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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/05/2019 TO 07/05/2019

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
2019/05/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	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
2019/05/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	2025	02/05/2019			Bond Future	135.7789	135.7789	135.7789	135.7789	0.000	0.0000	0.0000	0
2019/05/07	2025	01/08/2019			Bond Future	137.2268	137.2268	137.2883	137.2883	0.045	0.0000	0.0000	1,622
2019/05/07	2025	07/11/2019			Bond Future	139.9985	139.9985	140.0599	140.0599	0.044	0.0000	0.0000	0
2019/05/07	2025	06/02/2020			Bond Future	141.2680	141.2680	141.3295	141.3295	0.043	0.0000	0.0000	0
2019/05/07	2029	02/05/2019			Bond Future	102.8353	102.8353	102.8353	102.8353	0.000	0.0000	0.0000	0
2019/05/07	2029	01/08/2019			Bond Future	104.8989	104.8989	104.9000	104.9000	0.001	0.0000	0.0000	4,180
2019/05/07	2029	07/11/2019			Bond Future	105.9265	105.9265	105.9266	105.9266	0.000	0.0000	0.0000	0
2019/05/07	2029	06/02/2020			Bond Future	107.9992	107.9992	107.9985	107.9985	(0.001)	0.0000	0.0000	0
2019/05/07	2030	02/05/2019			Bond Future	9.1300	94.4692	9.1300	94.4692	0.000	0.0000	0.0000	0
2019/05/07	2030	01/08/2019	9.91	Put	Bond Future	390.0600	0.3901	407.9600	0.4080	4.589	0	0	0
2019/05/07	2030	01/08/2019	9.68	Call	Bond Future	3,399.5800	3.3996	3,282.9800	3.2830	(3.430)	0	0	0
2019/05/07	2030	01/08/2019	8.67	Put	Bond Future	3,939.4100	3.9394	4,054.9300	4.0549	2.932	0	0	0
2019/05/07	2030	01/08/2019	9.15	Put	Bond Future	1,847.4400	1.8474	1,918.3300	1.9183	3.837	0	0	0
2019/05/07	2030	01/08/2019			Bond Future	9.2300	91.9757	9.2533	91.8302	0.252	0.0000	0.0000	45,347
2019/05/07	2030	01/08/2019	8.35	Put	Bond Future	5,829.3400	5.8293	5,964.1000	5.9641	2.312	0	0	0
2019/05/07	2030	01/08/2019	8.35	Call	Bond Future	90.8000	0.0908	80.1000	0.0801	(11.784)	0	0	2,025
2019/05/07	2030	01/08/2019	9.22	Put	Bond Future	1,623.0700	1.6231	1,687.3600	1.6874	3.961	0	0	0
2019/05/07	2030	01/08/2019	9.22	Call	Bond Future	1,560.1000	1.5601	1,478.9300	1.4789	(5.203)	0	0	5,400
2019/05/07	2030	01/08/2019	9.69	Call	Bond Future	3,446.1900	3.4462	3,329.0200	3.3290	(3.400)	0	0	0
2019/05/07	2030	01/08/2019	9.69	Put	Bond Future	624.7200	0.6247	653.0100	0.6530	4.528	0	0	5,400
2019/05/07	2030	01/08/2019	9.91	Call	Bond Future	4,520.1800	4.5202	4,392.6200	4.3926	(2.822)	0	0	0
2019/05/07	2030	01/08/2019	9.92	Call	Bond Future	4,570.6800	4.5707	4,442.7400	4.4427	(2.799)	0	0	0
2019/05/07	2030	01/08/2019	9.90	Put	Bond Future	398.6000	0.3986	416.8900	0.4169	4.589	0	0	0
2019/05/07	2030	01/08/2019	9.68	Put	Bond Future	638.2100	0.6382	667.0700	0.6671	4.522	0	0	4,800
2019/05/07	2030	01/08/2019	8.67	Call	Bond Future	340.9900	0.3410	311.0500	0.3111	(8.780)	0	0	5,400
2019/05/07	2030	01/08/2019	9.15	Call	Bond Future	1,344.2700	1.3443	1,269.7000	1.2697	(5.547)	0	0	2,025
2019/05/07	2030	01/08/2019	9.92	Put	Bond Future	381.6900	0.3817	399.2100	0.3992	4.590	0	0	0
2019/05/07	2030	01/08/2019	9.90	Call	Bond Future	4,469.7900	4.4698	4,342.6200	4.3426	(2.845)	0	0	0
2019/05/07	2030	01/08/2019	8.77	Put	Bond Future	3,425.1300	3.4251	3,532.1800	3.5322	3.125	0	0	0
2019/05/07	2030	01/08/2019	8.77	Call	Bond Future	482.7600	0.4828	444.3500	0.4444	(7.956)	0	0	0
2019/05/07	2030	01/08/2019	9.27	Put	Bond Future	1,476.0200	1.4760	1,535.7300	1.5357	4.045	0	0	0
2019/05/07	2030	01/08/2019	9.27	Call	Bond Future	1,725.7800	1.7258	1,640.0300	1.6400	(4.969)	0	0	0
2019/05/07	2030	07/11/2019	9.49	Put	Bond Future	1,862.6500	1.8626	1,918.1400	1.9181	2.979	0	0	0
2019/05/07	2030	07/11/2019	9.76	Put	Bond Future	1,337.1100	1.3371	1,378.6600	1.3787	3.107	0	0	5,500
2019/05/07	2030	07/11/2019			Bond Future	9.2953	93.8105	9.3197	93.6611	0.262	0.0000	0.0000	0
2019/05/07	2030	07/11/2019	9.10	Put	Bond Future	2,993.0400	2.9930	3,072.7400	3.0727	2.663	0	0	0
2019/05/07	2030	07/11/2019	9.10	Call	Bond Future	1,783.1700	1.7832	1,713.4700	1.7135	(3.909)	0	0	5,500
2019/05/07	2030	07/11/2019	9.48	Call	Bond Future	3,010.8900	3.0109	2,917.5600	2.9176	(3.100)	0	0	0
2019/05/07	2030	07/11/2019	9.48	Put	Bond Future	1,886.4300	1.8864	1,942.5000	1.9425	2.972	0	0	0
2019/05/07	2030	07/11/2019	8.60	Put	Bond Future	5,084.1600	5.0842	5,196.5600	5.1966	2.211	0	0	0
2019/05/07	2030	07/11/2019	8.60	Call	Bond Future	679.9400	0.6799	642.9400	0.6429	(5.442)	0	0	5,500
2019/05/07	2030	07/11/2019	9.49	Call	Bond Future	3,047.4900	3.0475	2,953.5800	2.9536	(3.082)	0	0	0

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2019/05/07	2030	07/11/2019	9.76	Call	Bond Future	4,131.9700	4.1320	4,024.1200	4.0241	(2.610)	0	0	0
2019/05/07	2030	07/11/2019	8.57	Put	Bond Future	5,233.5400	5.2335	5,347.7500	5.3477	2.182	0	0	0
2019/05/07	2030	07/11/2019	9.47	Call	Bond Future	2,974.5000	2.9745	2,881.7400	2.8817	(3.119)	0	0	0
2019/05/07	2030	07/11/2019	9.47	Put	Bond Future	1,910.4600	1.9105	1,967.1000	1.9671	2.965	0	0	0
2019/05/07	2030	07/11/2019	9.12	Put	Bond Future	2,924.1700	2.9242	3,002.5500	3.0025	2.680	0	0	0
2019/05/07	2030	07/11/2019	9.12	Call	Bond Future	1,839.1300	1.8391	1,768.1100	1.7681	(3.862)	0	0	20,631
2019/05/07	2030	07/11/2019	9.70	Call	Bond Future	3,880.4000	3.8804	3,775.3900	3.7754	(2.706)	0	0	0
2019/05/07	2030	07/11/2019	9.70	Put	Bond Future	1,440.0100	1.4400	1,484.4000	1.4844	3.083	0	0	20,631
2019/05/07	2030	07/11/2019	8.57	Call	Bond Future	633.0900	0.6331	597.9000	0.5979	(5.558)	0	0	20,631
2019/05/07	2030	06/02/2020	9.14	Call	Bond Future	2,360.3600	2.3604	2,287.2100	2.2872	(3.099)	0	0	0
2019/05/07	2030	06/02/2020	9.15	Put	Bond Future	3,592.6900	3.5927	3,672.0200	3.6720	2.208	0	0	0
2019/05/07	2030	06/02/2020			Bond Future	9.3480	91.6159	9.3734	91.4629	0.272	0.0000	0.0000	0
2019/05/07	2030	06/02/2020	9.14	Put	Bond Future	3,625.2300	3.6252	3,705.0900	3.7051	2.203	0	0	0
2019/05/07	2030	06/02/2020	9.15	Call	Bond Future	2,389.1600	2.3892	2,315.4800	2.3155	(3.084)	0	0	0
2019/05/07	2030	06/02/2020	9.16	Call	Bond Future	2,418.1300	2.4181	2,343.9300	2.3439	(3.068)	0	0	0
2019/05/07	2030	06/02/2020	9.16	Put	Bond Future	3,560.3800	3.5604	3,639.1900	3.6392	2.214	0	0	0
