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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/05/2019 TO 02/05/2019

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
2019/05/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	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
2019/05/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	2025	02/05/2019			Bond Future	135.7590	135.7590	135.7789	135.7789	0.015	0.0000	0.0000	0
2019/05/02	2025	01/08/2019			Bond Future	136.8249	136.8249	136.8448	136.8448	0.014	0.0000	0.0000	1,522
2019/05/02	2025	07/11/2019			Bond Future	139.6627	139.6627	139.6825	139.6825	0.014	0.0000	0.0000	0
2019/05/02	2025	06/02/2020			Bond Future	140.9593	140.9593	140.9794	140.9794	0.014	0.0000	0.0000	0
2019/05/02	2029	02/05/2019			Bond Future	102.8199	102.8199	102.8353	102.8353	0.015	0.0000	0.0000	0
2019/05/02	2029	01/08/2019			Bond Future	104.7147	104.7147	104.7300	104.7300	0.015	0.0000	0.0000	3,930
2019/05/02	2029	07/11/2019			Bond Future	105.7951	105.7951	105.8104	105.8104	0.014	0.0000	0.0000	0
2019/05/02	2029	06/02/2020			Bond Future	107.8908	107.8908	107.9062	107.9062	0.014	0.0000	0.0000	0
2019/05/02	2030	02/05/2019	9.41	Call	Bond Future	1,830.0400	1.8300	1,770.7500	1.7707	(3.240)	0	0	0
2019/05/02	2030	02/05/2019	8.90	Put	Bond Future	1,431.7900	1.4318	1,489.2400	1.4892	4.012	0	0	0
2019/05/02	2030	02/05/2019			Bond Future	9.1208	94.5282	9.1300	94.4692	0.101	0.0000	0.0000	0
2019/05/02	2030	02/05/2019	9.39	Call	Bond Future	1,705.3600	1.7054	1,645.7800	1.6458	(3.494)	0	0	0
2019/05/02	2030	02/05/2019	9.39	Put	Bond Future	0.6200	0.0006	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2030	02/05/2019	10.20	Call	Bond Future	6,586.5900	6.5866	6,527.6300	6.5276	(0.895)	0	0	0
2019/05/02	2030	02/05/2019	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	2030	02/05/2019	9.41	Put	Bond Future	0.3300	0.0003	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2030	02/05/2019	8.90	Call	Bond Future	1.5100	0.0015	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2030	02/05/2019	9.40	Call	Bond Future	1,767.7000	1.7677	1,708.2900	1.7083	(3.361)	0	0	0
2019/05/02	2030	02/05/2019	9.40	Put	Bond Future	0.4500	0.0005	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2030	01/08/2019	8.67	Put	Bond Future	3,759.8900	3.7599	4,113.7000	4.1137	9.410	0	0	0
2019/05/02	2030	01/08/2019	9.15	Put	Bond Future	1,765.2600	1.7653	1,984.5900	1.9846	12.425	0	0	0
2019/05/02	2030	01/08/2019	9.68	Call	Bond Future	3,650.7900	3.6508	3,293.3300	3.2933	(9.791)	0	0	0
2019/05/02	2030	01/08/2019	9.91	Put	Bond Future	387.3300	0.3873	447.1300	0.4471	15.439	0	0	0
2019/05/02	2030	01/08/2019			Bond Future	9.1876	92.2418	9.2596	91.7911	0.783	0.0000	0.0000	45,248
2019/05/02	2030	01/08/2019	8.35	Put	Bond Future	5,598.2200	5.5982	6,012.4600	6.0125	7.399	0	0	0
2019/05/02	2030	01/08/2019	8.35	Call	Bond Future	125.8000	0.1258	89.3400	0.0893	(28.983)	0	0	2,025
2019/05/02	2030	01/08/2019	9.69	Call	Bond Future	3,698.1100	3.6981	3,338.9200	3.3389	(9.713)	0	0	0
2019/05/02	2030	01/08/2019	9.69	Put	Bond Future	610.5200	0.6105	702.0300	0.7020	14.989	0	0	5,400
