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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/05/2019 TO 23/05/2019

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
2019/05/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	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
2019/05/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	2025	01/08/2019			Bond Future	136.4610	136.4610	136.4446	136.4446	(0.012)	0.0000	0.0000	1,622
2019/05/23	2025	07/11/2019			Bond Future	139.2649	139.2649	139.2479	139.2479	(0.012)	0.0000	0.0000	0
2019/05/23	2025	06/02/2020			Bond Future	140.5457	140.5457	140.5281	140.5281	(0.013)	0.0000	0.0000	0
2019/05/23	2029	01/08/2019			Bond Future	103.8277	103.8277	103.8431	103.8431	0.015	0.0000	0.0000	4,132
2019/05/23	2029	07/11/2019			Bond Future	104.8699	104.8699	104.8853	104.8853	0.015	0.0000	0.0000	0
2019/05/23	2029	06/02/2020			Bond Future	106.9412	106.9412	106.9567	106.9567	0.015	0.0000	0.0000	0
2019/05/23	2030	01/08/2019	9.91	Put	Bond Future	182.1500	0.1821	176.9200	0.1769	(2.871)	0	0	0
2019/05/23	2030	01/08/2019	9.68	Call	Bond Future	4,102.6300	4.1026	4,099.9000	4.0999	(0.067)	0	0	0
2019/05/23	2030	01/08/2019	8.67	Put	Bond Future	3,038.3400	3.0383	3,027.4700	3.0275	(0.358)	0	0	0
2019/05/23	2030	01/08/2019	9.15	Put	Bond Future	1,207.4800	1.2075	1,195.3300	1.1953	(1.006)	0	0	0
2019/05/23	2030	01/08/2019			Bond Future	9.0698	92.9866	9.0691	92.9912	(0.008)	0.0000	0.0000	49,592
2019/05/23	2030	01/08/2019	8.35	Put	Bond Future	4,853.7900	4.8538	4,845.9400	4.8459	(0.162)	0	0	0
2019/05/23	2030	01/08/2019	8.35	Call	Bond Future	126.1000	0.1261	122.8900	0.1229	(2.546)	0	0	2,025
2019/05/23	2030	01/08/2019	9.22	Put	Bond Future	1,030.0400	1.0300	1,018.3000	1.0183	(1.140)	0	0	0
2019/05/23	2030	01/08/2019	9.22	Call	Bond Future	1,977.9200	1.9779	1,970.8200	1.9708	(0.359)	0	0	5,400
2019/05/23	2030	01/08/2019	9.69	Call	Bond Future	4,154.3100	4.1543	4,151.6700	4.1517	(0.064)	0	0	0
2019/05/23	2030	01/08/2019	9.69	Put	Bond Future	321.9900	0.3220	314.7100	0.3147	(2.261)	0	0	5,400
2019/05/23	2030	01/08/2019	9.91	Call	Bond Future	5,323.1200	5.3231	5,322.5300	5.3225	(0.011)	0	0	0
2019/05/23	2030	01/08/2019	9.92	Call	Bond Future	5,377.3100	5.3773	5,376.8100	5.3768	(0.009)	0	0	0
2019/05/23	2030	01/08/2019	9.90	Put	Bond Future	187.0100	0.1870	181.7000	0.1817	(2.839)	0	0	0
2019/05/23	2030	01/08/2019	9.68	Put	Bond Future	330.4100	0.3304	323.0400	0.3230	(2.231)	0	0	4,800
2019/05/23	2030	01/08/2019	8.67	Call	Bond Future	450.7700	0.4508	444.5400	0.4445	(1.382)	0	0	5,400
2019/05/23	2030	01/08/2019	9.15	Call	Bond Future	1,715.1600	1.7152	1,707.6500	1.7076	(0.438)	0	0	2,025
2019/05/23	2030	01/08/2019	9.92	Put	Bond Future	177.4700	0.1775	172.3300	0.1723	(2.896)	0	0	0
2019/05/23	2030	01/08/2019	9.90	Call	Bond Future	5,269.0500	5.2690	5,268.3800	5.2684	(0.013)	0	0	0
2019/05/23	2030	01/08/2019	8.77	Put	Bond Future	2,563.8700	2.5639	2,552.1900	2.5522	(0.456)	0	0	0
2019/05/23	2030	01/08/2019	8.77	Call	Bond Future	632.3500	0.6323	625.3100	0.6253	(1.113)	0	0	0
2019/05/23	2030	01/08/2019	9.27	Put	Bond Future	916.6600	0.9167	905.2700	0.9053	(1.243)	0	0	0
2019/05/23	2030	01/08/2019	9.27	Call	Bond Future	2,177.2700	2.1773	2,170.5200	2.1705	(0.310)	0	0	0
2019/05/23	2030	07/11/2019	9.49	Put	Bond Future	1,410.3100	1.4103	1,402.2900	1.4023	(0.569)	0	0	0
2019/05/23	2030	07/11/2019	9.76	Put	Bond Future	983.5300	0.9835	976.4700	0.9765	(0.718)	0	0	5,500
2019/05/23	2030	07/11/2019			Bond Future	9.1236	94.8734	9.1228	94.8778	(0.008)	0.0000	0.0000	0
2019/05/23	2030	07/11/2019	9.10	Put	Bond Future	2,369.3500	2.3694	2,360.3500	2.3603	(0.380)	0	0	0
2019/05/23	2030	07/11/2019	9.10	Call	Bond Future	2,222.3800	2.2224	2,217.8100	2.2178	(0.206)	0	0	5,500
2019/05/23	2030	07/11/2019	9.48	Call	Bond Future	3,617.1700	3.6172	3,613.5300	3.6135	(0.101)	0	0	0
2019/05/23	2030	07/11/2019	9.48	Put	Bond Future	1,429.8100	1.4298	1,421.7400	1.4217	(0.564)	0	0	0
2019/05/23	2030	07/11/2019	8.60	Put	Bond Future	4,246.3900	4.2464	4,237.8400	4.2378	(0.201)	0	0	0
2019/05/23	2030	07/11/2019	8.60	Call	Bond Future	905.0700	0.9051	900.9500	0.9009	(0.455)	0	0	5,500
2019/05/23	2030	07/11/2019	9.49	Call	Bond Future	3,658.0500	3.6581	3,654.4600	3.6545	(0.098)	0	0	0
2019/05/23	2030	07/11/2019	9.76	Call	Bond Future	4,841.2900	4.8413	4,838.6600	4.8387	(0.054)	0	0	0
2019/05/23	2030	07/11/2019	8.57	Put	Bond Future	4,384.1800	4.3842	4,375.7300	4.3757	(0.193)	0	0	0
2019/05/23	2030	07/11/2019	9.47	Call	Bond Future	3,576.7100	3.5767	3,573.0400	3.5730	(0.103)	0	0	0

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2019/05/23	2030	07/11/2019	9.47	Put	Bond Future	1,449.7700	1.4498	1,441.6700	1.4417	(0.559)	0	0	0
2019/05/23	2030	07/11/2019	9.12	Put	Bond Future	2,309.5900	2.3096	2,300.6200	2.3006	(0.388)	0	0	0
2019/05/23	2030	07/11/2019	9.12	Call	Bond Future	2,287.4500	2.2875	2,282.9100	2.2829	(0.198)	0	0	0
2019/05/23	2030	07/11/2019	9.70	Call	Bond Future	4,569.0700	4.5691	4,566.2200	4.5662	(0.062)	0	0	0
2019/05/23	2030	07/11/2019	9.70	Put	Bond Future	1,065.7800	1.0658	1,058.5000	1.0585	(0.683)	0	0	0
2019/05/23	2030	07/11/2019	8.57	Call	Bond Future	846.6300	0.8466	842.6100	0.8426	(0.475)	0	0	0
2019/05/23	2030	06/02/2020	9.14	Call	Bond Future	2,759.6200	2.7596	2,756.3900	2.7564	(0.117)	0	0	0
2019/05/23	2030	06/02/2020	9.15	Put	Bond Future	2,895.4900	2.8955	2,887.8600	2.8879	(0.264)	0	0	0
2019/05/23	2030	06/02/2020			Bond Future	9.1668	92.7163	9.1661	92.7207	(0.008)	0.0000	0.0000	0
2019/05/23	2030	06/02/2020	9.14	Put	Bond Future	2,924.1200	2.9241	2,916.4900	2.9165	(0.261)	0	0	0
2019/05/23	2030	06/02/2020	9.15	Call	Bond Future	2,792.3300	2.7923	2,789.1000	2.7891	(0.116)	0	0	0
2019/05/23	2030	06/02/2020	9.16	Call	Bond Future	2,824.9000	2.8249	2,821.6800	2.8217	(0.114)	0	0	0
2019/05/23	2030	06/02/2020	9.16	Put	Bond Future	2,866.7800	2.8668	2,859.1600	2.8592	(0.266)	0	0	0
2019/05/23	2032	01/08/2019	10.10	Call	Bond Future	5,406.4300	5.4064	5,404.3900	5.4044	(0.038)	0	0	0