2019/05/07	2032	02/05/2019			Bond Future	9.3700	92.5344	9.3700	92.5344	0.000	0.0000	0.0000	0
2019/05/07	2032	01/08/2019	10.10	Call	Bond Future	4,680.2100	4.6802	4,571.9100	4.5719	(2.314)	0	0	0
2019/05/07	2032	01/08/2019	10.11	Put	Bond Future	485.4200	0.4854	500.5300	0.5005	3.113	0	0	0
2019/05/07	2032	01/08/2019			Bond Future	9.4672	93.9981	9.4853	93.8743	0.192	0.0000	0.0000	41,085
2019/05/07	2032	01/08/2019	10.10	Put	Bond Future	495.5900	0.4956	511.0400	0.5110	3.117	0	0	0
2019/05/07	2032	01/08/2019	10.11	Call	Bond Future	4,733.9900	4.7340	4,625.3500	4.6254	(2.295)	0	0	0
2019/05/07	2032	01/08/2019	10.09	Call	Bond Future	4,626.4400	4.6264	4,518.4800	4.5185	(2.334)	0	0	0
2019/05/07	2032	01/08/2019	10.09	Put	Bond Future	505.8400	0.5058	521.6300	0.5216	3.122	0	0	0
2019/05/07	2032	07/11/2019	9.71	Call	Bond Future	3,283.6200	3.2836	3,202.8900	3.2029	(2.459)	0	0	0
2019/05/07	2032	07/11/2019	9.70	Put	Bond Future	2,162.3600	2.1624	2,209.2700	2.2093	2.169	0	0	0
2019/05/07	2032	07/11/2019			Bond Future	9.5375	91.7115	9.5564	91.5843	0.199	0.0000	0.0000	0
2019/05/07	2032	07/11/2019	9.72	Call	Bond Future	3,322.7900	3.3228	3,241.5800	3.2416	(2.444)	0	0	0
2019/05/07	2032	07/11/2019	9.72	Put	Bond Future	2,108.8200	2.1088	2,154.7700	2.1548	2.179	0	0	0
2019/05/07	2032	07/11/2019	9.71	Put	Bond Future	2,135.5800	2.1356	2,182.0100	2.1820	2.174	0	0	0
2019/05/07	2032	07/11/2019	9.70	Call	Bond Future	3,244.4100	3.2444	3,164.1600	3.1642	(2.473)	0	0	0
2019/05/07	2032	06/02/2020	9.40	Put	Bond Future	4,006.3100	4.0063	4,071.8000	4.0718	1.635	0	0	0
2019/05/07	2032	06/02/2020			Bond Future	9.5940	93.4862	9.6138	93.3557	0.206	0.0000	0.0000	0
2019/05/07	2032	06/02/2020	9.39	Call	Bond Future	2,680.4400	2.6804	2,615.9400	2.6159	(2.406)	0	0	0
2019/05/07	2032	06/02/2020	9.39	Put	Bond Future	4,042.9000	4.0429	4,108.8200	4.1088	1.631	0	0	0
2019/05/07	2032	06/02/2020	9.40	Call	Bond Future	2,711.2900	2.7113	2,646.3600	2.6464	(2.395)	0	0	0
2019/05/07	2032	06/02/2020	9.38	Call	Bond Future	2,649.4600	2.6495	2,585.4000	2.5854	(2.418)	0	0	0
2019/05/07	2032	06/02/2020	9.38	Put	Bond Future	4,079.4300	4.0794	4,145.7900	4.1458	1.627	0	0	0
2019/05/07	2033	02/05/2019			Bond Future	105.8370	105.8370	105.8370	105.8370	0.000	0.0000	0.0000	0
2019/05/07	2033	01/08/2019			Bond Future	107.5141	107.5141	107.5635	107.5635	0.046	0.0000	0.0000	6,090
2019/05/07	2033	07/11/2019			Bond Future	108.5199	108.5199	108.5692	108.5692	0.045	0.0000	0.0000	0
2019/05/07	2033	06/02/2020			Bond Future	110.6432	110.6432	110.6927	110.6927	0.045	0.0000	0.0000	0
2019/05/07	2037	02/05/2019			Bond Future	9.6950	92.2026	9.6950	92.2026	0.000	0.0000	0.0000	0
2019/05/07	2037	01/08/2019	10.31	Call	Bond Future	4,574.2100	4.5742	4,459.7600	4.4598	(2.502)	0	0	0
2019/05/07	2037	01/08/2019			Bond Future	9.7911	89.4282	9.8090	89.2917	0.183	0.0000	0.0000	46,487

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2019/05/07	2037	01/08/2019	10.29	Call	Bond Future	4,461.4000	4.4614	4,347.8600	4.3479	(2.545)	0	0	0
2019/05/07	2037	01/08/2019	10.29	Put	Bond Future	782.7800	0.7828	805.7400	0.8057	2.933	0	0	0
2019/05/07	2037	01/08/2019	10.31	Put	Bond Future	752.9900	0.7530	775.0400	0.7750	2.928	0	0	0
2019/05/07	2037	01/08/2019	10.30	Call	Bond Future	4,517.7100	4.5177	4,403.7100	4.4037	(2.523)	0	0	0
2019/05/07	2037	01/08/2019	10.30	Put	Bond Future	767.7500	0.7678	790.2500	0.7903	2.931	0	0	0
2019/05/07	2037	07/11/2019	9.97	Call	Bond Future	3,482.8400	3.4828	3,396.7300	3.3967	(2.472)	0	0	0
2019/05/07	2037	07/11/2019			Bond Future	9.8602	91.2122	9.8789	91.0720	0.190	0.0000	0.0000	0
2019/05/07	2037	07/11/2019	9.95	Call	Bond Future	3,399.2900	3.3993	3,314.2500	3.3143	(2.502)	0	0	0
2019/05/07	2037	07/11/2019	9.95	Put	Bond Future	2,729.1500	2.7292	2,784.2900	2.7843	2.020	0	0	0
2019/05/07	2037	07/11/2019	9.97	Put	Bond Future	2,664.4100	2.6644	2,718.4800	2.7185	2.029	0	0	0
2019/05/07	2037	07/11/2019	9.96	Call	Bond Future	3,440.9500	3.4410	3,355.3700	3.3554	(2.487)	0	0	0
2019/05/07	2037	07/11/2019	9.96	Put	Bond Future	2,696.6200	2.6966	2,751.2200	2.7512	2.025	0	0	0
2019/05/07	2037	06/02/2020	9.67	Call	Bond Future	2,959.4500	2.9594	2,889.3900	2.8894	(2.367)	0	0	0
2019/05/07	2037	06/02/2020	9.66	Put	Bond Future	4,873.7000	4.8737	4,947.7500	4.9477	1.519	0	0	0
2019/05/07	2037	06/02/2020			Bond Future	9.9184	88.7169	9.9378	88.5732	0.195	0.0000	0.0000	0
2019/05/07	2037	06/02/2020	9.68	Call	Bond Future	2,993.3500	2.9933	2,922.8200	2.9228	(2.356)	0	0	0
2019/05/07	2037	06/02/2020	9.68	Put	Bond Future	4,788.5200	4.7885	4,861.6300	4.8616	1.527	0	0	0
2019/05/07	2037	06/02/2020	9.67	Put	Bond Future	4,831.1100	4.8311	4,904.6900	4.9047	1.523	0	0	0
2019/05/07	2037	06/02/2020	9.66	Call	Bond Future	2,925.4500	2.9255	2,855.8600	2.8559	(2.379)	0	0	0
2019/05/07	2038	02/05/2019			Bond Future	124.6258	124.6258	124.6258	124.6258	0.000	0.0000	0.0000	0
2019/05/07	2038	01/08/2019			Bond Future	125.2884	125.2884	125.3486	125.3486	0.048	0.0000	0.0000	11,535
2019/05/07	2038	07/11/2019			Bond Future	127.8190	127.8190	127.8792	127.8792	0.047	0.0000	0.0000	0
2019/05/07	2038	06/02/2020			Bond Future	128.6666	128.6666	128.7269	128.7269	0.047	0.0000	0.0000	0
2019/05/07	2040	02/05/2019			Bond Future	9.7800	95.4858	9.7800	95.4858	0.000	0.0000	0.0000	0
2019/05/07	2040	01/08/2019	10.37	Put	Bond Future	865.0300	0.8650	889.9100	0.8899	2.876	0	0	0
2019/05/07	2040	01/08/2019	10.36	Call	Bond Future	4,758.3200	4.7583	4,636.6500	4.6367	(2.557)	0	0	0
2019/05/07	2040	01/08/2019			Bond Future	9.8704	92.5505	9.8884	92.4035	0.182	0.0000	0.0000	28,625
2019/05/07	2040	01/08/2019	10.37	Call	Bond Future	4,818.0300	4.8180	4,695.8600	4.6959	(2.536)	0	0	0
2019/05/07	2040	01/08/2019	10.36	Put	Bond Future	881.7700	0.8818	907.1500	0.9072	2.878	0	0	0
2019/05/07	2040	01/08/2019	10.38	Call	Bond Future	4,878.0600	4.8781	4,755.4100	4.7554	(2.514)	0	0	0
2019/05/07	2040	01/08/2019	10.38	Put	Bond Future	848.7300	0.8487	873.1300	0.8731	2.875	0	0	0
2019/05/07	2040	07/11/2019	9.80	Put	Bond Future	3,782.3000	3.7823	3,855.9000	3.8559	1.946	0	0	0
2019/05/07	2040	07/11/2019	9.30	Put	Bond Future	6,473.6600	6.4737	6,581.0000	6.5810	1.658	0	0	0