2019/05/02	2030	01/08/2019	9.22	Put	Bond Future	1,553.5000	1.5535	1,752.6800	1.7527	12.821	0	0	0
2019/05/02	2030	01/08/2019	9.22	Call	Bond Future	1,756.6500	1.7566	1,505.1300	1.5051	(14.318)	0	0	5,400
2019/05/02	2030	01/08/2019	8.67	Call	Bond Future	427.5900	0.4276	330.7000	0.3307	(22.660)	0	0	5,400
2019/05/02	2030	01/08/2019	9.15	Call	Bond Future	1,528.2100	1.5282	1,296.8400	1.2968	(15.140)	0	0	2,025
2019/05/02	2030	01/08/2019	9.68	Put	Bond Future	623.3000	0.6233	716.5400	0.7165	14.959	0	0	4,800
2019/05/02	2030	01/08/2019	9.92	Call	Bond Future	4,834.4400	4.8344	4,442.3500	4.4424	(8.110)	0	0	0
2019/05/02	2030	01/08/2019	9.90	Put	Bond Future	395.5000	0.3955	456.5000	0.4565	15.424	0	0	0
2019/05/02	2030	01/08/2019	9.91	Call	Bond Future	4,783.5700	4.7836	4,392.6700	4.3927	(8.172)	0	0	0
2019/05/02	2030	01/08/2019	8.77	Put	Bond Future	3,265.9500	3.2660	3,594.1400	3.5941	10.049	0	0	0
2019/05/02	2030	01/08/2019	8.77	Call	Bond Future	589.7000	0.5897	467.1900	0.4672	(20.775)	0	0	0
2019/05/02	2030	01/08/2019	9.27	Put	Bond Future	1,414.7100	1.4147	1,600.0900	1.6001	13.104	0	0	0
2019/05/02	2030	01/08/2019	9.27	Call	Bond Future	1,930.5900	1.9306	1,665.2700	1.6653	(13.743)	0	0	0
2019/05/02	2030	01/08/2019	9.92	Put	Bond Future	379.3300	0.3793	437.9400	0.4379	15.451	0	0	0
2019/05/02	2030	01/08/2019	9.90	Call	Bond Future	4,732.8100	4.7328	4,343.1100	4.3431	(8.234)	0	0	0

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2019/05/02	2030	07/11/2019	9.76	Put	Bond Future	1,278.9900	1.2790	1,405.8600	1.4059	9.920	0	0	5,500
2019/05/02	2030	07/11/2019	9.49	Put	Bond Future	1,779.8400	1.7798	1,945.6700	1.9457	9.317	0	0	0
2019/05/02	2030	07/11/2019			Bond Future	9.2432	94.1318	9.3180	93.6716	0.810	0.0000	0.0000	0
2019/05/02	2030	07/11/2019	9.48	Call	Bond Future	3,248.1700	3.2482	2,955.5400	2.9555	(9.009)	0	0	0
2019/05/02	2030	07/11/2019	9.48	Put	Bond Future	1,802.4700	1.8025	1,970.0100	1.9700	9.295	0	0	0
2019/05/02	2030	07/11/2019	8.60	Put	Bond Future	4,871.3600	4.8714	5,209.7900	5.2098	6.947	0	0	0
2019/05/02	2030	07/11/2019	8.60	Call	Bond Future	788.3800	0.7884	666.6400	0.6666	(15.442)	0	0	5,500
2019/05/02	2030	07/11/2019	9.10	Put	Bond Future	2,857.2800	2.8573	3,097.3000	3.0973	8.400	0	0	0
2019/05/02	2030	07/11/2019	9.10	Call	Bond Future	1,968.6500	1.9687	1,748.5000	1.7485	(11.183)	0	0	5,500
2019/05/02	2030	07/11/2019	9.76	Call	Bond Future	4,395.0900	4.3951	4,061.7900	4.0618	(7.583)	0	0	0
2019/05/02	2030	07/11/2019	9.49	Call	Bond Future	3,285.9200	3.2859	2,991.5800	2.9916	(8.958)	0	0	0
2019/05/02	2030	07/11/2019	9.47	Call	Bond Future	3,210.6200	3.2106	2,919.7000	2.9197	(9.061)	0	0	0
2019/05/02	2030	07/11/2019	9.47	Put	Bond Future	1,825.3400	1.8253	1,994.5900	1.9946	9.272	0	0	0
2019/05/02	2030	06/02/2020	9.14	Call	Bond Future	2,656.5300	2.6565	2,328.1200	2.3281	(12.362)	0	0	0
2019/05/02	2030	06/02/2020	9.15	Put	Bond Future	3,540.6300	3.5406	3,679.6000	3.6796	3.925	0	0	0
2019/05/02	2030	06/02/2020			Bond Future	9.2901	91.9657	9.3679	91.4964	0.837	0.0000	0.0000	0
2019/05/02	2030	06/02/2020	9.14	Put	Bond Future	3,571.5600	3.5716	3,712.5000	3.7125	3.946	0	0	0
2019/05/02	2030	06/02/2020	9.15	Call	Bond Future	2,686.9400	2.6869	2,356.5600	2.3566	(12.296)	0	0	0