2019/05/23	2032	01/08/2019	10.11	Put	Bond Future	265.7200	0.2657	258.8500	0.2589	(2.585)	0	0	0
2019/05/23	2032	01/08/2019			Bond Future	9.3292	94.9477	9.3285	94.9526	(0.008)	0.0000	0.0000	41,053
2019/05/23	2032	01/08/2019	10.10	Put	Bond Future	272.2100	0.2722	265.2500	0.2652	(2.557)	0	0	0
2019/05/23	2032	01/08/2019	10.11	Call	Bond Future	5,463.8900	5.4639	5,461.9400	5.4619	(0.036)	0	0	0
2019/05/23	2032	01/08/2019	10.09	Call	Bond Future	5,349.0600	5.3491	5,346.9300	5.3469	(0.040)	0	0	0
2019/05/23	2032	01/08/2019	10.09	Put	Bond Future	278.8600	0.2789	271.8100	0.2718	(2.528)	0	0	0
2019/05/23	2032	07/11/2019	9.71	Call	Bond Future	3,865.0100	3.8650	3,860.6500	3.8606	(0.113)	0	0	0
2019/05/23	2032	07/11/2019	9.70	Put	Bond Future	1,739.2900	1.7393	1,730.0600	1.7301	(0.531)	0	0	0
2019/05/23	2032	07/11/2019			Bond Future	9.3895	92.7123	9.3888	92.7171	(0.008)	0.0000	0.0000	0
2019/05/23	2032	07/11/2019	9.72	Call	Bond Future	3,907.8900	3.9079	3,903.5700	3.9036	(0.111)	0	0	0
2019/05/23	2032	07/11/2019	9.72	Put	Bond Future	1,693.1700	1.6932	1,684.0100	1.6840	(0.541)	0	0	0
2019/05/23	2032	07/11/2019	9.71	Put	Bond Future	1,716.2200	1.7162	1,707.0200	1.7070	(0.536)	0	0	0
2019/05/23	2032	07/11/2019	9.70	Call	Bond Future	3,822.0900	3.8221	3,817.7000	3.8177	(0.115)	0	0	0
2019/05/23	2032	06/02/2020	9.40	Put	Bond Future	3,371.6600	3.3717	3,363.1000	3.3631	(0.254)	0	0	0
2019/05/23	2032	06/02/2020			Bond Future	9.4384	94.5228	9.4377	94.5275	(0.007)	0.0000	0.0000	0
2019/05/23	2032	06/02/2020	9.39	Call	Bond Future	3,078.7800	3.0788	3,074.9000	3.0749	(0.126)	0	0	0
2019/05/23	2032	06/02/2020	9.39	Put	Bond Future	3,404.6400	3.4046	3,396.0600	3.3961	(0.252)	0	0	0
2019/05/23	2032	06/02/2020	9.40	Call	Bond Future	3,113.2400	3.1132	3,109.3800	3.1094	(0.124)	0	0	0
2019/05/23	2032	06/02/2020	9.38	Call	Bond Future	3,044.5000	3.0445	3,040.6200	3.0406	(0.127)	0	0	0
2019/05/23	2032	06/02/2020	9.38	Put	Bond Future	3,437.8700	3.4379	3,429.2900	3.4293	(0.250)	0	0	0
2019/05/23	2033	01/08/2019			Bond Future	105.8195	105.8195	105.8978	105.8978	0.074	0.0000	0.0000	6,090
2019/05/23	2033	07/11/2019			Bond Future	106.8278	106.8278	106.9073	106.9073	0.074	0.0000	0.0000	0
2019/05/23	2033	06/02/2020			Bond Future	108.9377	108.9377	109.0188	109.0188	0.074	0.0000	0.0000	0
2019/05/23	2037	01/08/2019	10.31	Call	Bond Future	5,187.8800	5.1879	5,117.7800	5.1178	(1.351)	0	0	0
2019/05/23	2037	01/08/2019			Bond Future	9.6736	90.3297	9.6830	90.2565	0.098	0.0000	0.0000	41,814
2019/05/23	2037	01/08/2019	10.29	Call	Bond Future	5,066.8700	5.0669	4,997.0500	4.9970	(1.378)	0	0	0
2019/05/23	2037	01/08/2019	10.29	Put	Bond Future	486.7100	0.4867	490.1200	0.4901	0.701	0	0	0
2019/05/23	2037	01/08/2019	10.31	Put	Bond Future	465.1200	0.4651	468.2500	0.4683	0.673	0	0	0
2019/05/23	2037	01/08/2019	10.30	Call	Bond Future	5,127.3000	5.1273	5,057.3400	5.0573	(1.364)	0	0	0
2019/05/23	2037	01/08/2019	10.30	Put	Bond Future	475.8000	0.4758	479.0700	0.4791	0.687	0	0	0
2019/05/23	2037	07/11/2019	9.97	Call	Bond Future	4,001.2500	4.0013	3,947.0900	3.9471	(1.354)	0	0	0

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2019/05/23	2037	07/11/2019			Bond Future	9.7347	92.1627	9.7445	92.0878	0.101	0.0000	0.0000	0
2019/05/23	2037	07/11/2019	9.95	Call	Bond Future	3,910.4000	3.9104	3,856.7800	3.8568	(1.371)	0	0	0
2019/05/23	2037	07/11/2019	9.95	Put	Bond Future	2,289.7900	2.2898	2,311.0600	2.3111	0.929	0	0	0
2019/05/23	2037	07/11/2019	9.97	Put	Bond Future	2,232.3500	2.2324	2,253.0800	2.2531	0.929	0	0	0
2019/05/23	2037	07/11/2019	9.96	Call	Bond Future	3,955.8400	3.9558	3,901.9400	3.9019	(1.363)	0	0	0
2019/05/23	2037	07/11/2019	9.96	Put	Bond Future	2,261.0400	2.2610	2,282.0300	2.2820	0.928	0	0	0
2019/05/23	2037	06/02/2020	9.67	Call	Bond Future	3,301.2400	3.3012	3,257.2900	3.2573	(1.331)	0	0	0
2019/05/23	2037	06/02/2020	9.66	Put	Bond Future	4,227.2500	4.2273	4,260.0700	4.2601	0.776	0	0	0
2019/05/23	2037	06/02/2020			Bond Future	9.7867	89.7021	9.7968	89.6256	0.104	0.0000	0.0000	0
2019/05/23	2037	06/02/2020	9.68	Call	Bond Future	3,338.1600	3.3382	3,293.9600	3.2940	(1.324)	0	0	0
2019/05/23	2037	06/02/2020	9.68	Put	Bond Future	4,148.1200	4.1481	4,180.4200	4.1804	0.779	0	0	0
2019/05/23	2037	06/02/2020	9.67	Put	Bond Future	4,187.6900	4.1877	4,220.2400	4.2202	0.777	0	0	0
2019/05/23	2037	06/02/2020	9.66	Call	Bond Future	3,264.2100	3.2642	3,220.5300	3.2205	(1.338)	0	0	0
2019/05/23	2038	01/08/2019			Bond Future	122.1765	122.1765	121.9240	121.9240	(0.207)	0.0000	0.0000	11,598
2019/05/23	2038	07/11/2019			Bond Future	124.6869	124.6869	124.4291	124.4291	(0.207)	0.0000	0.0000	0
2019/05/23	2038	06/02/2020			Bond Future	125.4962	125.4962	125.2329	125.2329	(0.210)	0.0000	0.0000	0
2019/05/23	2040	01/08/2019	10.37	Put	Bond Future	533.5100	0.5335	559.8600	0.5599	4.939	0	0	0
2019/05/23	2040	01/08/2019	10.36	Call	Bond Future	5,432.5200	5.4325	5,252.7400	5.2527	(3.309)	0	0	0
2019/05/23	2040	01/08/2019			Bond Future	9.7481	93.5611	9.7730	93.3544	0.255	0.0000	0.0000	28,737
2019/05/23	2040	01/08/2019	10.37	Call	Bond Future	5,497.0700	5.4971	5,316.7000	5.3167	(3.281)	0	0	0
2019/05/23	2040	01/08/2019	10.36	Put	Bond Future	545.4100	0.5454	572.3500	0.5723	4.939	0	0	0
2019/05/23	2040	01/08/2019	10.38	Call	Bond Future	5,561.6500	5.5616	5,380.6900	5.3807	(3.254)	0	0	0
2019/05/23	2040	01/08/2019	10.38	Put	Bond Future	521.7600	0.5218	547.5200	0.5475	4.937	0	0	0
2019/05/23	2040	07/11/2019	9.80	Put	Bond Future	3,199.3600	3.1994	3,294.0200	3.2940	2.959	0	0	0
2019/05/23	2040	07/11/2019	9.30	Put	Bond Future	5,675.9700	5.6760	5,818.2300	5.8182	2.506	0	0	0
2019/05/23	2040	07/11/2019	10.04	Put	Bond Future	2,356.7500	2.3568	2,431.2100	2.4312	3.159	0	0	0
2019/05/23	2040	07/11/2019	10.03	Call	Bond Future	4,180.1800	4.1802	4,044.2200	4.0442	(3.252)	0	0	0
2019/05/23	2040	07/11/2019			Bond Future	9.8090	95.4597	9.8347	95.2485	0.262	0.0000	0.0000	0