2019/05/07	2040	07/11/2019	10.04	Put	Bond Future	2,837.8200	2.8378	2,896.5700	2.8966	2.070	0	0	0
2019/05/07	2040	07/11/2019	10.03	Call	Bond Future	3,602.4500	3.6025	3,510.8400	3.5108	(2.543)	0	0	0
2019/05/07	2040	07/11/2019			Bond Future	9.9392	94.3969	9.9579	94.2459	0.188	0.0000	0.0000	0
2019/05/07	2040	07/11/2019	9.80	Call	Bond Future	2,645.6600	2.6457	2,568.3000	2.5683	(2.924)	0	0	1,260
2019/05/07	2040	07/11/2019	9.30	Call	Bond Future	1,064.6100	1.0646	1,020.9900	1.0210	(4.097)	0	0	1,260
2019/05/07	2040	07/11/2019	10.04	Call	Bond Future	3,647.4700	3.6475	3,555.2600	3.5553	(2.528)	0	0	0
2019/05/07	2040	07/11/2019	10.03	Put	Bond Future	2,872.6000	2.8726	2,931.9500	2.9319	2.066	0	0	0
2019/05/07	2040	07/11/2019	10.05	Call	Bond Future	3,692.4500	3.6925	3,599.6600	3.5997	(2.513)	0	0	0
2019/05/07	2040	07/11/2019	10.05	Put	Bond Future	2,803.1200	2.8031	2,861.2900	2.8613	2.075	0	0	0
2019/05/07	2040	06/02/2020	9.76	Call	Bond Future	3,167.5300	3.1675	3,091.7800	3.0918	(2.391)	0	0	0
2019/05/07	2040	06/02/2020			Bond Future	9.9972	91.7126	10.0166	91.5580	0.194	0.0000	0.0000	0
2019/05/07	2040	06/02/2020	9.74	Call	Bond Future	3,093.7400	3.0937	3,019.0300	3.0190	(2.415)	0	0	0
2019/05/07	2040	06/02/2020	9.74	Put	Bond Future	5,186.8600	5.1869	5,266.7500	5.2667	1.540	0	0	0

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2019/05/07	2040	06/02/2020	9.76	Put	Bond Future	5,095.2100	5.0952	5,174.0600	5.1741	1.548	0	0	0
2019/05/07	2040	06/02/2020	9.75	Call	Bond Future	3,130.8400	3.1308	3,055.6100	3.0556	(2.403)	0	0	0
2019/05/07	2040	06/02/2020	9.75	Put	Bond Future	5,141.1800	5.1412	5,220.5500	5.2205	1.544	0	0	0
2019/05/07	2044	02/05/2019			Bond Future	9.8000	92.5852	9.8000	92.5852	0.000	0.0000	0.0000	0
2019/05/07	2044	01/08/2019	10.40	Put	Bond Future	865.2300	0.8652	890.1700	0.8902	2.882	0	0	0
2019/05/07	2044	01/08/2019	9.86	Put	Bond Future	2,352.3700	2.3524	2,416.2800	2.4163	2.717	0	0	0
2019/05/07	2044	01/08/2019	10.53	Call	Bond Future	5,791.2500	5.7913	5,659.6600	5.6597	(2.272)	0	0	0
2019/05/07	2044	01/08/2019	9.39	Call	Bond Future	638.9600	0.6390	597.9100	0.5979	(6.425)	0	0	228
2019/05/07	2044	01/08/2019			Bond Future	9.8871	89.7211	9.9052	89.5703	0.183	0.0000	0.0000	38,205
2019/05/07	2044	01/08/2019	10.39	Call	Bond Future	4,926.1800	4.9262	4,800.8200	4.8008	(2.545)	0	0	0
2019/05/07	2044	01/08/2019	10.39	Put	Bond Future	881.7600	0.8818	907.1900	0.9072	2.884	0	0	0
2019/05/07	2044	01/08/2019	10.40	Call	Bond Future	4,986.9300	4.9869	4,861.0800	4.8611	(2.524)	0	0	0
2019/05/07	2044	01/08/2019	9.86	Call	Bond Future	2,124.9700	2.1250	2,038.0900	2.0381	(4.089)	0	0	100
2019/05/07	2044	01/08/2019	10.53	Put	Bond Future	675.5100	0.6755	694.7100	0.6947	2.842	0	0	100
2019/05/07	2044	01/08/2019	9.39	Put	Bond Future	4,962.4200	4.9624	5,072.1600	5.0722	2.211	0	0	0
2019/05/07	2044	01/08/2019	9.74	Put	Bond Future	2,893.3400	2.8933	2,968.7400	2.9687	2.606	0	0	0
2019/05/07	2044	01/08/2019	10.38	Call	Bond Future	4,865.6000	4.8656	4,740.7500	4.7407	(2.566)	0	0	0
2019/05/07	2044	01/08/2019	10.38	Put	Bond Future	898.5900	0.8986	924.5300	0.9245	2.887	0	0	0
2019/05/07	2044	01/08/2019	9.36	Put	Bond Future	5,172.8700	5.1729	5,285.4000	5.2854	2.175	0	0	0
2019/05/07	2044	01/08/2019	9.36	Call	Bond Future	577.4700	0.5775	539.2100	0.5392	(6.625)	0	0	100
2019/05/07	2044	01/08/2019	9.74	Call	Bond Future	1,648.8100	1.6488	1,573.4200	1.5734	(4.572)	0	0	228
2019/05/07	2044	01/08/2019	10.27	Call	Bond Future	4,213.0700	4.2131	4,094.3100	4.0943	(2.819)	0	0	0
2019/05/07	2044	01/08/2019	10.27	Put	Bond Future	1,105.4200	1.1054	1,137.4500	1.1375	2.898	0	0	228
2019/05/07	2044	07/11/2019	10.07	Put	Bond Future	2,843.7300	2.8437	2,902.9100	2.9029	2.081	0	0	0
2019/05/07	2044	07/11/2019	10.52	Call	Bond Future	6,121.9600	6.1220	6,003.4400	6.0034	(1.936)	0	0	0
2019/05/07	2044	07/11/2019	9.74	Put	Bond Future	4,213.2100	4.2132	4,293.5100	4.2935	1.906	0	0	0
2019/05/07	2044	07/11/2019			Bond Future	9.9529	91.5110	9.9716	91.3562	0.189	0.0000	0.0000	0
2019/05/07	2044	07/11/2019	10.06	Call	Bond Future	3,756.5100	3.7565	3,661.4600	3.6615	(2.530)	0	0	0
2019/05/07	2044	07/11/2019	10.06	Put	Bond Future	2,878.8700	2.8789	2,938.6400	2.9386	2.076	0	0	0
2019/05/07	2044	07/11/2019	10.52	Put	Bond Future	1,635.9500	1.6359	1,672.2500	1.6722	2.219	0	0	328
2019/05/07	2044	07/11/2019	10.07	Call	Bond Future	3,802.5600	3.8026	3,706.9200	3.7069	(2.515)	0	0	0
2019/05/07	2044	07/11/2019	9.19	Call	Bond Future	810.9100	0.8109	774.4100	0.7744	(4.501)	0	0	328
2019/05/07	2044	07/11/2019	9.74	Call	Bond Future	2,425.4000	2.4254	2,350.8800	2.3509	(3.072)	0	0	328
2019/05/07	2044	07/11/2019	10.05	Call	Bond Future	3,710.7000	3.7107	3,616.2600	3.6163	(2.545)	0	0	0
2019/05/07	2044	07/11/2019	10.05	Put	Bond Future	2,914.3700	2.9144	2,974.7500	2.9748	2.072	0	0	0
2019/05/07	2044	07/11/2019	9.19	Put	Bond Future	7,504.1400	7.5041	7,622.4600	7.6225	1.577	0	0	0
2019/05/07	2044	06/02/2020	9.74	Call	Bond Future	3,129.1100	3.1291	3,052.9000	3.0529	(2.436)	0	0	328
2019/05/07	2044	06/02/2020	10.78	Put	Bond Future	2,061.0600	2.0611	2,097.8400	2.0978	1.785	0	0	328
2019/05/07	2044	06/02/2020	9.77	Put	Bond Future	5,224.9100	5.2249	5,305.6300	5.3056	1.545	0	0	0
2019/05/07	2044	06/02/2020			Bond Future	10.0083	88.8962	10.0277	88.7376	0.194	0.0000	0.0000	0
2019/05/07	2044	06/02/2020	9.09	Put	Bond Future	9,238.8900	9.2389	9,357.1300	9.3571	1.280	0	0	0
2019/05/07	2044	06/02/2020	9.09	Call	Bond Future	1,172.3700	1.1724	1,132.0700	1.1321	(3.437)	0	0	328
2019/05/07	2044	06/02/2020	9.74	Put	Bond Future	5,367.2800	5.3673	5,449.6100	5.4496	1.534	0	0	0
2019/05/07	2044	06/02/2020	9.77	Call	Bond Future	3,241.6800	3.2417	3,163.8600	3.1639	(2.401)	0	0	0
2019/05/07	2044	06/02/2020	10.78	Call	Bond Future	8,010.3200	8.0103	7,888.5600	7.8886	(1.520)	0	0	0
2019/05/07	2044	06/02/2020	9.78	Call	Bond Future	3,279.5400	3.2795	3,201.1900	3.2012	(2.389)	0	0	0
2019/05/07	2044	06/02/2020	9.76	Put	Bond Future	5,272.4200	5.2724	5,353.6700	5.3537	1.541	0	0	0

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2019/05/07	2044	06/02/2020	9.78	Put	Bond Future	5,178.0500	5.1780	5,258.2400	5.2582	1.549	0	0	0