2019/05/02	2030	06/02/2020	9.16	Call	Bond Future	2,717.1900	2.7172	2,385.1800	2.3852	(12.219)	0	0	0
2019/05/02	2030	06/02/2020	9.16	Put	Bond Future	3,509.6000	3.5096	3,646.9400	3.6469	3.913	0	0	0
2019/05/02	2032	02/05/2019	9.62	Put	Bond Future	1.1000	0.0011	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2032	02/05/2019	9.61	Call	Bond Future	1,751.6200	1.7516	1,650.8700	1.6509	(5.752)	0	0	0
2019/05/02	2032	02/05/2019			Bond Future	9.3558	92.6337	9.3700	92.5344	0.152	0.0000	0.0000	0
2019/05/02	2032	02/05/2019	9.62	Call	Bond Future	1,819.1400	1.8191	1,718.7600	1.7188	(5.518)	0	0	0
2019/05/02	2032	02/05/2019	9.61	Put	Bond Future	1.4700	0.0015	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2032	02/05/2019	9.63	Call	Bond Future	1,886.6700	1.8867	1,786.5700	1.7866	(5.306)	0	0	0
2019/05/02	2032	02/05/2019	9.63	Put	Bond Future	0.8200	0.0008	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2032	01/08/2019	10.10	Call	Bond Future	4,989.7000	4.9897	4,543.5600	4.5436	(8.941)	0	0	0
2019/05/02	2032	01/08/2019	10.11	Put	Bond Future	475.8200	0.4758	553.8400	0.5538	16.397	0	0	0
2019/05/02	2032	01/08/2019			Bond Future	9.4205	94.3177	9.4974	93.7920	0.816	0.0000	0.0000	41,085
2019/05/02	2032	01/08/2019	10.10	Put	Bond Future	485.4400	0.4854	564.9500	0.5649	16.379	0	0	0
2019/05/02	2032	01/08/2019	10.11	Call	Bond Future	5,044.0300	5.0440	4,596.4000	4.5964	(8.874)	0	0	0
2019/05/02	2032	01/08/2019	10.09	Call	Bond Future	4,935.3700	4.9354	4,490.7300	4.4907	(9.009)	0	0	0
2019/05/02	2032	01/08/2019	10.09	Put	Bond Future	495.1300	0.4951	576.1400	0.5761	16.361	0	0	0
2019/05/02	2032	07/11/2019	9.71	Call	Bond Future	3,553.8400	3.5538	3,219.2400	3.2192	(9.415)	0	0	0
2019/05/02	2032	07/11/2019	9.70	Put	Bond Future	2,055.1400	2.0551	2,259.1400	2.2591	9.926	0	0	0
2019/05/02	2032	07/11/2019			Bond Future	9.4816	92.0876	9.5614	91.5510	0.842	0.0000	0.0000	0
2019/05/02	2032	07/11/2019	9.72	Call	Bond Future	3,594.3500	3.5944	3,257.7700	3.2578	(9.364)	0	0	0
2019/05/02	2032	07/11/2019	9.72	Put	Bond Future	2,004.2900	2.0043	2,204.3200	2.2043	9.980	0	0	0
2019/05/02	2032	07/11/2019	9.71	Put	Bond Future	2,029.7100	2.0297	2,231.7200	2.2317	9.953	0	0	0
2019/05/02	2032	07/11/2019	9.70	Call	Bond Future	3,513.2800	3.5133	3,180.6700	3.1807	(9.467)	0	0	0
2019/05/02	2032	06/02/2020	9.40	Put	Bond Future	3,994.4300	3.9944	4,107.7700	4.1078	2.837	0	0	0
2019/05/02	2032	06/02/2020			Bond Future	9.5329	93.8912	9.6155	93.3440	0.867	0.0000	0.0000	0
2019/05/02	2032	06/02/2020	9.39	Call	Bond Future	3,072.1800	3.0722	2,640.1400	2.6401	(14.063)	0	0	0
2019/05/02	2032	06/02/2020	9.39	Put	Bond Future	4,029.5700	4.0296	4,144.7700	4.1448	2.859	0	0	0
2019/05/02	2032	06/02/2020	9.40	Call	Bond Future	3,104.4800	3.1045	2,670.5800	2.6706	(13.977)	0	0	0
2019/05/02	2032	06/02/2020	9.38	Call	Bond Future	3,040.0600	3.0401	2,609.5800	2.6096	(14.160)	0	0	0

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2019/05/02	2032	06/02/2020	9.38	Put	Bond Future	4,064.9600	4.0650	4,181.7200	4.1817	2.872	0	0	0
2019/05/02	2033	02/05/2019			Bond Future	105.8212	105.8212	105.8370	105.8370	0.015	0.0000	0.0000	0
