0	7,560
2019/05/10	R209	07/11/2019	9.82	Call	Bond Future	3,105.6100		3.1056	3,508.1000	3.5081	12.960	0	0	0
2019/05/10	R209	07/11/2019			Bond Future	9.6779		72.8318	9.5712	73.5226	(1.102)	0.0000	0.0000	0
2019/05/10	R209	07/11/2019	9.80	Call	Bond Future	3,032.7700		3.0328	3,430.1200	3.4301	13.102	0	0	0
2019/05/10	R209	07/11/2019	9.80	Put	Bond Future	2,253.4200		2.2534	1,959.9400	1.9599	(13.024)	0	0	0
2019/05/10	R209	07/11/2019	9.82	Put	Bond Future	2,199.8000		2.1998	1,911.4600	1.9115	(13.108)	0	0	0
2019/05/10	R209	07/11/2019	9.81	Call	Bond Future	3,068.9900		3.0690	3,468.9200	3.4689	13.031	0	0	0
2019/05/10	R209	07/11/2019	9.81	Put	Bond Future	2,226.3700		2.2264	1,935.4700	1.9355	(13.066)	0	0	0
2019/05/10	R209	06/02/2020	9.52	Put	Bond Future	3,912.3000		3.9123	3,535.2000	3.5352	(9.639)	0	0	0
2019/05/10	R209	06/02/2020			Bond Future	9.7265		74.2531	9.6167	74.9573	(1.129)	0.0000	0.0000	0
2019/05/10	R209	06/02/2020	9.51	Call	Bond Future	2,549.9000		2.5499	2,874.6500	2.8746	12.736	0	0	0
2019/05/10	R209	06/02/2020	9.51	Put	Bond Future	3,947.7500		3.9477	3,568.3500	3.5683	(9.611)	0	0	0
2019/05/10	R209	06/02/2020	9.52	Call	Bond Future	2,579.8800		2.5799	2,906.9300	2.9069	12.677	0	0	0
2019/05/10	R209	06/02/2020	9.50	Call	Bond Future	2,519.8400		2.5198	2,842.2800	2.8423	12.796	0	0	0
2019/05/10	R209	06/02/2020	9.50	Put	Bond Future	3,983.2100		3.9832	3,601.5000	3.6015	(9.583)	0	0	0
2019/05/10	R210	01/08/2019			Bond Future	192.7719		192.7719	192.0470	192.0470	(0.376)	0.0000	0.0000	3,142
2019/05/10	R210	07/11/2019			Bond Future	194.1560		194.1560	193.4157	193.4157	(0.381)	0.0000	0.0000	0
2019/05/10	R210	06/02/2020			Bond Future	197.9887		197.9887	197.2333	197.2333	(0.382)	0.0000	0.0000	0
2019/05/10	R212	01/08/2019			Bond Future	159.7091		159.7091	159.7304	159.7304	0.013	0.0000	0.0000	6,690
2019/05/10	R212	07/11/2019			Bond Future	163.0094		163.0094	163.0307	163.0307	0.013	0.0000	0.0000	0
2019/05/10	R212	06/02/2020			Bond Future	163.9876		163.9876	164.0091	164.0091	0.013	0.0000	0.0000	0
2019/05/10	R213	01/08/2019	9.99	Put	Bond Future	410.8900		0.4109	310.8100	0.3108	(24.357)	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
2019/05/10	R213	01/08/2019	9.98	Call	Bond Future	4,374.8500	4.3749	4,888.7500	4.8888	11.747	0	0	0
2019/05/10	R213	01/08/2019			Bond Future	9.3220	86.7883	9.2233	87.4042	(1.059)	0.0000	0.0000	17,140
2019/05/10	R213	01/08/2019	9.99	Call	Bond Future	4,424.1600	4.4242	4,939.9100	4.9399	11.658	0	0	0
2019/05/10	R213	01/08/2019	9.98	Put	Bond Future	419.7300	0.4197	317.8000	0.3178	(24.285)	0	0	0
2019/05/10	R213	01/08/2019	10.00	Call	Bond Future	4,473.7000	4.4737	4,991.2500	4.9913	11.569	0	0	0
2019/05/10	R213	01/08/2019	10.00	Put	Bond Future	402.3400	0.4023	304.0600	0.3041	(24.427)	0	0	0