2019/05/07	2044	06/02/2020	9.76	Call	Bond Future	3,204.3400	3.2043	3,127.0500	3.1270	(2.412)	0	0	0
2019/05/07	2046	02/05/2019			Bond Future	117.7701	117.7701	117.7701	117.7701	0.000	0.0000	0.0000	0
2019/05/07	2046	01/08/2019			Bond Future	119.6966	119.6966	119.5281	119.5281	(0.141)	0.0000	0.0000	12,658
2019/05/07	2046	07/11/2019			Bond Future	120.3999	120.3999	120.2270	120.2270	(0.144)	0.0000	0.0000	0
2019/05/07	2046	06/02/2020			Bond Future	122.7559	122.7559	122.5786	122.5786	(0.144)	0.0000	0.0000	0
2019/05/07	2050	02/05/2019			Bond Future	123.7524	123.7524	123.7524	123.7524	0.000	0.0000	0.0000	0
2019/05/07	2050	01/08/2019			Bond Future	123.9634	123.9634	124.0235	124.0235	0.048	0.0000	0.0000	10,887
2019/05/07	2050	07/11/2019			Bond Future	126.4672	126.4672	126.5272	126.5272	0.047	0.0000	0.0000	0
2019/05/07	2050	06/02/2020			Bond Future	127.1055	127.1055	127.1657	127.1657	0.047	0.0000	0.0000	0
2019/05/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	AL37	01/08/2019			Index Future	643.8060	643.8060	643.6120	643.6120	(0.030)	0.0000	0.0000	0
2019/05/07	AL37	07/11/2019			Index Future	656.6380	656.6380	656.4390	656.4390	(0.030)	0.0000	0.0000	0
2019/05/07	AL37	06/02/2020			Index Future	669.3310	669.3310	669.1260	669.1260	(0.031)	0.0000	0.0000	0
2019/05/07	AL7T	01/08/2019			Index Future	745.2540	745.2540	744.3280	744.3280	(0.124)	0.0000	0.0000	0
2019/05/07	AL7T	07/11/2019			Index Future	760.1090	760.1090	759.1620	759.1620	(0.125)	0.0000	0.0000	0
2019/05/07	AL7T	06/02/2020			Index Future	774.8020	774.8020	773.8340	773.8340	(0.125)	0.0000	0.0000	0
2019/05/07	ALBI	01/08/2019			Index Future	673.0080	673.0080	672.1090	672.1090	(0.134)	0.0000	0.0000	975
2019/05/07	ALBI	07/11/2019			Index Future	686.4230	686.4230	685.5040	685.5040	(0.134)	0.0000	0.0000	0
2019/05/07	ALBI	06/02/2020			Index Future	699.6920	699.6920	698.7530	698.7530	(0.134)	0.0000	0.0000	0
2019/05/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/05/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/05/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/07	ES33	02/05/2019			Bond Future	10.8550	76.9291	10.8550	76.9291	0.000	0.0000	0.0000	0
2019/05/07	ES33	01/08/2019			Bond Future	10.9846	78.2118	11.0013	78.1153	0.152	0.0000	0.0000	350
2019/05/07	ES33	07/11/2019			Bond Future	11.1061	75.9775	11.1236	75.8783	0.158	0.0000	0.0000	0
2019/05/07	ES33	06/02/2020			Bond Future	11.2150	77.4477	11.2332	77.3459	0.163	0.0000	0.0000	0
2019/05/07	ES42	02/05/2019			Bond Future	11.1300	78.6056	11.1300	78.6056	0.000	0.0000	0.0000	0
2019/05/07	ES42	01/08/2019			Bond Future	11.2568	79.9077	11.2736	79.7973	0.149	0.0000	0.0000	4,919
2019/05/07	ES42	07/11/2019			Bond Future	11.3759	77.2354	11.3935	77.1219	0.154	0.0000	0.0000	0
2019/05/07	ES42	06/02/2020			Bond Future	11.4787	78.7306	11.4969	78.6142	0.159	0.0000	0.0000	0
2019/05/07	GOVI	01/08/2019	638.68	Call	GOVI	275,620.0000	27.5620	266,170.0000	26.6170	(3.429)	0	0	0
2019/05/07	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/07	GOVI	01/08/2019			GOVI	666.2420	666.2420	665.2970	665.2970	(0.142)	0.0000	0.0000	444
2019/05/07	GOVI	01/08/2019	638.69	Call	GOVI	275,520.0000	27.5520	266,070.0000	26.6070	(3.430)	0	0	0
2019/05/07	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/07	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/07	GOVI	01/08/2019	638.67	Call	GOVI	275,720.0000	27.5720	266,270.0000	26.6270	(3.427)	0	0	0
2019/05/07	GOVI	07/11/2019	672.90	Call	GOVI	66,220.0000	6.6220	56,560.0000	5.6560	(14.588)	0	0	0
2019/05/07	GOVI	07/11/2019			GOVI	679.5220	679.5220	678.5560	678.5560	(0.142)	0.0000	0.0000	0
2019/05/07	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/07	GOVI	07/11/2019	672.91	Call	GOVI	66,120.0000	6.6120	56,460.0000	5.6460	(14.610)	0	0	0
2019/05/07	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/07	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/07	GOVI	07/11/2019	672.92	Call	GOVI	66,020.0000	6.6020	56,360.0000	5.6360	(14.632)	0	0	0
2019/05/07	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/07	GOVI	06/02/2020	703.15	Put	GOVI	104,930.0000	10.4930	114,790.0000	11.4790	9.397	0	0	0
2019/05/07	GOVI	06/02/2020			GOVI	692.6570	692.6570	691.6710	691.6710	(0.142)	0.0000	0.0000	0
2019/05/07	GOVI	06/02/2020	703.14	Put	GOVI	104,830.0000	10.4830	114,690.0000	11.4690	9.406	0	0	0
2019/05/07	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/07	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/07	GOVI	06/02/2020	703.13	Put	GOVI	104,730.0000	10.4730	114,590.0000	11.4590	9.415	0	0	0
2019/05/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/07	IGOV	01/08/2019			Index Future	266.8850	266.8850	266.9560	266.9560	0.027	0.0000	0.0000	815
2019/05/07	IGOV	07/11/2019			Index Future	272.2740	272.2740	272.3460	272.3460	0.026	0.0000	0.0000	219
2019/05/07	IGOV	06/02/2020			Index Future	277.6000	277.6000	277.6730	277.6730	0.026	0.0000	0.0000	0
2019/05/07	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/07	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/07	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/07	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/05/07	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/05/07	IS02	23/03/2020			Interest Rate Swap	98.7700	98.7700	98.7700	98.7700	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
2019/05/07	IS02	22/06/2020			Interest Rate Swap	102.3300	102.3300	102.3300	102.3300	0.000	0.0000	0.0000	0
2019/05/07	IS02	21/09/2020			Interest Rate Swap	99.2700	99.2700	99.2800	99.2800	0.010	0.0000	0.0000	0
2019/05/07	IS05	17/12/2020			Interest Rate Swap	96.0300	96.0300	96.0300	96.0300	0.000	0.0000	0.0000	0
2019/05/07	IS05	16/03/2021			Interest Rate Swap	95.1500	95.1500	95.1500	95.1500	0.000	0.0000	0.0000	0
2019/05/07	IS05	15/06/2021			Interest Rate Swap	94.2300	94.2300	94.2300	94.2300	0.000	0.0000	0.0000	0
2019/05/07	IS05	21/09/2021			Interest Rate Swap	94.2900	94.2900	94.2900	94.2900	0.000	0.0000	0.0000	0
2019/05/07	IS05	21/12/2021			Interest Rate Swap	96.4100	96.4100	96.4100	96.4100	0.000	0.0000	0.0000	51
2019/05/07	IS05	15/03/2022			Interest Rate Swap	96.4700	96.4700	96.4700	96.4700	0.000	0.0000	0.0000	0