2019/05/23	2040	07/11/2019	9.80	Call	Bond Future	3,125.5200	3.1255	3,008.9700	3.0090	(3.729)	0	0	1,260
2019/05/23	2040	07/11/2019	9.30	Call	Bond Future	1,329.7200	1.3297	1,260.7700	1.2608	(5.185)	0	0	1,260
2019/05/23	2040	07/11/2019	10.04	Call	Bond Future	4,229.2000	4.2292	4,092.4500	4.0925	(3.233)	0	0	0
2019/05/23	2040	07/11/2019	10.03	Put	Bond Future	2,387.5300	2.3875	2,462.7800	2.4628	3.152	0	0	0
2019/05/23	2040	07/11/2019	10.05	Call	Bond Future	4,278.2000	4.2782	4,140.6600	4.1407	(3.215)	0	0	0
2019/05/23	2040	07/11/2019	10.05	Put	Bond Future	2,326.0700	2.3261	2,399.7400	2.3997	3.167	0	0	0
2019/05/23	2040	06/02/2020	9.76	Call	Bond Future	3,556.7600	3.5568	3,445.0100	3.4450	(3.142)	0	0	0
2019/05/23	2040	06/02/2020			Bond Future	9.8609	92.8129	9.8874	92.5974	0.269	0.0000	0.0000	0
2019/05/23	2040	06/02/2020	9.74	Call	Bond Future	3,476.0800	3.4761	3,365.8000	3.3658	(3.173)	0	0	0
2019/05/23	2040	06/02/2020	9.74	Put	Bond Future	4,468.8800	4.4689	4,574.0500	4.5740	2.353	0	0	0
2019/05/23	2040	06/02/2020	9.76	Put	Bond Future	4,384.1200	4.3841	4,487.8200	4.4878	2.365	0	0	0
2019/05/23	2040	06/02/2020	9.75	Call	Bond Future	3,516.6200	3.5166	3,405.6000	3.4056	(3.157)	0	0	0
2019/05/23	2040	06/02/2020	9.75	Put	Bond Future	4,426.6400	4.4266	4,531.0700	4.5311	2.359	0	0	0
2019/05/23	2044	01/08/2019	10.40	Put	Bond Future	526.4400	0.5264	552.4300	0.5524	4.937	0	0	0
2019/05/23	2044	01/08/2019	9.86	Put	Bond Future	1,688.6400	1.6886	1,765.6000	1.7656	4.558	0	0	0
2019/05/23	2044	01/08/2019	10.53	Call	Bond Future	6,577.8000	6.5778	6,385.5200	6.3855	(2.923)	0	0	0
2019/05/23	2044	01/08/2019	9.39	Call	Bond Future	770.2900	0.7703	704.5800	0.7046	(8.531)	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
2019/05/23	2044	01/08/2019			Bond Future	9.7607	90.7888	9.7856	90.5772	0.255	0.0000	0.0000	42,203
2019/05/23	2044	01/08/2019	10.39	Call	Bond Future	5,650.3900	5.6504	5,465.3500	5.4653	(3.275)	0	0	0
2019/05/23	2044	01/08/2019	10.39	Put	Bond Future	538.2600	0.5383	564.8300	0.5648	4.936	0	0	0
2019/05/23	2044	01/08/2019	10.40	Call	Bond Future	5,715.8500	5.7159	5,530.2300	5.5302	(3.247)	0	0	0
2019/05/23	2044	01/08/2019	9.86	Call	Bond Future	2,528.9500	2.5290	2,394.3000	2.3943	(5.324)	0	0	100
2019/05/23	2044	01/08/2019	10.53	Put	Bond Future	394.3500	0.3944	413.6800	0.4137	4.902	0	0	100
2019/05/23	2044	01/08/2019	9.39	Put	Bond Future	4,026.0400	4.0260	4,171.9400	4.1719	3.624	0	0	0
2019/05/23	2044	01/08/2019	9.74	Put	Bond Future	2,151.0900	2.1511	2,244.6000	2.2446	4.347	0	0	0
2019/05/23	2044	01/08/2019	10.38	Call	Bond Future	5,584.9400	5.5849	5,400.5000	5.4005	(3.302)	0	0	0
2019/05/23	2044	01/08/2019	10.38	Put	Bond Future	550.2200	0.5502	577.3900	0.5774	4.938	0	0	0
2019/05/23	2044	01/08/2019	9.36	Put	Bond Future	4,223.5200	4.2235	4,373.8200	4.3738	3.559	0	0	0
2019/05/23	2044	01/08/2019	9.36	Call	Bond Future	695.8300	0.6958	634.5200	0.6345	(8.811)	0	0	100
2019/05/23	2044	01/08/2019	9.74	Call	Bond Future	1,974.2700	1.9743	1,856.1700	1.8562	(5.982)	0	0	228
2019/05/23	2044	01/08/2019	10.27	Call	Bond Future	4,875.7800	4.8758	4,698.7100	4.6987	(3.632)	0	0	0
2019/05/23	2044	01/08/2019	10.27	Put	Bond Future	700.4200	0.7004	734.9600	0.7350	4.931	0	0	228
2019/05/23	2044	07/11/2019	10.07	Put	Bond Future	2,343.6300	2.3436	2,418.0300	2.4180	3.175	0	0	0
2019/05/23	2044	07/11/2019	10.52	Call	Bond Future	6,907.1700	6.9072	6,735.5100	6.7355	(2.485)	0	0	0
2019/05/23	2044	07/11/2019	9.74	Put	Bond Future	3,565.0000	3.5650	3,668.1600	3.6682	2.894	0	0	0
2019/05/23	2044	07/11/2019			Bond Future	9.8187	92.6311	9.8444	92.4150	0.262	0.0000	0.0000	0
2019/05/23	2044	07/11/2019	10.06	Call	Bond Future	4,372.3000	4.3723	4,231.3300	4.2313	(3.224)	0	0	0
2019/05/23	2044	07/11/2019	10.06	Put	Bond Future	2,374.5600	2.3746	2,449.7600	2.4498	3.167	0	0	0
2019/05/23	2044	07/11/2019	10.52	Put	Bond Future	1,301.0600	1.3011	1,345.5700	1.3456	3.421	0	0	328
2019/05/23	2044	07/11/2019	10.07	Call	Bond Future	4,422.5600	4.4226	4,280.7900	4.2808	(3.206)	0	0	0
2019/05/23	2044	07/11/2019	9.19	Call	Bond Future	1,037.8500	1.0378	979.0500	0.9791	(5.666)	0	0	328
2019/05/23	2044	07/11/2019	9.74	Call	Bond Future	2,897.2900	2.8973	2,784.2800	2.7843	(3.901)	0	0	328
2019/05/23	2044	07/11/2019	10.05	Call	Bond Future	4,322.2600	4.3223	4,182.1000	4.1821	(3.243)	0	0	0
2019/05/23	2044	07/11/2019	10.05	Put	Bond Future	2,405.8300	2.4058	2,481.8400	2.4818	3.159	0	0	0
2019/05/23	2044	07/11/2019	9.19	Put	Bond Future	6,610.9800	6.6110	6,768.3500	6.7684	2.380	0	0	0
2019/05/23	2044	06/02/2020	9.74	Call	Bond Future	3,527.4000	3.5274	3,414.8000	3.4148	(3.192)	0	0	328
2019/05/23	2044	06/02/2020	10.78	Put	Bond Future	1,650.6200	1.6506	1,696.4900	1.6965	2.779	0	0	328
2019/05/23	2044	06/02/2020	9.77	Put	Bond Future	4,475.9000	4.4759	4,581.6200	4.5816	2.362	0	0	0
2019/05/23	2044	06/02/2020			Bond Future	9.8680	90.0544	9.8945	89.8338	0.268	0.0000	0.0000	0
2019/05/23	2044	06/02/2020	9.09	Put	Bond Future	8,261.7100	8.2617	8,421.3700	8.4214	1.933	0	0	0
2019/05/23	2044	06/02/2020	9.09	Call	Bond Future	1,353.4100	1.3534	1,292.4900	1.2925	(4.501)	0	0	328
2019/05/23	2044	06/02/2020	9.74	Put	Bond Future	4,607.3500	4.6074	4,715.3300	4.7153	2.344	0	0	0
2019/05/23	2044	06/02/2020	9.77	Call	Bond Future	3,650.8900	3.6509	3,536.0300	3.5360	(3.146)	0	0	0
2019/05/23	2044	06/02/2020	10.78	Call	Bond Future	8,758.1000	8.7581	8,583.3900	8.5834	(1.995)	0	0	0
2019/05/23	2044	06/02/2020	9.78	Call	Bond Future	3,692.4000	3.6924	3,576.7900	3.5768	(3.131)	0	0	0
2019/05/23	2044	06/02/2020	9.76	Put	Bond Future	4,519.7700	4.5198	4,626.2400	4.6262	2.356	0	0	0
2019/05/23	2044	06/02/2020	9.78	Put	Bond Future	4,432.6900	4.4327	4,537.6600	4.5377	2.368	0	0	0
2019/05/23	2044	06/02/2020	9.76	Call	Bond Future	3,609.9100	3.6099	3,495.8000	3.4958	(3.161)	0	0	0
2019/05/23	2046	01/08/2019			Bond Future	115.8745	115.8745	116.2167	116.2167	0.295	0.0000	0.0000	12,658
2019/05/23	2046	07/11/2019			Bond Future	116.5408	116.5408	116.8898	116.8898	0.299	0.0000	0.0000	0