2019/05/02	2033	01/08/2019			Bond Future	107.7712	107.7712	107.5312	107.5312	(0.223)	0.0000	0.0000	6,090
2019/05/02	2033	07/11/2019			Bond Future	108.8402	108.8402	108.5950	108.5950	(0.225)	0.0000	0.0000	0
2019/05/02	2033	06/02/2020			Bond Future	110.9960	110.9960	110.7459	110.7459	(0.225)	0.0000	0.0000	0
2019/05/02	2037	02/05/2019	9.81	Put	Bond Future	39.5400	0.0395	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2037	02/05/2019			Bond Future	9.6808	92.3126	9.6950	92.2026	0.146	0.0000	0.0000	0
2019/05/02	2037	02/05/2019	9.80	Call	Bond Future	965.8700	0.9659	807.9400	0.8079	(16.351)	0	0	0
2019/05/02	2037	02/05/2019	9.80	Put	Bond Future	47.9700	0.0480	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2037	02/05/2019	9.81	Call	Bond Future	1,033.8100	1.0338	884.3100	0.8843	(14.461)	0	0	0
2019/05/02	2037	02/05/2019	9.79	Call	Bond Future	899.3000	0.8993	731.4700	0.7315	(18.662)	0	0	0
2019/05/02	2037	02/05/2019	9.79	Put	Bond Future	57.8700	0.0579	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2037	01/08/2019	10.31	Call	Bond Future	4,869.4900	4.8695	4,285.9000	4.2859	(11.985)	0	0	0
2019/05/02	2037	01/08/2019			Bond Future	9.7508	89.7357	9.8481	88.9956	0.998	0.0000	0.0000	46,485
2019/05/02	2037	01/08/2019	10.29	Call	Bond Future	4,755.4000	4.7554	4,176.9600	4.1770	(12.164)	0	0	0
2019/05/02	2037	01/08/2019	10.29	Put	Bond Future	769.3200	0.7693	930.9900	0.9310	21.015	0	0	0
2019/05/02	2037	01/08/2019	10.31	Put	Bond Future	740.8100	0.7408	897.3300	0.8973	21.128	0	0	0
2019/05/02	2037	01/08/2019	10.30	Call	Bond Future	4,812.4200	4.8124	4,231.3200	4.2313	(12.075)	0	0	0
2019/05/02	2037	01/08/2019	10.30	Put	Bond Future	755.0000	0.7550	914.0100	0.9140	21.061	0	0	0
2019/05/02	2037	07/11/2019	9.97	Call	Bond Future	3,737.9100	3.7379	3,299.5700	3.2996	(11.727)	0	0	0
2019/05/02	2037	07/11/2019			Bond Future	9.8122	91.5744	9.9128	90.8188	1.026	0.0000	0.0000	0
2019/05/02	2037	07/11/2019	9.95	Call	Bond Future	3,651.6800	3.6517	3,219.0300	3.2190	(11.848)	0	0	0
2019/05/02	2037	07/11/2019	9.95	Put	Bond Future	2,619.3600	2.6194	2,942.2700	2.9423	12.328	0	0	0
2019/05/02	2037	07/11/2019	9.97	Put	Bond Future	2,557.3000	2.5573	2,874.5200	2.8745	12.404	0	0	0
2019/05/02	2037	07/11/2019	9.96	Call	Bond Future	3,694.6800	3.6947	3,259.1800	3.2592	(11.787)	0	0	0
2019/05/02	2037	07/11/2019	9.96	Put	Bond Future	2,588.1700	2.5882	2,908.2300	2.9082	12.366	0	0	0
2019/05/02	2037	06/02/2020	9.67	Call	Bond Future	3,365.4400	3.3654	2,820.8100	2.8208	(16.183)	0	0	0
2019/05/02	2037	06/02/2020	9.66	Put	Bond Future	4,887.6900	4.8877	5,115.8300	5.1158	4.668	0	0	0
2019/05/02	2037	06/02/2020			Bond Future	9.8659	89.1077	9.9698	88.3373	1.053	0.0000	0.0000	0
2019/05/02	2037	06/02/2020	9.68	Call	Bond Future	3,400.7800	3.4008	2,853.5600	2.8536	(16.091)	0	0	0
2019/05/02	2037	06/02/2020	9.68	Put	Bond Future	4,805.1200	4.8051	5,028.3500	5.0283	4.646	0	0	0
2019/05/02	2037	06/02/2020	9.67	Put	Bond Future	4,846.2700	4.8463	5,072.0900	5.0721	4.660	0	0	0
2019/05/02	2037	06/02/2020	9.66	Call	Bond Future	3,330.2700	3.3303	2,787.9600	2.7880	(16.284)	0	0	0
2019/05/02	2038	02/05/2019			Bond Future	124.6065	124.6065	124.6258	124.6258	0.016	0.0000	0.0000	0