2019/05/07	IS05	21/06/2022			Interest Rate Swap	97.5700	97.5700	97.5700	97.5700	0.000	0.0000	0.0000	0
2019/05/07	IS05	20/09/2022			Interest Rate Swap	101.4300	101.4300	101.4300	101.4300	0.000	0.0000	0.0000	0
2019/05/07	IS05	20/12/2022			Interest Rate Swap	102.6100	102.6100	102.6200	102.6200	0.010	0.0000	0.0000	0
2019/05/07	IS05	22/03/2023			Interest Rate Swap	95.8900	95.8900	95.9000	95.9000	0.010	0.0000	0.0000	0
2019/05/07	IS05	20/06/2023			Interest Rate Swap	101.9000	101.9000	101.9100	101.9100	0.010	0.0000	0.0000	0
2019/05/07	IS05	19/09/2023			Interest Rate Swap	97.3200	97.3200	97.3300	97.3300	0.010	0.0000	0.0000	0
2019/05/07	IS10	17/12/2025			Interest Rate Swap	93.6000	93.6000	93.6400	93.6400	0.043	0.0000	0.0000	0
2019/05/07	IS10	16/03/2026			Interest Rate Swap	90.5500	90.5500	90.5800	90.5800	0.033	0.0000	0.0000	0
2019/05/07	IS10	15/06/2026			Interest Rate Swap	89.2400	89.2400	89.2900	89.2900	0.056	0.0000	0.0000	0
2019/05/07	IS10	21/09/2026			Interest Rate Swap	91.3900	91.3900	91.4400	91.4400	0.055	0.0000	0.0000	0
2019/05/07	IS10	21/12/2026			Interest Rate Swap	95.1900	95.1900	95.2500	95.2500	0.063	0.0000	0.0000	0
2019/05/07	IS10	15/03/2027			Interest Rate Swap	93.7300	93.7300	93.8000	93.8000	0.075	0.0000	0.0000	0
2019/05/07	IS10	21/06/2027			Interest Rate Swap	95.8100	95.8100	95.8800	95.8800	0.073	0.0000	0.0000	0
2019/05/07	IS10	20/09/2027			Interest Rate Swap	101.3100	101.3100	101.3900	101.3900	0.079	0.0000	0.0000	0
2019/05/07	IS10	20/12/2027			Interest Rate Swap	101.6800	101.6800	101.7600	101.7600	0.079	0.0000	0.0000	0
2019/05/07	IS10	22/03/2028			Interest Rate Swap	95.1500	95.1500	95.2300	95.2300	0.084	0.0000	0.0000	0
2019/05/07	IS10	20/06/2028			Interest Rate Swap	102.4000	102.4000	102.4800	102.4800	0.078	0.0000	0.0000	0
2019/05/07	IS10	19/09/2028			Interest Rate Swap	95.9200	95.9200	95.9900	95.9900	0.073	0.0000	0.0000	0
2019/05/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/07	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/07	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/07	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/07	R023	02/05/2019			Bond Future	7.7100	101.5451	7.7100	101.5451	0.000	0.0000	0.0000	0
2019/05/07	R023	01/08/2019	8.95	Call	Bond Future	3,642.4000	3.6424	3,630.4200	3.6304	(0.329)	0	0	0
2019/05/07	R023	01/08/2019			Bond Future	7.7419	103.3645	7.7457	103.3529	0.049	0.0000	0.0000	57,458
2019/05/07	R023	01/08/2019	8.93	Call	Bond Future	3,585.4000	3.5854	3,573.4000	3.5734	(0.335)	0	0	0
2019/05/07	R023	01/08/2019	8.93	Put	Bond Future	20.6300	0.0206	20.2500	0.0202	(1.842)	0	0	0
2019/05/07	R023	01/08/2019	8.95	Put	Bond Future	18.9700	0.0190	18.6100	0.0186	(1.898)	0	0	0
2019/05/07	R023	01/08/2019	8.94	Call	Bond Future	3,613.8800	3.6139	3,601.8900	3.6019	(0.332)	0	0	0
2019/05/07	R023	01/08/2019	8.94	Put	Bond Future	19.7800	0.0198	19.4100	0.0194	(1.871)	0	0	0
2019/05/07	R023	07/11/2019	7.98	Call	Bond Future	1,260.3500	1.2603	1,250.0800	1.2501	(0.815)	0	0	0
2019/05/07	R023	07/11/2019			Bond Future	7.7680	101.4936	7.7725	101.4806	0.058	0.0000	0.0000	0
2019/05/07	R023	07/11/2019	7.99	Call	Bond Future	1,279.6200	1.2796	1,269.3000	1.2693	(0.806)	0	0	0

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2019/05/07	R023	07/11/2019	7.98	Put	Bond Future	655.7700	0.6558	658.4400	0.6584	0.407	0	0	0
2019/05/07	R023	07/11/2019	7.99	Put	Bond Future	646.6400	0.6466	649.2600	0.6493	0.405	0	0	0
2019/05/07	R023	07/11/2019	8.00	Call	Bond Future	1,298.7400	1.2987	1,288.3600	1.2884	(0.799)	0	0	0
2019/05/07	R023	07/11/2019	8.00	Put	Bond Future	637.3600	0.6374	639.9200	0.6399	0.402	0	0	0
2019/05/07	R023	06/02/2020	7.54	Call	Bond Future	716.9600	0.7170	709.5000	0.7095	(1.041)	0	0	0
2019/05/07	R023	06/02/2020			Bond Future	7.7679	103.4569	7.7732	103.4429	0.068	0.0000	0.0000	0
2019/05/07	R023	06/02/2020	7.52	Call	Bond Future	691.2400	0.6912	683.9200	0.6839	(1.059)	0	0	0
2019/05/07	R023	06/02/2020	7.52	Put	Bond Future	1,355.3100	1.3553	1,362.0500	1.3621	0.497	0	0	0
2019/05/07	R023	06/02/2020	7.54	Put	Bond Future	1,327.2500	1.3272	1,333.8500	1.3338	0.497	0	0	0
2019/05/07	R023	06/02/2020	7.53	Call	Bond Future	704.2100	0.7042	696.8200	0.6968	(1.049)	0	0	0
2019/05/07	R023	06/02/2020	7.53	Put	Bond Future	1,341.3900	1.3414	1,348.0600	1.3481	0.497	0	0	0
2019/05/07	R035	02/05/2019			Bond Future	9.6000	95.7777	9.6000	95.7777	0.000	0.0000	0.0000	0
2019/05/07	R035	01/08/2019	10.23	Call	Bond Future	4,653.4700	4.6535	4,537.4000	4.5374	(2.494)	0	0	0
2019/05/07	R035	01/08/2019	10.22	Put	Bond Future	686.2300	0.6862	707.4900	0.7075	3.098	0	0	0
2019/05/07	R035	01/08/2019			Bond Future	9.6873	97.3596	9.7054	97.2227	0.187	0.0000	0.0000	55,268
2019/05/07	R035	01/08/2019	10.24	Call	Bond Future	4,710.7800	4.7108	4,594.2800	4.5943	(2.473)	0	0	0
2019/05/07	R035	01/08/2019	10.24	Put	Bond Future	658.6200	0.6586	679.0100	0.6790	3.096	0	0	0
2019/05/07	R035	01/08/2019	10.23	Put	Bond Future	672.2900	0.6723	693.1100	0.6931	3.097	0	0	0
2019/05/07	R035	01/08/2019	10.22	Call	Bond Future	4,596.3400	4.5963	4,480.7100	4.4807	(2.516)	0	0	0
2019/05/07	R035	07/11/2019	9.88	Call	Bond Future	3,441.5500	3.4415	3,354.9000	3.3549	(2.518)	0	0	0
2019/05/07	R035	07/11/2019	9.89	Call	Bond Future	3,483.6600	3.4837	3,396.4600	3.3965	(2.503)	0	0	0
2019/05/07	R035	07/11/2019	9.87	Put	Bond Future	2,593.3100	2.5933	2,647.9200	2.6479	2.106	0	0	0
2019/05/07	R035	07/11/2019			Bond Future	9.7612	94.7983	9.7801	94.6576	0.194	0.0000	0.0000	0
2019/05/07	R035	07/11/2019	9.89	Put	Bond Future	2,530.2000	2.5302	2,583.7200	2.5837	2.115	0	0	0
2019/05/07	R035	07/11/2019	9.87	Call	Bond Future	3,399.6900	3.3997	3,313.5800	3.3136	(2.533)	0	0	0
2019/05/07	R035	07/11/2019	9.88	Put	Bond Future	2,561.5900	2.5616	2,615.6600	2.6157	2.111	0	0	0
2019/05/07	R035	06/02/2020	9.60	Call	Bond Future	2,954.5800	2.9546	2,883.7700	2.8838	(2.397)	0	0	0
2019/05/07	R035	06/02/2020	9.61	Put	Bond Future	4,582.6900	4.5827	4,655.6300	4.6556	1.592	0	0	0
2019/05/07	R035	06/02/2020			Bond Future	9.8241	96.6324	9.8438	96.4882	0.200	0.0000	0.0000	0
2019/05/07	R035	06/02/2020	9.60	Put	Bond Future	4,624.0400	4.6240	4,697.4600	4.6975	1.588	0	0	0