2019/05/23	2046	06/02/2020			Bond Future	118.8428	118.8428	119.1985	119.1985	0.299	0.0000	0.0000	0
2019/05/23	2050	01/08/2019			Bond Future	119.4061	119.4061	119.7965	119.7965	0.327	0.0000	0.0000	10,989
2019/05/23	2050	07/11/2019			Bond Future	121.8595	121.8595	122.2575	122.2575	0.327	0.0000	0.0000	0

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2019/05/23	2050	06/02/2020			Bond Future	122.4298	122.4298	122.8356	122.8356	0.331	0.0000	0.0000	0
2019/05/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	AL37	01/08/2019			Index Future	648.6330	648.6330	648.8550	648.8550	0.034	0.0000	0.0000	0
2019/05/23	AL37	07/11/2019			Index Future	661.7900	661.7900	662.0150	662.0150	0.034	0.0000	0.0000	0
2019/05/23	AL37	06/02/2020			Index Future	674.7060	674.7060	674.9340	674.9340	0.034	0.0000	0.0000	0
2019/05/23	AL7T	01/08/2019			Index Future	752.9600	752.9600	752.8840	752.8840	(0.010)	0.0000	0.0000	0
2019/05/23	AL7T	07/11/2019			Index Future	768.2330	768.2330	768.1540	768.1540	(0.010)	0.0000	0.0000	0
2019/05/23	AL7T	06/02/2020			Index Future	783.2270	783.2270	783.1450	783.1450	(0.010)	0.0000	0.0000	0
2019/05/23	ALBI	01/08/2019			Index Future	679.5820	679.5820	679.0200	679.0200	(0.083)	0.0000	0.0000	973
2019/05/23	ALBI	07/11/2019			Index Future	693.3670	693.3670	692.7920	692.7920	(0.083)	0.0000	0.0000	0
2019/05/23	ALBI	06/02/2020			Index Future	706.9000	706.9000	706.3120	706.3120	(0.083)	0.0000	0.0000	0
2019/05/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	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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2019/05/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/23	ES33	01/08/2019			Bond Future	10.8333	79.0941	10.8423	79.0408	0.084	0.0000	0.0000	350
2019/05/23	ES33	07/11/2019			Bond Future	10.9443	76.9039	10.9538	76.8492	0.087	0.0000	0.0000	0
2019/05/23	ES33	06/02/2020			Bond Future	11.0448	78.4056	11.0547	78.3498	0.089	0.0000	0.0000	0
2019/05/23	ES42	01/08/2019			Bond Future	11.1067	80.9082	11.1209	80.8124	0.128	0.0000	0.0000	4,919
2019/05/23	ES42	07/11/2019			Bond Future	11.2158	78.2837	11.2306	78.1858	0.132	0.0000	0.0000	0
2019/05/23	ES42	06/02/2020			Bond Future	11.3108	79.8128	11.3261	79.7127	0.136	0.0000	0.0000	0
2019/05/23	GOVI	01/08/2019	638.68	Call	GOVI	342,310.0000	34.2310	336,220.0000	33.6220	(1.779)	0	0	0
2019/05/23	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2019/05/23	GOVI	01/08/2019			GOVI	672.9110	672.9110	672.3020	672.3020	(0.091)	0.0000	0.0000	442
2019/05/23	GOVI	01/08/2019	638.69	Call	GOVI	342,210.0000	34.2210	336,120.0000	33.6120	(1.780)	0	0	0
2019/05/23	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/23	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/23	GOVI	01/08/2019	638.67	Call	GOVI	342,410.0000	34.2410	336,320.0000	33.6320	(1.779)	0	0	0
2019/05/23	GOVI	07/11/2019	672.90	Call	GOVI	136,610.0000	13.6610	130,380.0000	13.0380	(4.560)	0	0	0
2019/05/23	GOVI	07/11/2019			GOVI	686.5610	686.5610	685.9380	685.9380	(0.091)	0.0000	0.0000	0
2019/05/23	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/23	GOVI	07/11/2019	672.91	Call	GOVI	136,510.0000	13.6510	130,280.0000	13.0280	(4.564)	0	0	0
2019/05/23	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/23	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/23	GOVI	07/11/2019	672.92	Call	GOVI	136,410.0000	13.6410	130,180.0000	13.0180	(4.567)	0	0	0
2019/05/23	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/23	GOVI	06/02/2020	703.15	Put	GOVI	31,890.0000	3.1890	38,260.0000	3.8260	19.975	0	0	0
2019/05/23	GOVI	06/02/2020			GOVI	699.9610	699.9610	699.3240	699.3240	(0.091)	0.0000	0.0000	0
2019/05/23	GOVI	06/02/2020	703.14	Put	GOVI	31,790.0000	3.1790	38,160.0000	3.8160	20.038	0	0	0
2019/05/23	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/23	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/23	GOVI	06/02/2020	703.13	Put	GOVI	31,690.0000	3.1690	38,060.0000	3.8060	20.101	0	0	0
2019/05/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/23	IGOV	01/08/2019			Index Future	263.1820	263.1820	263.3230	263.3230	0.054	0.0000	0.0000	815
2019/05/23	IGOV	07/11/2019			Index Future	268.5890	268.5890	268.7330	268.7330	0.054	0.0000	0.0000	219
2019/05/23	IGOV	06/02/2020			Index Future	273.8940	273.8940	274.0400	274.0400	0.053	0.0000	0.0000	0
2019/05/23	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/23	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/23	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/23	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/05/23	IS02	20/12/2019			Interest Rate Swap	102.7800	102.7800	102.7700	102.7700	(0.010)	0.0000	0.0000	0
2019/05/23	IS02	23/03/2020			Interest Rate Swap	98.7200	98.7200	98.7000	98.7000	(0.020)	0.0000	0.0000	0
2019/05/23	IS02	22/06/2020			Interest Rate Swap	102.2400	102.2400	102.2100	102.2100	(0.029)	0.0000	0.0000	0
2019/05/23	IS02	21/09/2020			Interest Rate Swap	99.1500	99.1500	99.1000	99.1000	(0.050)	0.0000	0.0000	0
2019/05/23	IS05	17/12/2020			Interest Rate Swap	95.8600	95.8600	95.8000	95.8000	(0.063)	0.0000	0.0000	0
2019/05/23	IS05	16/03/2021			Interest Rate Swap	94.9500	94.9500	94.8800	94.8800	(0.074)	0.0000	0.0000	0
2019/05/23	IS05	15/06/2021			Interest Rate Swap	94.0000	94.0000	93.9300	93.9300	(0.074)	0.0000	0.0000	0
2019/05/23	IS05	21/09/2021			Interest Rate Swap	94.0200	94.0200	93.9300	93.9300	(0.096)	0.0000	0.0000	0
2019/05/23	IS05	21/12/2021			Interest Rate Swap	96.0700	96.0700	95.9600	95.9600	(0.114)	0.0000	0.0000	51
2019/05/23	IS05	15/03/2022			Interest Rate Swap	96.0700	96.0700	95.9300	95.9300	(0.146)	0.0000	0.0000	0
2019/05/23	IS05	21/06/2022			Interest Rate Swap	97.1200	97.1200	96.9800	96.9800	(0.144)	0.0000	0.0000	0
2019/05/23	IS05	20/09/2022			Interest Rate Swap	100.9300	100.9300	100.8000	100.8000	(0.129)	0.0000	0.0000	0
2019/05/23	IS05	20/12/2022			Interest Rate Swap	102.0700	102.0700	101.9500	101.9500	(0.118)	0.0000	0.0000	0