2019/05/02	2038	01/08/2019			Bond Future	125.2875	125.2875	125.4006	125.4006	0.090	0.0000	0.0000	11,535
2019/05/02	2038	07/11/2019			Bond Future	127.8860	127.8860	128.0011	128.0011	0.090	0.0000	0.0000	0
2019/05/02	2038	06/02/2020			Bond Future	128.7658	128.7658	128.8831	128.8831	0.091	0.0000	0.0000	0
2019/05/02	2040	02/05/2019	9.89	Call	Bond Future	1,032.8300	1.0328	909.2100	0.9092	(11.969)	0	0	0
2019/05/02	2040	02/05/2019	9.88	Put	Bond Future	57.2100	0.0572	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2040	02/05/2019	9.60	Call	Bond Future	11.5000	0.0115	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2040	02/05/2019			Bond Future	9.7708	95.5625	9.7800	95.4858	0.094	0.0000	0.0000	0
2019/05/02	2040	02/05/2019	9.90	Call	Bond Future	1,106.1500	1.1061	991.1600	0.9912	(10.396)	0	0	0
2019/05/02	2040	02/05/2019	9.90	Put	Bond Future	38.3800	0.0384	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2040	02/05/2019	9.60	Put	Bond Future	1,453.8400	1.4538	1,518.9500	1.5190	4.478	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
2019/05/02	2040	02/05/2019	10.20	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2040	02/05/2019	10.20	Call	Bond Future	3,473.0400		3.4730	3,396.4200	3.3964	(2.206)	0	0	0
2019/05/02	2040	02/05/2019	9.89	Put	Bond Future	47.0100		0.0470	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2040	02/05/2019	9.88	Call	Bond Future	960.9600		0.9610	827.1400	0.8271	(13.926)	0	0	0
2019/05/02	2040	02/05/2019	10.15	Call	Bond Future	3,079.2400		3.0792	3,002.6000	3.0026	(2.489)	0	0	0
2019/05/02	2040	02/05/2019	10.15	Put	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2040	02/05/2019	9.65	Put	Bond Future	1,056.3300		1.0563	1,093.0800	1.0931	3.479	0	0	0
2019/05/02	2040	02/05/2019	9.65	Call	Bond Future	39.8600		0.0399	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2040	01/08/2019	10.36	Call	Bond Future	5,007.1500		5.0071	4,516.1000	4.5161	(9.807)	0	0	0
2019/05/02	2040	01/08/2019	10.37	Put	Bond Future	870.5500		0.8706	1,004.3800	1.0044	15.373	0	0	0
2019/05/02	2040	01/08/2019			Bond Future	9.8407		92.7943	9.9173	92.1672	0.779	0.0000	0.0000	28,625
2019/05/02	2040	01/08/2019	10.36	Put	Bond Future	886.8200		0.8868	1,022.8900	1.0229	15.344	0	0	0
2019/05/02	2040	01/08/2019	10.37	Call	Bond Future	5,067.3300		5.0673	4,574.0400	4.5740	(9.735)	0	0	0
2019/05/02	2040	01/08/2019	10.38	Call	Bond Future	5,127.8300		5.1278	4,632.3300	4.6323	(9.663)	0	0	0
2019/05/02	2040	01/08/2019	10.38	Put	Bond Future	854.7200		0.8547	986.3400	0.9863	15.399	0	0	0
2019/05/02	2040	07/11/2019	10.03	Call	Bond Future	3,911.5800		3.9116	3,451.0100	3.4510	(11.775)	0	0	0
2019/05/02	2040	07/11/2019	10.04	Put	Bond Future	2,850.3000		2.8503	3,026.5300	3.0265	6.183	0	0	0
2019/05/02	2040	07/11/2019			Bond Future	9.9023		94.6956	9.9815	94.0554	0.800	0.0000	0.0000	0
2019/05/02	2040	07/11/2019	10.03	Put	Bond Future	2,883.0300		2.8830	3,062.6500	3.0626	6.230	0	0	0
2019/05/02	2040	07/11/2019	10.04	Call	Bond Future	3,958.6500		3.9587	3,494.6900	3.4947	(11.720)	0	0	0
2019/05/02	2040	07/11/2019	10.05	Call	Bond Future	4,005.9300		4.0059	3,538.3500	3.5383	(11.672)	0	0	0
2019/05/02	2040	07/11/2019	10.05	Put	Bond Future	2,817.9000		2.8179	2,990.5100	2.9905	6.125	0	0	0