2019/05/07	R035	06/02/2020	9.61	Call	Bond Future	2,988.6500	2.9887	2,917.3600	2.9174	(2.385)	0	0	0
2019/05/07	R035	06/02/2020	9.59	Call	Bond Future	2,920.3900	2.9204	2,850.0600	2.8501	(2.408)	0	0	0
2019/05/07	R035	06/02/2020	9.59	Put	Bond Future	4,665.3600	4.6654	4,739.2600	4.7393	1.584	0	0	0
2019/05/07	R186	02/05/2019			Bond Future	8.5450	114.7211	8.5450	114.7211	0.000	0.0000	0.0000	0
2019/05/07	R186	01/08/2019	9.54	Call	Bond Future	5,190.6400	5.1906	5,091.9100	5.0919	(1.902)	0	0	0
2019/05/07	R186	01/08/2019	10.08	Put	Bond Future	30.1300	0.0301	31.1400	0.0311	3.352	0	0	6,000
2019/05/07	R186	01/08/2019	8.38	Call	Bond Future	751.0900	0.7511	709.0900	0.7091	(5.592)	0	0	0
2019/05/07	R186	01/08/2019			Bond Future	8.6379	111.3016	8.6563	111.1964	0.213	0.0000	0.0000	111,851
2019/05/07	R186	01/08/2019	9.52	Call	Bond Future	5,094.4500	5.0944	4,996.0900	4.9961	(1.931)	0	0	0
2019/05/07	R186	01/08/2019	9.52	Put	Bond Future	199.0000	0.1990	205.7900	0.2058	3.412	0	0	0
2019/05/07	R186	01/08/2019	8.30	Put	Bond Future	2,553.9400	2.5539	2,622.7800	2.6228	2.695	0	0	0
2019/05/07	R186	01/08/2019	8.30	Call	Bond Future	600.8600	0.6009	564.5500	0.5645	(6.043)	0	0	6,000
2019/05/07	R186	01/08/2019	9.05	Put	Bond Future	588.6400	0.5886	609.2500	0.6092	3.501	0	0	0
2019/05/07	R186	01/08/2019	9.05	Call	Bond Future	2,911.7700	2.9118	2,827.2300	2.8272	(2.903)	0	0	6,000
2019/05/07	R186	01/08/2019	9.54	Put	Bond Future	187.5100	0.1875	193.9300	0.1939	3.424	0	0	0
2019/05/07	R186	01/08/2019	10.08	Call	Bond Future	7,887.1300	7.8871	7,782.9900	7.7830	(1.320)	0	0	0

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2019/05/07	R186	01/08/2019	8.38	Put	Bond Future	2,237.7000	2.2377	2,300.8500	2.3009	2.822	0	0	0
2019/05/07	R186	01/08/2019	8.70	Put	Bond Future	1,231.5400	1.2315	1,271.8000	1.2718	3.269	0	0	6,200
2019/05/07	R186	01/08/2019	9.53	Call	Bond Future	5,142.4900	5.1425	5,043.9400	5.0439	(1.916)	0	0	0
2019/05/07	R186	01/08/2019	9.53	Put	Bond Future	193.1800	0.1932	199.7800	0.1998	3.417	0	0	0
2019/05/07	R186	01/08/2019	8.70	Call	Bond Future	1,585.8800	1.5859	1,520.9900	1.5210	(4.092)	0	0	0
2019/05/07	R186	01/08/2019	9.22	Call	Bond Future	3,665.1800	3.6652	3,574.1700	3.5742	(2.483)	0	0	0
2019/05/07	R186	01/08/2019	9.22	Put	Bond Future	402.3000	0.4023	416.4400	0.4164	3.515	0	0	0
2019/05/07	R186	07/11/2019	8.94	Call	Bond Future	2,774.0700	2.7741	2,702.8200	2.7028	(2.568)	0	0	0
2019/05/07	R186	07/11/2019	8.23	Call	Bond Future	864.7900	0.8648	828.6200	0.8286	(4.183)	0	0	5,000
2019/05/07	R186	07/11/2019			Bond Future	8.6973	113.5213	8.7169	113.4128	0.226	0.0000	0.0000	0
2019/05/07	R186	07/11/2019	8.94	Put	Bond Future	1,441.7400	1.4417	1,478.9700	1.4790	2.582	0	0	0
2019/05/07	R186	07/11/2019	8.73	Call	Bond Future	2,087.7400	2.0877	2,026.0500	2.0260	(2.955)	0	0	0
2019/05/07	R186	07/11/2019	8.73	Put	Bond Future	1,906.8500	1.9069	1,953.6400	1.9536	2.454	0	0	5,000
2019/05/07	R186	07/11/2019	8.96	Put	Bond Future	1,402.9400	1.4029	1,439.3100	1.4393	2.592	0	0	0
2019/05/07	R186	07/11/2019	8.23	Put	Bond Future	3,489.6900	3.4897	3,562.0000	3.5620	2.072	0	0	0
2019/05/07	R186	07/11/2019	8.95	Call	Bond Future	2,808.9900	2.8090	2,737.3100	2.7373	(2.552)	0	0	0
2019/05/07	R186	07/11/2019	8.96	Call	Bond Future	2,844.1100	2.8441	2,772.0000	2.7720	(2.535)	0	0	0
2019/05/07	R186	07/11/2019	8.95	Put	Bond Future	1,422.2300	1.4222	1,459.0300	1.4590	2.587	0	0	0
2019/05/07	R186	06/02/2020	8.57	Call	Bond Future	1,990.2400	1.9902	1,936.0400	1.9360	(2.723)	0	0	0
2019/05/07	R186	06/02/2020			Bond Future	8.7393	110.4100	8.7601	110.2985	0.238	0.0000	0.0000	0
2019/05/07	R186	06/02/2020	8.55	Call	Bond Future	1,937.1800	1.9372	1,883.8200	1.8838	(2.755)	0	0	0
2019/05/07	R186	06/02/2020	8.55	Put	Bond Future	2,959.3400	2.9593	3,017.4900	3.0175	1.965	0	0	0
2019/05/07	R186	06/02/2020	8.57	Put	Bond Future	2,903.8300	2.9038	2,961.1400	2.9611	1.974	0	0	0
2019/05/07	R186	06/02/2020	8.56	Call	Bond Future	1,963.6200	1.9636	1,909.8400	1.9098	(2.739)	0	0	0
2019/05/07	R186	06/02/2020	8.56	Put	Bond Future	2,931.4800	2.9315	2,989.2100	2.9892	1.969	0	0	0
2019/05/07	R197	02/05/2019			Bond Future	305.0448	305.0448	305.0448	305.0448	0.000	0.0000	0.0000	0
2019/05/07	R197	01/08/2019			Bond Future	303.5338	303.5338	303.6667	303.6667	0.044	0.0000	0.0000	2,507
2019/05/07	R197	07/11/2019			Bond Future	309.6645	309.6645	309.7969	309.7969	0.043	0.0000	0.0000	0
2019/05/07	R197	06/02/2020			Bond Future	308.0799	308.0799	308.2124	308.2124	0.043	0.0000	0.0000	0
2019/05/07	R202	02/05/2019			Bond Future	239.6349	239.6349	239.6349	239.6349	0.000	0.0000	0.0000	0
2019/05/07	R202	01/08/2019			Bond Future	240.8889	240.8889	241.0022	241.0022	0.047	0.0000	0.0000	9,346
2019/05/07	R202	07/11/2019			Bond Future	245.7541	245.7541	245.8672	245.8672	0.046	0.0000	0.0000	0
2019/05/07	R202	06/02/2020			Bond Future	246.5026	246.5026	246.6159	246.6159	0.046	0.0000	0.0000	0
2019/05/07	R207	02/05/2019			Bond Future	6.2750	102.8789	6.2750	102.8789	0.000	0.0000	0.0000	0
2019/05/07	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/07	R207	01/08/2019	7.33	Call	Bond Future	694.3300	0.6943	688.1700	0.6882	(0.887)	0	0	0
2019/05/07	R207	01/08/2019			Bond Future	5.7316	101.0543	5.7456	101.0482	0.246	0.0000	0.0000	4,891
2019/05/07	R207	01/08/2019	7.34	Call	Bond Future	698.6500	0.6986	692.4900	0.6925	(0.882)	0	0	0
2019/05/07	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/07	R207	01/08/2019	7.35	Call	Bond Future	702.9600	0.7030	696.8000	0.6968	(0.876)	0	0	0
2019/05/07	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/07	R207	07/11/2019	2.08	Put	Bond Future	178.8100	0.1788	186.1600	0.1862	4.111	0	0	0
2019/05/07	R207	07/11/2019			Bond Future	3.0720	103.0698	3.1131	103.0624	1.339	0.0000	0.0000	0
2019/05/07	R207	07/11/2019	2.07	Call	Bond Future	0.1700	0.0002	0.1200	0.0001	(29.412)	0	0	0
2019/05/07	R207	07/11/2019	2.07	Put	Bond Future	180.6000	0.1806	187.9500	0.1880	4.070	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
2019/05/07	R207	07/11/2019	2.08	Call	Bond Future	0.1800	0.0002	0.1300	0.0001	(27.778)	0	0	0
2019/05/07	R207	07/11/2019	2.06	Call	Bond Future	0.1600	0.0002	0.1100	0.0001	(31.250)	0	0	0