2019/05/23	IS05	22/03/2023			Interest Rate Swap	95.2900	95.2900	95.1800	95.1800	(0.115)	0.0000	0.0000	0
2019/05/23	IS05	20/06/2023			Interest Rate Swap	101.2600	101.2600	101.1600	101.1600	(0.099)	0.0000	0.0000	0
2019/05/23	IS05	19/09/2023			Interest Rate Swap	96.6200	96.6200	96.5200	96.5200	(0.103)	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
2019/05/23	IS10	17/12/2025			Interest Rate Swap	92.6100	92.6100	92.5100	92.5100	(0.108)	0.0000	0.0000	0
2019/05/23	IS10	16/03/2026			Interest Rate Swap	89.5200	89.5200	89.4200	89.4200	(0.112)	0.0000	0.0000	0
2019/05/23	IS10	15/06/2026			Interest Rate Swap	88.1900	88.1900	88.1000	88.1000	(0.102)	0.0000	0.0000	0
2019/05/23	IS10	21/09/2026			Interest Rate Swap	90.3200	90.3200	90.2600	90.2600	(0.066)	0.0000	0.0000	0
2019/05/23	IS10	21/12/2026			Interest Rate Swap	94.1100	94.1100	94.0800	94.0800	(0.032)	0.0000	0.0000	0
2019/05/23	IS10	15/03/2027			Interest Rate Swap	92.6100	92.6100	92.6000	92.6000	(0.011)	0.0000	0.0000	0
2019/05/23	IS10	21/06/2027			Interest Rate Swap	94.6900	94.6900	94.6800	94.6800	(0.011)	0.0000	0.0000	0
2019/05/23	IS10	20/09/2027			Interest Rate Swap	100.1900	100.1900	100.1700	100.1700	(0.020)	0.0000	0.0000	0
2019/05/23	IS10	20/12/2027			Interest Rate Swap	100.5600	100.5600	100.5100	100.5100	(0.050)	0.0000	0.0000	0
2019/05/23	IS10	22/03/2028			Interest Rate Swap	93.9800	93.9800	93.9000	93.9000	(0.085)	0.0000	0.0000	0
2019/05/23	IS10	20/06/2028			Interest Rate Swap	101.2600	101.2600	101.1700	101.1700	(0.089)	0.0000	0.0000	0
2019/05/23	IS10	19/09/2028			Interest Rate Swap	94.7100	94.7100	94.6200	94.6200	(0.095)	0.0000	0.0000	0
2019/05/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/23	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/23	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/23	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/23	R023	01/08/2019	8.95	Call	Bond Future	4,302.4500	4.3025	4,351.7200	4.3517	1.145	0	0	0
2019/05/23	R023	01/08/2019			Bond Future	7.5227	104.0399	7.5066	104.0896	(0.214)	0.0000	0.0000	56,872
2019/05/23	R023	01/08/2019	8.93	Call	Bond Future	4,244.2100	4.2442	4,293.4200	4.2934	1.159	0	0	0
2019/05/23	R023	01/08/2019	8.93	Put	Bond Future	4.1300	0.0041	3.5600	0.0036	(13.801)	0	0	0
2019/05/23	R023	01/08/2019	8.95	Put	Bond Future	3.7100	0.0037	3.2000	0.0032	(13.747)	0	0	0
2019/05/23	R023	01/08/2019	8.94	Call	Bond Future	4,273.3300	4.2733	4,322.5700	4.3226	1.152	0	0	0
2019/05/23	R023	01/08/2019	8.94	Put	Bond Future	3.9200	0.0039	3.3800	0.0034	(13.776)	0	0	0
2019/05/23	R023	07/11/2019	7.98	Call	Bond Future	1,735.8300	1.7358	1,770.1400	1.7701	1.977	0	0	0
2019/05/23	R023	07/11/2019			Bond Future	7.5163	102.2172	7.4988	102.2678	(0.233)	0.0000	0.0000	0
2019/05/23	R023	07/11/2019	7.99	Call	Bond Future	1,758.2300	1.7582	1,792.7300	1.7927	1.962	0	0	0
2019/05/23	R023	07/11/2019	7.98	Put	Bond Future	407.5900	0.4076	391.3700	0.3914	(3.979)	0	0	0
2019/05/23	R023	07/11/2019	7.99	Put	Bond Future	401.5900	0.4016	385.5600	0.3856	(3.992)	0	0	0
2019/05/23	R023	07/11/2019	8.00	Call	Bond Future	1,780.9500	1.7809	1,815.6300	1.8156	1.947	0	0	0
2019/05/23	R023	07/11/2019	8.00	Put	Bond Future	395.9100	0.3959	380.0600	0.3801	(4.003)	0	0	0
2019/05/23	R023	06/02/2020	7.54	Call	Bond Future	1,066.4900	1.0665	1,091.9000	1.0919	2.383	0	0	0
2019/05/23	R023	06/02/2020			Bond Future	7.4859	104.2129	7.4668	104.2642	(0.254)	0.0000	0.0000	0
2019/05/23	R023	06/02/2020	7.52	Call	Bond Future	1,033.5800	1.0336	1,058.5500	1.0586	2.416	0	0	0
2019/05/23	R023	06/02/2020	7.52	Put	Bond Future	941.6800	0.9417	915.3400	0.9153	(2.797)	0	0	0
2019/05/23	R023	06/02/2020	7.54	Put	Bond Future	920.8100	0.9208	894.9100	0.8949	(2.813)	0	0	0
2019/05/23	R023	06/02/2020	7.53	Call	Bond Future	1,050.1600	1.0502	1,075.3400	1.0753	2.398	0	0	0
2019/05/23	R023	06/02/2020	7.53	Put	Bond Future	931.3700	0.9314	905.2400	0.9052	(2.806)	0	0	0
2019/05/23	R035	01/08/2019	10.23	Call	Bond Future	5,277.9800	5.2780	5,207.6800	5.2077	(1.332)	0	0	0
2019/05/23	R035	01/08/2019	10.22	Put	Bond Future	414.2400	0.4142	417.2400	0.4172	0.724	0	0	0
2019/05/23	R035	01/08/2019			Bond Future	9.5703	98.2519	9.5799	98.1788	0.100	0.0000	0.0000	64,892
2019/05/23	R035	01/08/2019	10.24	Call	Bond Future	5,339.3200	5.3393	5,268.8900	5.2689	(1.319)	0	0	0

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2019/05/23	R035	01/08/2019	10.24	Put	Bond Future	394.8400		0.3948	397.5800	0.3976	0.694	0	0	0
2019/05/23	R035	01/08/2019	10.23	Put	Bond Future	404.4800		0.4045	407.3500	0.4073	0.710	0	0	0
2019/05/23	R035	01/08/2019	10.22	Call	Bond Future	5,216.6700		5.2167	5,146.5000	5.1465	(1.345)	0	0	0
2019/05/23	R035	07/11/2019	9.88	Call	Bond Future	3,958.7400		3.9587	3,904.5700	3.9046	(1.368)	0	0	0
2019/05/23	R035	07/11/2019	9.89	Call	Bond Future	4,004.3900		4.0044	3,949.9500	3.9500	(1.360)	0	0	0
2019/05/23	R035	07/11/2019	9.87	Put	Bond Future	2,164.2600		2.1643	2,185.1700	2.1852	0.966	0	0	0
2019/05/23	R035	07/11/2019	10.21	Put	Bond Future	1,389.7900		1.3898	1,402.8500	1.4028	0.940	0	0	3,500
2019/05/23	R035	07/11/2019			Bond Future	9.6357		95.7410	9.6456	95.6662	0.103	0.0000	0.0000	0
2019/05/23	R035	07/11/2019	9.89	Put	Bond Future	2,108.2500		2.1082	2,128.6200	2.1286	0.966	0	0	0
2019/05/23	R035	07/11/2019	9.87	Call	Bond Future	3,913.3200		3.9133	3,859.4200	3.8594	(1.377)	0	0	0
2019/05/23	R035	07/11/2019	8.92	Put	Bond Future	6,433.0100		6.4330	6,486.3100	6.4863	0.829	0	0	0
2019/05/23	R035	07/11/2019	8.92	Call	Bond Future	779.2700		0.7793	757.7600	0.7578	(2.760)	0	0	3,500
2019/05/23	R035	07/11/2019	9.52	Put	Bond Future	3,357.6200		3.3576	3,389.1800	3.3892	0.940	0	0	0
2019/05/23	R035	07/11/2019	9.52	Call	Bond Future	2,475.8000		2.4758	2,432.5500	2.4325	(1.747)	0	0	3,500
2019/05/23	R035	07/11/2019	9.88	Put	Bond Future	2,136.1000		2.1361	2,156.7400	2.1567	0.966	0	0	0
2019/05/23	R035	07/11/2019	10.21	Call	Bond Future	5,592.9600		5.5930	5,531.2100	5.5312	(1.104)	0	0	0