2019/05/02	2040	06/02/2020	9.76	Call	Bond Future	3,573.9500		3.5739	3,052.5900	3.0526	(14.588)	0	0	0
2019/05/02	2040	06/02/2020			Bond Future	9.9564		92.0395	10.0381	91.3866	0.820	0.0000	0.0000	0
2019/05/02	2040	06/02/2020	9.74	Call	Bond Future	3,498.4700		3.4985	2,980.7900	2.9808	(14.797)	0	0	0
2019/05/02	2040	06/02/2020	9.74	Put	Bond Future	5,264.6500		5.2647	5,399.8700	5.3999	2.568	0	0	0
2019/05/02	2040	06/02/2020	9.76	Put	Bond Future	5,174.6900		5.1747	5,306.2300	5.3062	2.542	0	0	0
2019/05/02	2040	06/02/2020	9.75	Call	Bond Future	3,536.2700		3.5363	3,016.9000	3.0169	(14.687)	0	0	0
2019/05/02	2040	06/02/2020	9.75	Put	Bond Future	5,219.6700		5.2197	5,353.2000	5.3532	2.558	0	0	0
2019/05/02	2044	02/05/2019	9.90	Call	Bond Future	980.0900		0.9801	842.9200	0.8429	(13.996)	0	0	0
2019/05/02	2044	02/05/2019			Bond Future	9.7908		92.6636	9.8000	92.5852	0.094	0.0000	0.0000	0
2019/05/02	2044	02/05/2019	9.90	Put	Bond Future	58.7900		0.0588	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2044	02/05/2019	9.91	Call	Bond Future	1,053.2200		1.0532	926.4900	0.9265	(12.033)	0	0	0
2019/05/02	2044	02/05/2019	9.92	Put	Bond Future	39.5200		0.0395	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2044	02/05/2019	9.91	Put	Bond Future	48.3500		0.0484	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	2044	02/05/2019	9.92	Call	Bond Future	1,127.8200		1.1278	1,009.9200	1.0099	(10.454)	0	0	0
2019/05/02	2044	01/08/2019	9.86	Put	Bond Future	2,311.5800		2.3116	2,606.1200	2.6061	12.742	0	0	0
2019/05/02	2044	01/08/2019	10.53	Call	Bond Future	6,051.2600		6.0513	5,517.2700	5.5173	(8.824)	0	0	0
2019/05/02	2044	01/08/2019	9.39	Call	Bond Future	0.0000		0.0000	590.5100	0.5905	100.000	0	0	228
2019/05/02	2044	01/08/2019	10.40	Put	Bond Future	874.5800		0.8746	1,005.7000	1.0057	14.992	0	0	0
2019/05/02	2044	01/08/2019			Bond Future	9.8577		89.9679	9.9343	89.3283	0.777	0.0000	0.0000	38,202
2019/05/02	2044	01/08/2019	10.39	Call	Bond Future	5,182.0400		5.1820	4,675.6400	4.6756	(9.772)	0	0	0
2019/05/02	2044	01/08/2019	10.39	Put	Bond Future	890.8200		0.8908	1,024.0000	1.0240	14.950	0	0	0
2019/05/02	2044	01/08/2019	9.86	Call	Bond Future	2,330.9800		2.3310	1,985.9400	1.9859	(14.802)	0	0	100
2019/05/02	2044	01/08/2019	10.53	Put	Bond Future	688.7200		0.6887	794.3100	0.7943	15.331	0	0	100
2019/05/02	2044	01/08/2019	9.39	Put	Bond Future	0.0000		0.0000	5,306.7500	5.3067	100.000	0	0	0
2019/05/02	2044	01/08/2019	9.74	Put	Bond Future	0.0000		0.0000	3,173.4300	3.1734	100.000	0	0	0

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2019/05/02	2044	01/08/2019	10.40	Call	Bond Future	5,243.0800	5.2431	4,734.6200	4.7346	(9.698)	0	0	0
2019/05/02	2044	01/08/2019	9.36	Put	Bond Future	5,034.5500	5.0345	5,521.5000	5.5215	9.672	0	0	0
2019/05/02	2044	01/08/2019	9.36	Call	Bond Future	685.9500	0.6859	533.3200	0.5333	(22.251)	0	0	100
2019/05/02	2044	01/08/2019	9.74	Call	Bond Future	0.0000	0.0000	1,536.1200	1.5361	100.000	0	0	228
2019/05/02	2044	01/08/2019	10.27	Call	Bond Future	0.0000	0.0000	3,985.0200	3.9850	100.000	0	0	0
2019/05/02	2044	01/08/2019	10.27	Put	Bond Future	0.0000	0.0000	1,270.1500	1.2702	100.000	0	0	228