2019/05/07	R207	07/11/2019	2.06	Put	Bond Future	182.4000	0.1824	189.7500	0.1898	4.030	0	0	0
2019/05/07	R208	02/05/2019			Bond Future	6.7800	100.6207	6.7800	100.6207	0.000	0.0000	0.0000	0
2019/05/07	R208	01/08/2019	8.16	Call	Bond Future	2,316.2300	2.3162	2,357.5900	2.3576	1.786	0	0	0
2019/05/07	R208	01/08/2019	8.17	Put	Bond Future	0.1100	0.0001	0.0800	0.0001	(27.273)	0	0	0
2019/05/07	R208	01/08/2019			Bond Future	6.6350	102.5260	6.6082	102.5674	(0.404)	0.0000	0.0000	10,880
2019/05/07	R208	01/08/2019	8.16	Put	Bond Future	0.1200	0.0001	0.0900	0.0001	(25.000)	0	0	0
2019/05/07	R208	01/08/2019	8.17	Call	Bond Future	2,331.1700	2.3312	2,372.5300	2.3725	1.774	0	0	0
2019/05/07	R208	01/08/2019	8.15	Call	Bond Future	2,301.2900	2.3013	2,342.6500	2.3426	1.797	0	0	0
2019/05/07	R208	01/08/2019	8.15	Put	Bond Future	0.1300	0.0001	0.1000	0.0001	(23.077)	0	0	0
2019/05/07	R208	07/11/2019	6.83	Call	Bond Future	600.8200	0.6008	631.2100	0.6312	5.058	0	0	0
2019/05/07	R208	07/11/2019	6.82	Put	Bond Future	115.9200	0.1159	105.0100	0.1050	(9.412)	0	0	0
2019/05/07	R208	07/11/2019			Bond Future	6.4564	101.1659	6.4250	101.2070	(0.487)	0.0000	0.0000	0
2019/05/07	R208	07/11/2019	6.84	Call	Bond Future	611.6400	0.6116	642.2200	0.6422	5.000	0	0	0
2019/05/07	R208	07/11/2019	6.84	Put	Bond Future	111.7900	0.1118	101.2500	0.1013	(9.428)	0	0	0
2019/05/07	R208	07/11/2019	6.83	Put	Bond Future	113.9500	0.1139	103.2200	0.1032	(9.416)	0	0	0
2019/05/07	R208	07/11/2019	6.82	Call	Bond Future	589.8000	0.5898	620.0100	0.6200	5.122	0	0	0
2019/05/07	R208	06/02/2020	6.13	Put	Bond Future	263.5300	0.2635	242.8900	0.2429	(7.832)	0	0	0
2019/05/07	R208	06/02/2020	6.12	Call	Bond Future	249.9200	0.2499	270.1000	0.2701	8.075	0	0	0
2019/05/07	R208	06/02/2020			Bond Future	6.1370	103.1230	6.0991	103.1641	(0.616)	0.0000	0.0000	0
2019/05/07	R208	06/02/2020	6.13	Call	Bond Future	255.9700	0.2560	276.4200	0.2764	7.989	0	0	0
2019/05/07	R208	06/02/2020	6.12	Put	Bond Future	268.3500	0.2684	247.4400	0.2474	(7.792)	0	0	0
2019/05/07	R208	06/02/2020	6.14	Call	Bond Future	262.0900	0.2621	282.8100	0.2828	7.906	0	0	0
2019/05/07	R208	06/02/2020	6.14	Put	Bond Future	258.7900	0.2588	238.4200	0.2384	(7.871)	0	0	0
2019/05/07	R209	02/05/2019			Bond Future	9.5550	73.1746	9.5550	73.1746	0.000	0.0000	0.0000	0
2019/05/07	R209	01/08/2019	10.17	Call	Bond Future	4,007.3800	4.0074	3,907.6000	3.9076	(2.490)	0	0	0
2019/05/07	R209	01/08/2019	10.15	Put	Bond Future	674.7900	0.6748	694.4800	0.6945	2.918	0	0	0
2019/05/07	R209	01/08/2019	9.30	Call	Bond Future	823.4000	0.8234	778.4800	0.7785	(5.455)	0	0	7,560
2019/05/07	R209	01/08/2019			Bond Future	9.6347	74.3726	9.6530	74.2539	0.190	0.0000	0.0000	87,922
2019/05/07	R209	01/08/2019	10.17	Put	Bond Future	649.4900	0.6495	668.4100	0.6684	2.913	0	0	0
2019/05/07	R209	01/08/2019	10.15	Call	Bond Future	3,911.3900	3.9114	3,812.3800	3.8124	(2.531)	0	0	0
2019/05/07	R209	01/08/2019	10.16	Put	Bond Future	662.0300	0.6620	681.3300	0.6813	2.915	0	0	0
2019/05/07	R209	01/08/2019	9.30	Put	Bond Future	3,045.0900	3.0451	3,118.8700	3.1189	2.423	0	0	0
2019/05/07	R209	01/08/2019	9.80	Put	Bond Future	1,299.8600	1.2999	1,337.2500	1.3372	2.876	0	0	0
2019/05/07	R209	01/08/2019	10.16	Call	Bond Future	3,959.3100	3.9593	3,859.9100	3.8599	(2.511)	0	0	0
2019/05/07	R209	01/08/2019	9.80	Call	Bond Future	2,362.0600	2.3621	2,280.7500	2.2807	(3.442)	0	0	7,560
2019/05/07	R209	01/08/2019	10.46	Call	Bond Future	5,452.7700	5.4528	5,344.4300	5.3444	(1.987)	0	0	0
2019/05/07	R209	01/08/2019	10.46	Put	Bond Future	370.9500	0.3709	381.3100	0.3813	2.793	0	0	7,560
2019/05/07	R209	07/11/2019	9.82	Call	Bond Future	2,983.1000	2.9831	2,907.6900	2.9077	(2.528)	0	0	0
2019/05/07	R209	07/11/2019			Bond Future	9.6979	72.7034	9.7169	72.5815	0.196	0.0000	0.0000	0
2019/05/07	R209	07/11/2019	9.80	Call	Bond Future	2,911.0300	2.9110	2,836.5700	2.8366	(2.558)	0	0	0
2019/05/07	R209	07/11/2019	9.80	Put	Bond Future	2,260.0300	2.2600	2,307.4500	2.3075	2.098	0	0	0
2019/05/07	R209	07/11/2019	9.82	Put	Bond Future	2,205.6400	2.2056	2,252.1100	2.2521	2.107	0	0	0
2019/05/07	R209	07/11/2019	9.81	Call	Bond Future	2,947.0600	2.9471	2,872.1300	2.8721	(2.543)	0	0	0
2019/05/07	R209	07/11/2019	9.81	Put	Bond Future	2,232.7900	2.2328	2,279.7400	2.2797	2.103	0	0	0

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2019/05/07	R209	06/02/2020	9.52	Put	Bond Future	4,015.2600	4.0153	4,078.7100	4.0787	1.580	0	0	0
2019/05/07	R209	06/02/2020			Bond Future	9.7489	74.1102	9.7686	73.9854	0.202	0.0000	0.0000	0
2019/05/07	R209	06/02/2020	9.51	Call	Bond Future	2,510.3800	2.5104	2,449.4400	2.4494	(2.428)	0	0	0
2019/05/07	R209	06/02/2020	9.51	Put	Bond Future	4,051.1300	4.0511	4,115.0100	4.1150	1.577	0	0	0
2019/05/07	R209	06/02/2020	9.52	Call	Bond Future	2,539.9400	2.5399	2,478.5700	2.4786	(2.416)	0	0	0
2019/05/07	R209	06/02/2020	9.50	Call	Bond Future	2,481.0000	2.4810	2,420.4800	2.4205	(2.439)	0	0	0
2019/05/07	R209	06/02/2020	9.50	Put	Bond Future	4,087.2700	4.0873	4,151.5700	4.1516	1.573	0	0	0
2019/05/07	R210	02/05/2019			Bond Future	189.0995	189.0995	189.0995	189.0995	0.000	0.0000	0.0000	0
2019/05/07	R210	01/08/2019			Bond Future	192.8544	192.8544	193.3965	193.3965	0.281	0.0000	0.0000	3,142
2019/05/07	R210	07/11/2019			Bond Future	194.1510	194.1510	194.7019	194.7019	0.284	0.0000	0.0000	0
2019/05/07	R210	06/02/2020			Bond Future	197.9501	197.9501	198.5104	198.5104	0.283	0.0000	0.0000	0
2019/05/07	R212	02/05/2019			Bond Future	158.5186	158.5186	158.5186	158.5186	0.000	0.0000	0.0000	0
2019/05/07	R212	01/08/2019			Bond Future	159.4500	159.4500	159.6008	159.6008	0.095	0.0000	0.0000	6,690
2019/05/07	R212	07/11/2019			Bond Future	162.6707	162.6707	162.8230	162.8230	0.094	0.0000	0.0000	0
2019/05/07	R212	06/02/2020			Bond Future	163.6143	163.6143	163.7683	163.7683	0.094	0.0000	0.0000	0
2019/05/07	R213	02/05/2019			Bond Future	9.2550	85.2761	9.2550	85.2761	0.000	0.0000	0.0000	0
2019/05/07	R213	01/08/2019	9.99	Put	Bond Future	457.6000	0.4576	471.6700	0.4717	3.075	0	0	0
2019/05/07	R213	01/08/2019	9.98	Call	Bond Future	4,260.4100	4.2604	4,161.7600	4.1618	(2.316)	0	0	0
2019/05/07	R213	01/08/2019			Bond Future	9.3481	86.6265	9.3663	86.5135	0.195	0.0000	0.0000	17,140