2019/05/10	R213	07/11/2019	9.59	Put	Bond Future	1,841.3500	1.8413	1,593.4500	1.5934	(13.463)	0	0	0
2019/05/10	R213	07/11/2019	9.58	Call	Bond Future	3,054.3600	3.0544	3,432.2000	3.4322	12.371	0	0	0
2019/05/10	R213	07/11/2019			Bond Future	9.3832	85.0065	9.2809	85.6346	(1.091)	0.0000	0.0000	0
2019/05/10	R213	07/11/2019	9.59	Call	Bond Future	3,090.7900	3.0908	3,470.9800	3.4710	12.301	0	0	0
2019/05/10	R213	07/11/2019	9.58	Put	Bond Future	1,864.7800	1.8648	1,614.5300	1.6145	(13.420)	0	0	0
2019/05/10	R213	07/11/2019	9.60	Call	Bond Future	3,127.4000	3.1274	3,509.9300	3.5099	12.232	0	0	0
2019/05/10	R213	07/11/2019	9.60	Put	Bond Future	1,818.1700	1.8182	1,572.6100	1.5726	(13.506)	0	0	0
2019/05/10	R213	06/02/2020	9.26	Put	Bond Future	3,482.0400	3.4820	3,141.0700	3.1411	(9.792)	0	0	0
2019/05/10	R213	06/02/2020	9.27	Call	Bond Future	2,439.4400	2.4394	2,740.8500	2.7408	12.356	0	0	0
2019/05/10	R213	06/02/2020			Bond Future	9.4370	86.6652	9.3309	87.3055	(1.124)	0.0000	0.0000	0
2019/05/10	R213	06/02/2020	9.28	Call	Bond Future	2,468.9600	2.4690	2,772.5100	2.7725	12.295	0	0	0
2019/05/10	R213	06/02/2020	9.28	Put	Bond Future	3,418.8300	3.4188	3,082.1600	3.0822	(9.848)	0	0	0
2019/05/10	R213	06/02/2020	9.26	Call	Bond Future	2,410.1100	2.4101	2,709.3600	2.7094	12.416	0	0	0
2019/05/10	R213	06/02/2020	9.27	Put	Bond Future	3,450.3100	3.4503	3,111.5000	3.1115	(9.820)	0	0	0
2019/05/10	R214	01/08/2019	10.34	Put	Bond Future	707.0600	0.7071	547.0800	0.5471	(22.626)	0	0	0
2019/05/10	R214	01/08/2019			Bond Future	9.8363	73.1572	9.7329	73.8604	(1.051)	0.0000	0.0000	10,672
2019/05/10	R214	01/08/2019	10.33	Call	Bond Future	3,931.9900	3.9320	4,472.6700	4.4727	13.751	0	0	0
2019/05/10	R214	01/08/2019	10.33	Put	Bond Future	720.5200	0.7205	557.9900	0.5580	(22.557)	0	0	0
2019/05/10	R214	01/08/2019	10.34	Call	Bond Future	3,981.1300	3.9811	4,524.3600	4.5244	13.645	0	0	0
2019/05/10	R214	01/08/2019	10.32	Call	Bond Future	3,883.1300	3.8831	4,421.2000	4.4212	13.857	0	0	0
2019/05/10	R214	01/08/2019	10.32	Put	Bond Future	734.3500	0.7344	569.2100	0.5692	(22.488)	0	0	0
2019/05/10	R214	07/11/2019	10.02	Put	Bond Future	2,394.0200	2.3940	2,089.2400	2.0892	(12.731)	0	0	0
2019/05/10	R214	07/11/2019			Bond Future	9.8975	71.3509	9.7910	72.0683	(1.076)	0.0000	0.0000	0
2019/05/10	R214	07/11/2019	10.01	Call	Bond Future	3,167.3100	3.1673	3,577.2900	3.5773	12.944	0	0	0
2019/05/10	R214	07/11/2019	10.01	Put	Bond Future	2,422.4200	2.4224	2,115.0100	2.1150	(12.690)	0	0	0
2019/05/10	R214	07/11/2019	10.02	Call	Bond Future	3,204.5300	3.2045	3,617.1400	3.6171	12.876	0	0	0
2019/05/10	R214	07/11/2019	10.00	Call	Bond Future	3,130.2800	3.1303	3,537.6200	3.5376	13.013	0	0	0
2019/05/10	R214	07/11/2019	10.00	Put	Bond Future	2,451.1000	2.4511	2,141.0500	2.1410	(12.649)	0	0	0
2019/05/10	R214	06/02/2020	9.73	Call	Bond Future	2,697.0000	2.6970	3,034.7200	3.0347	12.522	0	0	0