2019/05/23	R035	06/02/2020	9.60	Call	Bond Future	3,300.0400		3.3000	3,255.8200	3.2558	(1.340)	0	0	0
2019/05/23	R035	06/02/2020	9.61	Put	Bond Future	3,953.2000		3.9532	3,985.2700	3.9853	0.811	0	0	0
2019/05/23	R035	06/02/2020			Bond Future	9.6921		97.6104	9.7024	97.5338	0.106	0.0000	0.0000	0
2019/05/23	R035	06/02/2020	9.60	Put	Bond Future	3,991.5000		3.9915	4,023.8300	4.0238	0.810	0	0	0
2019/05/23	R035	06/02/2020	9.61	Call	Bond Future	3,337.1600		3.3372	3,292.6800	3.2927	(1.333)	0	0	0
2019/05/23	R035	06/02/2020	9.59	Call	Bond Future	3,262.8000		3.2628	3,218.8500	3.2188	(1.347)	0	0	0
2019/05/23	R035	06/02/2020	9.59	Put	Bond Future	4,029.7700		4.0298	4,062.3700	4.0624	0.809	0	0	0
2019/05/23	R186	01/08/2019	9.54	Call	Bond Future	6,262.2000		6.2622	6,234.5900	6.2346	(0.441)	0	0	0
2019/05/23	R186	01/08/2019	10.08	Put	Bond Future	5.1500		0.0052	4.9400	0.0049	(4.078)	0	0	6,000
2019/05/23	R186	01/08/2019	8.38	Call	Bond Future	1,085.7200		1.0857	1,064.7600	1.0648	(1.931)	0	0	0
2019/05/23	R186	01/08/2019			Bond Future	8.4289		112.5042	8.4335	112.4777	0.054	0.0000	0.0000	127,012
2019/05/23	R186	01/08/2019	9.52	Call	Bond Future	6,159.0900		6.1591	6,131.4300	6.1314	(0.449)	0	0	0
2019/05/23	R186	01/08/2019	9.52	Put	Bond Future	61.0300		0.0610	59.8600	0.0599	(1.917)	0	0	0
2019/05/23	R186	01/08/2019	8.30	Put	Bond Future	1,627.3900		1.6274	1,634.8100	1.6348	0.456	0	0	0
2019/05/23	R186	01/08/2019	8.30	Call	Bond Future	876.9200		0.8769	857.8500	0.8578	(2.175)	0	0	6,000
2019/05/23	R186	01/08/2019	9.05	Put	Bond Future	242.5700		0.2426	240.9900	0.2410	(0.651)	0	0	0
2019/05/23	R186	01/08/2019	9.05	Call	Bond Future	3,768.3100		3.7683	3,740.2400	3.7402	(0.745)	0	0	6,000
2019/05/23	R186	01/08/2019	9.54	Put	Bond Future	56.4600		0.0565	55.3400	0.0553	(1.984)	0	0	0
2019/05/23	R186	01/08/2019	10.08	Call	Bond Future	9,064.7600		9.0648	9,038.0600	9.0381	(0.295)	0	0	0
2019/05/23	R186	01/08/2019	8.38	Put	Bond Future	1,369.7200		1.3697	1,375.2500	1.3753	0.404	0	0	0
2019/05/23	R186	01/08/2019	8.70	Put	Bond Future	628.5000		0.6285	628.7500	0.6288	0.040	0	0	6,200
2019/05/23	R186	01/08/2019	9.53	Call	Bond Future	6,210.6200		6.2106	6,182.9900	6.1830	(0.445)	0	0	0
2019/05/23	R186	01/08/2019	9.53	Put	Bond Future	58.7000		0.0587	57.5600	0.0576	(1.942)	0	0	0
2019/05/23	R186	01/08/2019	8.70	Call	Bond Future	2,185.4500		2.1854	2,159.2100	2.1592	(1.201)	0	0	0
2019/05/23	R186	01/08/2019	9.22	Call	Bond Future	4,615.1900		4.6152	4,587.0900	4.5871	(0.609)	0	0	0
2019/05/23	R186	01/08/2019	9.22	Put	Bond Future	149.7000		0.1497	148.0900	0.1481	(1.075)	0	0	0
2019/05/23	R186	07/11/2019	8.94	Call	Bond Future	3,601.5300		3.6015	3,577.0300	3.5770	(0.680)	0	0	0
2019/05/23	R186	07/11/2019	8.23	Call	Bond Future	1,285.6400		1.2856	1,269.5200	1.2695	(1.254)	0	0	5,000
2019/05/23	R186	07/11/2019			Bond Future	8.4702		114.7866	8.4751	114.7593	0.057	0.0000	0.0000	0
2019/05/23	R186	07/11/2019	8.94	Put	Bond Future	1,003.8500		1.0039	1,006.6900	1.0067	0.283	0	0	0
2019/05/23	R186	07/11/2019	8.73	Call	Bond Future	2,789.2100		2.7892	2,766.5800	2.7666	(0.811)	0	0	0

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2019/05/23	R186	07/11/2019	8.73	Put	Bond Future	1,342.9700	1.3430	1,347.6800	1.3477	0.351	0	0	5,000
2019/05/23	R186	07/11/2019	8.96	Put	Bond Future	976.2300	0.9762	978.9200	0.9789	0.276	0	0	0
2019/05/23	R186	07/11/2019	8.23	Put	Bond Future	2,645.1900	2.6452	2,656.4100	2.6564	0.424	0	0	0
2019/05/23	R186	07/11/2019	8.95	Call	Bond Future	3,641.9200	3.6419	3,617.3500	3.6174	(0.675)	0	0	0
2019/05/23	R186	07/11/2019	8.96	Call	Bond Future	3,682.7500	3.6827	3,658.1000	3.6581	(0.669)	0	0	0
2019/05/23	R186	07/11/2019	8.95	Put	Bond Future	989.8100	0.9898	992.5800	0.9926	0.280	0	0	0
2019/05/23	R186	06/02/2020	8.57	Call	Bond Future	2,572.3400	2.5723	2,552.7100	2.5527	(0.763)	0	0	0
2019/05/23	R186	06/02/2020			Bond Future	8.4972	111.7195	8.5024	111.6914	0.061	0.0000	0.0000	0
2019/05/23	R186	06/02/2020	8.55	Call	Bond Future	2,509.2200	2.5092	2,489.8000	2.4898	(0.774)	0	0	0
2019/05/23	R186	06/02/2020	8.55	Put	Bond Future	2,221.8700	2.2219	2,230.5700	2.2306	0.392	0	0	0
2019/05/23	R186	06/02/2020	8.57	Put	Bond Future	2,176.4200	2.1764	2,184.9100	2.1849	0.390	0	0	0
2019/05/23	R186	06/02/2020	8.56	Call	Bond Future	2,540.6900	2.5407	2,521.1700	2.5212	(0.768)	0	0	0
2019/05/23	R186	06/02/2020	8.56	Put	Bond Future	2,199.0400	2.1990	2,207.6400	2.2076	0.391	0	0	0
2019/05/23	R197	01/08/2019			Bond Future	303.1153	303.1153	303.5923	303.5923	0.157	0.0000	0.0000	2,507
2019/05/23	R197	07/11/2019			Bond Future	309.3432	309.3432	309.8291	309.8291	0.157	0.0000	0.0000	0
2019/05/23	R197	06/02/2020			Bond Future	307.8073	307.8073	308.3022	308.3022	0.161	0.0000	0.0000	0
2019/05/23	R202	01/08/2019			Bond Future	237.6444	237.6444	237.5477	237.5477	(0.041)	0.0000	0.0000	9,390
2019/05/23	R202	07/11/2019			Bond Future	242.5271	242.5271	242.4275	242.4275	(0.041)	0.0000	0.0000	0
2019/05/23	R202	06/02/2020			Bond Future	243.2562	243.2562	243.1542	243.1542	(0.042)	0.0000	0.0000	0
2019/05/23	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/23	R207	01/08/2019	7.33	Call	Bond Future	701.3200	0.7013	698.6200	0.6986	(0.385)	0	0	0
2019/05/23	R207	01/08/2019			Bond Future	5.7156	101.0613	5.7218	101.0586	0.108	0.0000	0.0000	4,891
2019/05/23	R207	01/08/2019	7.34	Call	Bond Future	705.6400	0.7056	702.9400	0.7029	(0.383)	0	0	0
2019/05/23	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/23	R207	01/08/2019	7.35	Call	Bond Future	709.9500	0.7100	707.2500	0.7072	(0.380)	0	0	0
2019/05/23	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/23	R207	07/11/2019	2.08	Put	Bond Future	137.3800	0.1374	140.3200	0.1403	2.140	0	0	0
2019/05/23	R207	07/11/2019			Bond Future	2.8388	103.1117	2.8556	103.1087	0.593	0.0000	0.0000	0
2019/05/23	R207	07/11/2019	2.07	Call	Bond Future	0.6400	0.0006	0.5600	0.0006	(12.500)	0	0	0
2019/05/23	R207	07/11/2019	2.07	Put	Bond Future	139.1300	0.1391	142.0800	0.1421	2.120	0	0	0