2019/05/02	2044	01/08/2019	10.38	Call	Bond Future	5,121.0200	5.1210	4,616.8600	4.6169	(9.845)	0	0	0
2019/05/02	2044	01/08/2019	10.38	Put	Bond Future	907.2100	0.9072	1,042.6300	1.0426	14.927	0	0	0
2019/05/02	2044	07/11/2019	10.07	Put	Bond Future	2,869.9500	2.8700	3,035.7100	3.0357	5.776	0	0	0
2019/05/02	2044	07/11/2019	10.52	Call	Bond Future	0.0000	0.0000	5,904.5900	5.9046	100.000	0	0	0
2019/05/02	2044	07/11/2019	9.74	Put	Bond Future	0.0000	0.0000	4,450.7700	4.4508	100.000	0	0	0
2019/05/02	2044	07/11/2019			Bond Future	9.9166	91.8113	9.9957	91.1584	0.797	0.0000	0.0000	0
2019/05/02	2044	07/11/2019	10.06	Call	Bond Future	4,080.7800	4.0808	3,597.2400	3.5972	(11.849)	0	0	0
2019/05/02	2044	07/11/2019	10.06	Put	Bond Future	2,902.8600	2.9029	3,072.2200	3.0722	5.834	0	0	0
2019/05/02	2044	07/11/2019	10.52	Put	Bond Future	0.0000	0.0000	1,771.2000	1.7712	100.000	0	0	328
2019/05/02	2044	07/11/2019	10.07	Call	Bond Future	4,129.0600	4.1291	3,641.9200	3.6419	(11.798)	0	0	0
2019/05/02	2044	07/11/2019	9.19	Call	Bond Future	0.0000	0.0000	763.3200	0.7633	100.000	0	0	328
2019/05/02	2044	07/11/2019	9.74	Call	Bond Future	0.0000	0.0000	2,310.3400	2.3103	100.000	0	0	328
2019/05/02	2044	07/11/2019	10.05	Call	Bond Future	4,032.9800	4.0330	3,552.8100	3.5528	(11.906)	0	0	0
2019/05/02	2044	07/11/2019	10.05	Put	Bond Future	2,936.3700	2.9364	3,109.1000	3.1091	5.882	0	0	0
2019/05/02	2044	07/11/2019	9.19	Put	Bond Future	0.0000	0.0000	7,809.1700	7.8092	100.000	0	0	0
2019/05/02	2044	06/02/2020	9.74	Call	Bond Future	0.0000	0.0000	3,012.3700	3.0124	100.000	0	0	328
2019/05/02	2044	06/02/2020	10.78	Put	Bond Future	0.0000	0.0000	2,183.1500	2.1831	100.000	0	0	328
2019/05/02	2044	06/02/2020	9.77	Put	Bond Future	5,317.0700	5.3171	5,443.0900	5.4431	2.370	0	0	0
2019/05/02	2044	06/02/2020			Bond Future	9.9683	89.2240	10.0498	88.5582	0.817	0.0000	0.0000	0
2019/05/02	2044	06/02/2020	9.09	Put	Bond Future	0.0000	0.0000	9,522.8400	9.5228	100.000	0	0	0
2019/05/02	2044	06/02/2020	9.09	Call	Bond Future	0.0000	0.0000	1,118.2800	1.1183	100.000	0	0	328
2019/05/02	2044	06/02/2020	9.74	Put	Bond Future	0.0000	0.0000	5,588.5800	5.5886	100.000	0	0	0
2019/05/02	2044	06/02/2020	9.77	Call	Bond Future	3,661.6300	3.6616	3,121.8200	3.1218	(14.742)	0	0	0
2019/05/02	2044	06/02/2020	10.78	Call	Bond Future	0.0000	0.0000	7,794.3700	7.7944	100.000	0	0	0
2019/05/02	2044	06/02/2020	9.78	Call	Bond Future	3,700.1800	3.7002	3,158.6400	3.1586	(14.636)	0	0	0
2019/05/02	2044	06/02/2020	9.76	Put	Bond Future	5,363.2700	5.3633	5,491.6400	5.4916	2.394	0	0	0
2019/05/02	2044	06/02/2020	9.78	Put	Bond Future	5,270.9000	5.2709	5,395.1900	5.3952	2.358	0	0	0
2019/05/02	2044	06/02/2020	9.76	Call	Bond Future	3,622.9800	3.6230	3,085.5200	3.0855	(14.835)	0	0	0
2019/05/02	2046	02/05/2019			Bond Future	117.5299	117.5299	117.7701	117.7701	0.204	0.0000	0.0000	0
2019/05/02	2046	01/08/2019			Bond Future	119.6957	119.6957	119.7140	119.7140	0.015	0.0000	0.0000	12,658
2019/05/02	2046	07/11/2019			Bond Future	120.4636	120.4636	120.4820	120.4820	0.015	0.0000	0.0000	0
2019/05/02	2046	06/02/2020			Bond Future	122.8498	122.8498	122.8684	122.8684	0.015	0.0000	0.0000	0