2019/05/10	R214	06/02/2020			Bond Future	9.9520	72.7433	9.8423	73.4745	(1.102)	0.0000	0.0000	0
2019/05/10	R214	06/02/2020	9.71	Call	Bond Future	2,634.8600	2.6349	2,967.8400	2.9678	12.637	0	0	0
2019/05/10	R214	06/02/2020	9.71	Put	Bond Future	4,264.7800	4.2648	3,866.5700	3.8666	(9.337)	0	0	0
2019/05/10	R214	06/02/2020	9.73	Put	Bond Future	4,189.9400	4.1899	3,796.4700	3.7965	(9.391)	0	0	0
2019/05/10	R214	06/02/2020	9.72	Call	Bond Future	2,665.7200	2.6657	3,001.0600	3.0011	12.580	0	0	0
2019/05/10	R214	06/02/2020	9.72	Put	Bond Future	4,227.1000	4.2271	3,831.2500	3.8313	(9.365)	0	0	0
2019/05/10	R248	01/08/2019	10.35	Call	Bond Future	5,231.7300	5.2317	5,949.1700	5.9492	13.713	0	0	0
2019/05/10	R248	01/08/2019	10.34	Put	Bond Future	805.5100	0.8055	613.7400	0.6137	(23.807)	0	0	0
2019/05/10	R248	01/08/2019			Bond Future	9.8154	93.6161	9.7121	94.5221	(1.053)	0.0000	0.0000	102,934
2019/05/10	R248	01/08/2019	10.36	Call	Bond Future	5,295.5300	5.2955	6,016.1300	6.0161	13.608	0	0	0
2019/05/10	R248	01/08/2019	10.36	Put	Bond Future	774.0000	0.7740	588.5900	0.5886	(23.955)	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
2019/05/10	R248	01/08/2019	10.35	Put	Bond Future	789.6100	0.7896	601.0400	0.6010	(23.881)	0	0	0
2019/05/10	R248	01/08/2019	10.34	Call	Bond Future	5,168.1000	5.1681	5,882.3400	5.8823	13.820	0	0	0
2019/05/10	R248	07/11/2019	10.02	Call	Bond Future	4,110.3900	4.1104	4,651.4600	4.6515	13.163	0	0	0
2019/05/10	R248	07/11/2019	10.01	Put	Bond Future	2,921.7500	2.9218	2,535.0700	2.5351	(13.235)	0	0	0
2019/05/10	R248	07/11/2019			Bond Future	9.8757	91.0853	9.7691	92.0096	(1.080)	0.0000	0.0000	48
2019/05/10	R248	07/11/2019	10.03	Call	Bond Future	4,159.0600	4.1591	4,703.5700	4.7036	13.092	0	0	0
2019/05/10	R248	07/11/2019	10.03	Put	Bond Future	2,850.9200	2.8509	2,471.1300	2.4711	(13.322)	0	0	0
2019/05/10	R248	07/11/2019	10.02	Put	Bond Future	2,886.0200	2.8860	2,502.7900	2.5028	(13.279)	0	0	0
2019/05/10	R248	07/11/2019	10.01	Call	Bond Future	4,062.2000	4.0622	4,599.8200	4.5998	13.235	0	0	0
2019/05/10	R248	06/02/2020	9.71	Put	Bond Future	5,243.4700	5.2435	4,735.4700	4.7355	(9.688)	0	0	0
2019/05/10	R248	06/02/2020			Bond Future	9.9292	92.8628	9.8194	93.8049	(1.106)	0.0000	0.0000	0
2019/05/10	R248	06/02/2020	9.71	Call	Bond Future	3,345.7500	3.3457	3,779.8700	3.7799	12.975	0	0	0
2019/05/10	R248	06/02/2020	9.70	Put	Bond Future	5,291.8100	5.2918	4,780.6700	4.7807	(9.659)	0	0	0
2019/05/10	R248	06/02/2020	9.72	Call	Bond Future	3,385.8700	3.3859	3,823.1400	3.8231	12.915	0	0	0
2019/05/10	R248	06/02/2020	9.72	Put	Bond Future	5,195.4900	5.1955	4,690.6400	4.6906	(9.717)	0	0	0
2019/05/10	R248	06/02/2020	9.70	Call	Bond Future	3,305.8500	3.3058	3,736.8300	3.7368	13.037	0	0	0

**Total**

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