2019/05/23	R207	07/11/2019	2.08	Call	Bond Future	0.6900	0.0007	0.6000	0.0006	(13.043)	0	0	0
2019/05/23	R207	07/11/2019	2.06	Call	Bond Future	0.6000	0.0006	0.5200	0.0005	(13.333)	0	0	0
2019/05/23	R207	07/11/2019	2.06	Put	Bond Future	140.9000	0.1409	143.8500	0.1438	2.094	0	0	0
2019/05/23	R208	01/08/2019	8.16	Call	Bond Future	2,497.2500	2.4972	2,512.7300	2.5127	0.620	0	0	0
2019/05/23	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/23	R208	01/08/2019			Bond Future	6.5178	102.7071	6.5078	102.7226	(0.154)	0.0000	0.0000	10,880
2019/05/23	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/23	R208	01/08/2019	8.17	Call	Bond Future	2,512.2000	2.5122	2,527.6800	2.5277	0.616	0	0	0
2019/05/23	R208	01/08/2019	8.15	Call	Bond Future	2,482.3000	2.4823	2,497.7800	2.4978	0.624	0	0	0
2019/05/23	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/23	R208	07/11/2019	6.83	Call	Bond Future	784.8000	0.7848	796.9400	0.7969	1.547	0	0	0
2019/05/23	R208	07/11/2019	6.82	Put	Bond Future	79.7800	0.0798	76.3200	0.0763	(4.337)	0	0	0
2019/05/23	R208	07/11/2019			Bond Future	6.2885	101.3857	6.2767	101.4013	(0.188)	0.0000	0.0000	0
2019/05/23	R208	07/11/2019	6.84	Call	Bond Future	796.3200	0.7963	808.5100	0.8085	1.531	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
2019/05/23	R208	07/11/2019	6.84	Put	Bond Future	76.6300		0.0766	73.2900	0.0733	(4.359)	0	0	0
2019/05/23	R208	07/11/2019	6.83	Put	Bond Future	78.0900		0.0781	74.7000	0.0747	(4.341)	0	0	0
2019/05/23	R208	07/11/2019	6.82	Call	Bond Future	773.5000		0.7735	785.5700	0.7856	1.560	0	0	0
2019/05/23	R208	06/02/2020	6.13	Put	Bond Future	163.6000		0.1636	157.5600	0.1576	(3.692)	0	0	0
2019/05/23	R208	06/02/2020	6.12	Call	Bond Future	390.7500		0.3908	400.2700	0.4003	2.436	0	0	0
2019/05/23	R208	06/02/2020			Bond Future	5.9143		103.3653	5.9000	103.3809	(0.243)	0.0000	0.0000	0
2019/05/23	R208	06/02/2020	6.13	Call	Bond Future	398.3000		0.3983	407.9100	0.4079	2.413	0	0	0
2019/05/23	R208	06/02/2020	6.12	Put	Bond Future	166.9200		0.1669	160.7900	0.1608	(3.672)	0	0	0
2019/05/23	R208	06/02/2020	6.14	Call	Bond Future	406.2300		0.4062	415.9200	0.4159	2.385	0	0	0
2019/05/23	R208	06/02/2020	6.14	Put	Bond Future	160.6700		0.1607	154.7100	0.1547	(3.709)	0	0	0
2019/05/23	R209	01/08/2019	10.17	Call	Bond Future	4,505.1500		4.5051	4,444.6300	4.4446	(1.343)	0	0	0
2019/05/23	R209	01/08/2019	10.15	Put	Bond Future	415.3000		0.4153	418.1500	0.4181	0.686	0	0	0
2019/05/23	R209	01/08/2019	9.30	Call	Bond Future	947.4000		0.9474	914.2800	0.9143	(3.496)	0	0	7,560
2019/05/23	R209	01/08/2019			Bond Future	9.5200		75.1227	9.5296	75.0596	0.101	0.0000	0.0000	87,881
2019/05/23	R209	01/08/2019	10.17	Put	Bond Future	397.1700		0.3972	399.7700	0.3998	0.655	0	0	0
2019/05/23	R209	01/08/2019	10.15	Call	Bond Future	4,401.9900		4.4020	4,341.7200	4.3417	(1.369)	0	0	0
2019/05/23	R209	01/08/2019	10.16	Put	Bond Future	406.1400		0.4061	408.8600	0.4089	0.670	0	0	0
2019/05/23	R209	01/08/2019	9.30	Put	Bond Future	2,419.0000		2.4190	2,449.0000	2.4490	1.240	0	0	0
2019/05/23	R209	01/08/2019	9.80	Put	Bond Future	894.1200		0.8941	903.8900	0.9039	1.093	0	0	0
2019/05/23	R209	01/08/2019	10.16	Call	Bond Future	4,453.5100		4.4535	4,393.1100	4.3931	(1.356)	0	0	0
2019/05/23	R209	01/08/2019	9.80	Call	Bond Future	2,706.4100		2.7064	2,653.0600	2.6531	(1.971)	0	0	7,560
2019/05/23	R209	01/08/2019	10.46	Call	Bond Future	6,037.7100		6.0377	5,974.9400	5.9749	(1.040)	0	0	0
2019/05/23	R209	01/08/2019	10.46	Put	Bond Future	205.8000		0.2058	206.1500	0.2061	0.170	0	0	7,560
2019/05/23	R209	07/11/2019	9.82	Call	Bond Future	3,405.3800		3.4054	3,358.5500	3.3586	(1.375)	0	0	0
2019/05/23	R209	07/11/2019			Bond Future	9.5756		73.4940	9.5855	73.4294	0.103	0.0000	0.0000	0
2019/05/23	R209	07/11/2019	9.80	Call	Bond Future	3,327.1500		3.3271	3,280.7800	3.2808	(1.394)	0	0	0
2019/05/23	R209	07/11/2019	9.80	Put	Bond Future	1,885.5900		1.8856	1,903.7700	1.9038	0.964	0	0	0
2019/05/23	R209	07/11/2019	9.82	Put	Bond Future	1,837.3600		1.8374	1,855.0800	1.8551	0.964	0	0	0
2019/05/23	R209	07/11/2019	9.81	Call	Bond Future	3,366.1700		3.3662	3,319.5700	3.3196	(1.384)	0	0	0
2019/05/23	R209	07/11/2019	9.81	Put	Bond Future	1,861.3400		1.8613	1,879.2900	1.8793	0.964	0	0	0
2019/05/23	R209	06/02/2020	9.52	Put	Bond Future	3,468.1700		3.4682	3,496.1200	3.4961	0.806	0	0	0
2019/05/23	R209	06/02/2020			Bond Future	9.6210		74.9291	9.6313	74.8631	0.106	0.0000	0.0000	0
2019/05/23	R209	06/02/2020	9.51	Call	Bond Future	2,779.6500		2.7796	2,741.8400	2.7418	(1.360)	0	0	0
2019/05/23	R209	06/02/2020	9.51	Put	Bond Future	3,501.5000		3.5015	3,529.6800	3.5297	0.805	0	0	0
2019/05/23	R209	06/02/2020	9.52	Call	Bond Future	2,811.7500		2.8118	2,773.7100	2.7737	(1.353)	0	0	0
2019/05/23	R209	06/02/2020	9.50	Call	Bond Future	2,747.4800		2.7475	2,709.9000	2.7099	(1.368)	0	0	0
2019/05/23	R209	06/02/2020	9.50	Put	Bond Future	3,534.8500		3.5349	3,563.2600	3.5633	0.804	0	0	0
2019/05/23	R210	01/08/2019			Bond Future	191.1815		191.1815	190.8382	190.8382	(0.180)	0.0000	0.0000	3,142
2019/05/23	R210	07/11/2019			Bond Future	192.5106		192.5106	192.1599	192.1599	(0.182)	0.0000	0.0000	0
2019/05/23	R210	06/02/2020			Bond Future	196.3132		196.3132	195.9550	195.9550	(0.182)	0.0000	0.0000	0
2019/05/23	R212	01/08/2019			Bond Future	159.7298		159.7298	159.7925	159.7925	0.039	0.0000	0.0000	6,690
2019/05/23	R212	07/11/2019			Bond Future	163.0119		163.0119	163.0755	163.0755	0.039	0.0000	0.0000	0
2019/05/23	R212	06/02/2020			Bond Future	163.9921		163.9921	164.0567	164.0567	0.039	0.0000	0.0000	0
2019/05/23	R213	01/08/2019	9.99	Put	Bond Future	237.0800		0.2371	230.9500	0.2309	(2.586)	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
2019/05/23	R213	01/08/2019	9.98	Call	Bond Future	4,924.4700	4.9245	4,922.4000	4.9224	(0.042)	0	0	0
2019/05/23	R213	01/08/2019			Bond Future	9.2056	87.5147	9.2050	87.5189	(0.007)	0.0000	0.0000	17,140
2019/05/23	R213	01/08/2019	9.99	Call	Bond Future	4,976.7400	4.9767	4,974.7500	4.9748	(0.040)	0	0	0