2019/05/07	R213	01/08/2019	9.99	Call	Bond Future	4,309.0400	4.3090	4,210.0800	4.2101	(2.297)	0	0	0
2019/05/07	R213	01/08/2019	9.98	Put	Bond Future	467.1200	0.4671	481.5000	0.4815	3.078	0	0	0
2019/05/07	R213	01/08/2019	10.00	Call	Bond Future	4,357.8000	4.3578	4,258.5300	4.2585	(2.278)	0	0	0
2019/05/07	R213	01/08/2019	10.00	Put	Bond Future	448.2700	0.4483	462.0300	0.4620	3.070	0	0	0
2019/05/07	R213	07/11/2019	9.59	Put	Bond Future	1,970.3800	1.9704	2,012.8600	2.0129	2.156	0	0	0
2019/05/07	R213	07/11/2019	9.58	Call	Bond Future	2,979.2100	2.9792	2,905.9000	2.9059	(2.461)	0	0	0
2019/05/07	R213	07/11/2019			Bond Future	9.4167	84.8024	9.4359	84.6862	0.203	0.0000	0.0000	0
2019/05/07	R213	07/11/2019	9.59	Call	Bond Future	3,015.7300	3.0157	2,941.9900	2.9420	(2.445)	0	0	0
2019/05/07	R213	07/11/2019	9.58	Put	Bond Future	1,993.7200	1.9937	2,036.6300	2.0366	2.152	0	0	0
2019/05/07	R213	07/11/2019	9.60	Call	Bond Future	3,052.6700	3.0527	2,978.5000	2.9785	(2.430)	0	0	0
2019/05/07	R213	07/11/2019	9.60	Put	Bond Future	1,947.5300	1.9475	1,989.5800	1.9896	2.159	0	0	0
2019/05/07	R213	06/02/2020	9.26	Put	Bond Future	3,619.5200	3.6195	3,680.6200	3.6806	1.688	0	0	0
2019/05/07	R213	06/02/2020	9.27	Call	Bond Future	2,353.5800	2.3536	2,295.1600	2.2952	(2.482)	0	0	0
2019/05/07	R213	06/02/2020			Bond Future	9.4740	86.4429	9.4940	86.3238	0.210	0.0000	0.0000	0
2019/05/07	R213	06/02/2020	9.28	Call	Bond Future	2,382.3800	2.3824	2,323.5500	2.3235	(2.469)	0	0	0
2019/05/07	R213	06/02/2020	9.28	Put	Bond Future	3,554.5800	3.5546	3,614.8600	3.6149	1.696	0	0	0
2019/05/07	R213	06/02/2020	9.26	Call	Bond Future	2,325.2600	2.3253	2,267.2500	2.2672	(2.495)	0	0	0
2019/05/07	R213	06/02/2020	9.27	Put	Bond Future	3,586.7800	3.5868	3,647.4700	3.6475	1.692	0	0	0
2019/05/07	R214	02/05/2019			Bond Future	9.7600	71.9591	9.7600	71.9591	0.000	0.0000	0.0000	0
2019/05/07	R214	01/08/2019	10.34	Put	Bond Future	742.2000	0.7422	763.4000	0.7634	2.856	0	0	0
2019/05/07	R214	01/08/2019			Bond Future	9.8399	73.1325	9.8582	73.0094	0.186	0.0000	0.0000	10,672
2019/05/07	R214	01/08/2019	10.33	Call	Bond Future	3,942.8000	3.9428	3,841.2300	3.8412	(2.576)	0	0	0
2019/05/07	R214	01/08/2019	10.33	Put	Bond Future	755.9600	0.7560	777.5700	0.7776	2.859	0	0	0
2019/05/07	R214	01/08/2019	10.34	Call	Bond Future	3,991.6400	3.9916	3,889.6600	3.8897	(2.555)	0	0	0
2019/05/07	R214	01/08/2019	10.32	Call	Bond Future	3,894.2200	3.8942	3,793.0700	3.7931	(2.597)	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
2019/05/07	R214	01/08/2019	10.32	Put	Bond Future	770.0700	0.7701	792.1000	0.7921	2.861	0	0	0
2019/05/07	R214	07/11/2019	10.02	Put	Bond Future	2,426.1100	2.4261	2,474.4000	2.4744	1.990	0	0	0
2019/05/07	R214	07/11/2019			Bond Future	9.9062	71.2930	9.9252	71.1666	0.192	0.0000	0.0000	0
2019/05/07	R214	07/11/2019	10.01	Call	Bond Future	3,140.7200	3.1407	3,063.0400	3.0630	(2.473)	0	0	0
2019/05/07	R214	07/11/2019	10.01	Put	Bond Future	2,453.7100	2.4537	2,502.4600	2.5025	1.987	0	0	0
2019/05/07	R214	07/11/2019	10.02	Call	Bond Future	3,178.7400	3.1787	3,100.6000	3.1006	(2.458)	0	0	0
2019/05/07	R214	07/11/2019	10.00	Call	Bond Future	3,102.8900	3.1029	3,025.6900	3.0257	(2.488)	0	0	0
2019/05/07	R214	07/11/2019	10.00	Put	Bond Future	2,481.5900	2.4816	2,530.8200	2.5308	1.984	0	0	0
2019/05/07	R214	06/02/2020	9.73	Call	Bond Future	2,688.4500	2.6885	2,624.4700	2.6245	(2.380)	0	0	0
2019/05/07	R214	06/02/2020			Bond Future	9.9627	72.6723	9.9823	72.5428	0.197	0.0000	0.0000	0
2019/05/07	R214	06/02/2020	9.71	Call	Bond Future	2,626.6800	2.6267	2,563.5700	2.5636	(2.403)	0	0	0
2019/05/07	R214	06/02/2020	9.71	Put	Bond Future	4,327.5800	4.3276	4,393.9100	4.3939	1.533	0	0	0
2019/05/07	R214	06/02/2020	9.73	Put	Bond Future	4,252.3700	4.2524	4,317.8300	4.3178	1.539	0	0	0
2019/05/07	R214	06/02/2020	9.72	Call	Bond Future	2,657.3500	2.6574	2,593.8100	2.5938	(2.391)	0	0	0
2019/05/07	R214	06/02/2020	9.72	Put	Bond Future	4,289.7100	4.2897	4,355.6100	4.3556	1.536	0	0	0
2019/05/07	R248	02/05/2019			Bond Future	9.7500	91.9964	9.7500	91.9964	0.000	0.0000	0.0000	0
2019/05/07	R248	01/08/2019	10.35	Call	Bond Future	5,209.1800	5.2092	5,075.9900	5.0760	(2.557)	0	0	0
2019/05/07	R248	01/08/2019	10.34	Put	Bond Future	859.2100	0.8592	885.2900	0.8853	3.035	0	0	0
2019/05/07	R248	01/08/2019			Bond Future	9.8242	93.5404	9.8425	93.3816	0.187	0.0000	0.0000	102,934
2019/05/07	R248	01/08/2019	10.36	Call	Bond Future	5,272.4200	5.2724	5,138.7300	5.1387	(2.536)	0	0	0
2019/05/07	R248	01/08/2019	10.36	Put	Bond Future	826.5800	0.8266	851.6400	0.8516	3.032	0	0	0
2019/05/07	R248	01/08/2019	10.35	Put	Bond Future	842.7500	0.8428	868.3100	0.8683	3.033	0	0	0
2019/05/07	R248	01/08/2019	10.34	Call	Bond Future	5,146.1100	5.1461	5,013.4400	5.0134	(2.578)	0	0	0
2019/05/07	R248	07/11/2019	10.02	Call	Bond Future	4,048.0200	4.0480	3,946.5300	3.9465	(2.507)	0	0	0
2019/05/07	R248	07/11/2019	10.01	Put	Bond Future	2,977.6200	2.9776	3,039.6400	3.0396	2.083	0	0	0
2019/05/07	R248	07/11/2019			Bond Future	9.8896	90.9663	9.9086	90.8034	0.193	0.0000	0.0000	48
2019/05/07	R248	07/11/2019	10.03	Call	Bond Future	4,097.5300	4.0975	3,995.4300	3.9954	(2.492)	0	0	0
2019/05/07	R248	07/11/2019	10.03	Put	Bond Future	2,908.4700	2.9085	2,969.2600	2.9693	2.090	0	0	0
2019/05/07	R248	07/11/2019	10.02	Put	Bond Future	2,942.7300	2.9427	3,004.1300	3.0041	2.086	0	0	0
2019/05/07	R248	07/11/2019	10.01	Call	Bond Future	3,998.9900	3.9990	3,898.1200	3.8981	(2.522)	0	0	0
2019/05/07	R248	06/02/2020	9.71	Put	Bond Future	5,353.9000	5.3539	5,439.1300	5.4391	1.592	0	0	0
2019/05/07	R248	06/02/2020			Bond Future	9.9453	92.7262	9.9650	92.5594	0.198	0.0000	0.0000	0
2019/05/07	R248	06/02/2020	9.71	Call	Bond Future	3,319.6000	3.3196	3,238.0200	3.2380	(2.458)	0	0	0
2019/05/07	R248	06/02/2020	9.70	Put	Bond Future	5,402.3200	5.4023	5,488.1300	5.4881	1.588	0	0	0
2019/05/07	R248	06/02/2020	9.72	Call	Bond Future	3,359.3300	3.3593	3,277.1800	3.2772	(2.445)	0	0	0
2019/05/07	R248	06/02/2020	9.72	Put	Bond Future	5,305.5300	5.3055	5,390.1900	5.3902	1.596	0	0	0
2019/05/07	R248	06/02/2020	9.70	Call	Bond Future	3,279.7800	3.2798	3,198.7800	3.1988	(2.470)	0	0	0

Total

901038