2019/05/23	R213	01/08/2019	9.98	Put	Bond Future	242.9600	0.2430	236.7500	0.2368	(2.556)	0	0	0
2019/05/23	R213	01/08/2019	10.00	Call	Bond Future	5,029.0800	5.0291	5,027.1900	5.0272	(0.038)	0	0	0
2019/05/23	R213	01/08/2019	10.00	Put	Bond Future	231.3300	0.2313	225.3000	0.2253	(2.607)	0	0	0
2019/05/23	R213	07/11/2019	9.59	Put	Bond Future	1,552.3800	1.5524	1,544.1600	1.5442	(0.530)	0	0	0
2019/05/23	R213	07/11/2019	9.58	Call	Bond Future	3,492.4900	3.4925	3,488.2700	3.4883	(0.121)	0	0	0
2019/05/23	R213	07/11/2019			Bond Future	9.2642	85.7375	9.2635	85.7416	(0.007)	0.0000	0.0000	0
2019/05/23	R213	07/11/2019	9.59	Call	Bond Future	3,532.8900	3.5329	3,528.6900	3.5287	(0.119)	0	0	0
2019/05/23	R213	07/11/2019	9.58	Put	Bond Future	1,571.8400	1.5718	1,563.6000	1.5636	(0.524)	0	0	0
2019/05/23	R213	07/11/2019	9.60	Call	Bond Future	3,573.2300	3.5732	3,569.0600	3.5691	(0.117)	0	0	0
2019/05/23	R213	07/11/2019	9.60	Put	Bond Future	1,532.9300	1.5329	1,524.7400	1.5247	(0.534)	0	0	0
2019/05/23	R213	06/02/2020	9.26	Put	Bond Future	2,987.2100	2.9872	2,979.8400	2.9798	(0.247)	0	0	0
2019/05/23	R213	06/02/2020	9.27	Call	Bond Future	2,693.3600	2.6934	2,689.8900	2.6899	(0.129)	0	0	0
2019/05/23	R213	06/02/2020			Bond Future	9.3134	87.4115	9.3128	87.4154	(0.007)	0.0000	0.0000	0
2019/05/23	R213	06/02/2020	9.28	Call	Bond Future	2,725.3200	2.7253	2,721.8500	2.7219	(0.127)	0	0	0
2019/05/23	R213	06/02/2020	9.28	Put	Bond Future	2,928.8800	2.9289	2,921.5200	2.9215	(0.251)	0	0	0
2019/05/23	R213	06/02/2020	9.26	Call	Bond Future	2,661.5900	2.6616	2,658.1100	2.6581	(0.131)	0	0	0
2019/05/23	R213	06/02/2020	9.27	Put	Bond Future	2,957.9200	2.9579	2,950.5600	2.9506	(0.249)	0	0	0
2019/05/23	R214	01/08/2019	10.34	Put	Bond Future	463.9200	0.4639	486.2400	0.4862	4.811	0	0	0
2019/05/23	R214	01/08/2019			Bond Future	9.7204	73.9462	9.7453	73.7754	0.256	0.0000	0.0000	10,672
2019/05/23	R214	01/08/2019	10.33	Call	Bond Future	4,474.4900	4.4745	4,326.5200	4.3265	(3.307)	0	0	0
2019/05/23	R214	01/08/2019	10.33	Put	Bond Future	474.0000	0.4740	496.8100	0.4968	4.812	0	0	0
2019/05/23	R214	01/08/2019	10.34	Call	Bond Future	4,527.0100	4.5270	4,378.5500	4.3786	(3.279)	0	0	0
2019/05/23	R214	01/08/2019	10.32	Call	Bond Future	4,422.0900	4.4221	4,274.6200	4.2746	(3.335)	0	0	0
2019/05/23	R214	01/08/2019	10.32	Put	Bond Future	484.2900	0.4843	507.6000	0.5076	4.813	0	0	0
2019/05/23	R214	07/11/2019	10.02	Put	Bond Future	2,036.7500	2.0368	2,097.5400	2.0975	2.985	0	0	0
2019/05/23	R214	07/11/2019			Bond Future	9.7793	72.1475	9.8050	71.9731	0.263	0.0000	0.0000	0
2019/05/23	R214	07/11/2019	10.01	Call	Bond Future	3,602.6400	3.6026	3,489.6300	3.4896	(3.137)	0	0	0
2019/05/23	R214	07/11/2019	10.01	Put	Bond Future	2,061.1400	2.0611	2,122.5500	2.1225	2.979	0	0	0
2019/05/23	R214	07/11/2019	10.02	Call	Bond Future	3,643.8700	3.6439	3,530.2400	3.5302	(3.118)	0	0	0
2019/05/23	R214	07/11/2019	10.00	Call	Bond Future	3,561.7800	3.5618	3,449.3900	3.4494	(3.155)	0	0	0
2019/05/23	R214	07/11/2019	10.00	Put	Bond Future	2,085.9900	2.0860	2,148.0200	2.1480	2.974	0	0	0
2019/05/23	R214	06/02/2020	9.73	Call	Bond Future	3,001.6000	3.0016	2,908.7500	2.9088	(3.093)	0	0	0
2019/05/23	R214	06/02/2020			Bond Future	9.8302	73.5562	9.8567	73.3782	0.269	0.0000	0.0000	0
2019/05/23	R214	06/02/2020	9.71	Call	Bond Future	2,934.3800	2.9344	2,842.7400	2.8427	(3.123)	0	0	0
2019/05/23	R214	06/02/2020	9.71	Put	Bond Future	3,751.3400	3.7513	3,837.7200	3.8377	2.303	0	0	0
2019/05/23	R214	06/02/2020	9.73	Put	Bond Future	3,681.5800	3.6816	3,766.7500	3.7668	2.313	0	0	0
2019/05/23	R214	06/02/2020	9.72	Call	Bond Future	2,967.7800	2.9678	2,875.5300	2.8755	(3.108)	0	0	0
2019/05/23	R214	06/02/2020	9.72	Put	Bond Future	3,716.2000	3.7162	3,801.9700	3.8020	2.308	0	0	0
2019/05/23	R248	01/08/2019	10.35	Call	Bond Future	5,888.6600	5.8887	5,695.3500	5.6953	(3.283)	0	0	0
2019/05/23	R248	01/08/2019	10.34	Put	Bond Future	533.2700	0.5333	560.4700	0.5605	5.101	0	0	0
2019/05/23	R248	01/08/2019			Bond Future	9.7099	94.5412	9.7348	94.3213	0.257	0.0000	0.0000	105,195
2019/05/23	R248	01/08/2019	10.36	Call	Bond Future	5,956.4900	5.9565	5,762.5800	5.7626	(3.255)	0	0	0
2019/05/23	R248	01/08/2019	10.36	Put	Bond Future	509.8500	0.5098	535.8500	0.5359	5.100	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
2019/05/23	R248	01/08/2019	10.35	Put	Bond Future	521.4300	0.5214	548.0300	0.5480	5.101	0	0	0
2019/05/23	R248	01/08/2019	10.34	Call	Bond Future	5,820.9700	5.8210	5,628.2600	5.6283	(3.311)	0	0	0
2019/05/23	R248	07/11/2019	10.02	Call	Bond Future	4,627.5800	4.6276	4,480.2000	4.4802	(3.185)	0	0	0
2019/05/23	R248	07/11/2019	10.01	Put	Bond Future	2,501.2500	2.5013	2,579.2800	2.5793	3.120	0	0	0
2019/05/23	R248	07/11/2019			Bond Future	9.7681	92.0184	9.7938	91.7938	0.264	0.0000	0.0000	48
2019/05/23	R248	07/11/2019	10.03	Call	Bond Future	4,680.8800	4.6809	4,532.6800	4.5327	(3.166)	0	0	0
2019/05/23	R248	07/11/2019	10.03	Put	Bond Future	2,439.7000	2.4397	2,516.1100	2.5161	3.132	0	0	0
2019/05/23	R248	07/11/2019	10.02	Put	Bond Future	2,470.1700	2.4702	2,547.4000	2.5474	3.127	0	0	0
2019/05/23	R248	07/11/2019	10.01	Call	Bond Future	4,574.7400	4.5747	4,428.1600	4.4282	(3.204)	0	0	0
2019/05/23	R248	06/02/2020	9.71	Put	Bond Future	4,638.9500	4.6389	4,749.9000	4.7499	2.392	0	0	0
2019/05/23	R248	06/02/2020			Bond Future	9.8182	93.8151	9.8447	93.5859	0.270	0.0000	0.0000	0
2019/05/23	R248	06/02/2020	9.71	Call	Bond Future	3,693.5600	3.6936	3,575.3100	3.5753	(3.202)	0	0	0
2019/05/23	R248	06/02/2020	9.70	Put	Bond Future	4,683.9200	4.6839	4,795.6700	4.7957	2.386	0	0	0
2019/05/23	R248	06/02/2020	9.72	Call	Bond Future	3,736.7500	3.7368	3,617.7100	3.6177	(3.186)	0	0	0
2019/05/23	R248	06/02/2020	9.72	Put	Bond Future	4,594.0400	4.5940	4,704.2000	4.7042	2.398	0	0	0
2019/05/23	R248	06/02/2020	9.70	Call	Bond Future	3,650.2900	3.6503	3,532.8400	3.5328	(3.218)	0	0	0

Total

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