2019/05/02	2050	02/05/2019			Bond Future	123.7330	123.7330	123.7524	123.7524	0.016	0.0000	0.0000	0
2019/05/02	2050	01/08/2019			Bond Future	124.2222	124.2222	124.2415	124.2415	0.016	0.0000	0.0000	10,887
2019/05/02	2050	07/11/2019			Bond Future	126.7985	126.7985	126.8180	126.8180	0.015	0.0000	0.0000	0
2019/05/02	2050	06/02/2020			Bond Future	127.4736	127.4736	127.4932	127.4932	0.015	0.0000	0.0000	0
2019/05/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/05/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	AL37	02/05/2019			Index Future	632.6990	632.6990	632.6260	632.6260	(0.012)	0.0000	0.0000	0
2019/05/02	AL37	01/08/2019			Index Future	644.2040	644.2040	643.3500	643.3500	(0.133)	0.0000	0.0000	0
2019/05/02	AL37	07/11/2019			Index Future	657.3980	657.3980	656.5240	656.5240	(0.133)	0.0000	0.0000	0
2019/05/02	AL37	06/02/2020			Index Future	670.2680	670.2680	669.3750	669.3750	(0.133)	0.0000	0.0000	0
2019/05/02	AL7T	02/05/2019			Index Future	733.6990	733.6990	733.3690	733.3690	(0.045)	0.0000	0.0000	0
2019/05/02	AL7T	01/08/2019			Index Future	747.0400	747.0400	744.1040	744.1040	(0.393)	0.0000	0.0000	0
2019/05/02	AL7T	07/11/2019			Index Future	762.3410	762.3410	759.3410	759.3410	(0.394)	0.0000	0.0000	0
2019/05/02	AL7T	06/02/2020			Index Future	777.2660	777.2660	774.2050	774.2050	(0.394)	0.0000	0.0000	0
2019/05/02	ALBI	02/05/2019			Index Future	662.4740	662.4740	662.0230	662.0230	(0.068)	0.0000	0.0000	0
2019/05/02	ALBI	01/08/2019			Index Future	674.5190	674.5190	671.0410	671.0410	(0.516)	0.0000	0.0000	975
2019/05/02	ALBI	07/11/2019			Index Future	688.3350	688.3350	684.7810	684.7810	(0.516)	0.0000	0.0000	0
2019/05/02	ALBI	06/02/2020			Index Future	701.8110	701.8110	698.1860	698.1860	(0.517)	0.0000	0.0000	0
2019/05/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/05/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/02	ES33	02/05/2019			Bond Future	10.8462	76.9808	10.8550	76.9291	0.081	0.0000	0.0000	0
2019/05/02	ES33	01/08/2019			Bond Future	10.9555	78.3802	11.0320	77.9387	0.698	0.0000	0.0000	350
2019/05/02	ES33	07/11/2019			Bond Future	11.0687	76.1905	11.1481	75.7397	0.718	0.0000	0.0000	0
2019/05/02	ES33	06/02/2020			Bond Future	11.1729	77.6827	11.2553	77.2230	0.737	0.0000	0.0000	0
2019/05/02	ES42	02/05/2019			Bond Future	11.1212	78.6647	11.1300	78.6056	0.079	0.0000	0.0000	0
2019/05/02	ES42	01/08/2019			Bond Future	11.2285	80.0948	11.3049	79.5917	0.681	0.0000	0.0000	4,919
2019/05/02	ES42	07/11/2019			Bond Future	11.3399	77.4693	11.4193	76.9557	0.700	0.0000	0.0000	0
2019/05/02	ES42	06/02/2020			Bond Future	11.4385	78.9869	11.5208	78.4632	0.719	0.0000	0.0000	0
2019/05/02	GOVI	02/05/2019	647.87	Call	GOVI	80,130.0000	8.0130	75,470.0000	7.5470	(5.816)	0	0	0
2019/05/02	GOVI	02/05/2019	647.88	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/02	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	GOVI	02/05/2019			GOVI	655.8830	655.8830	655.4170	655.4170	(0.071)	0.0000	0.0000	0
2019/05/02	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	GOVI	02/05/2019	647.88	Call	GOVI	80,030.0000	8.0030	75,370.0000	7.5370	(5.823)	0	0	0
2019/05/02	GOVI	02/05/2019	647.86	Call	GOVI	80,230.0000	8.0230	75,570.0000	7.5570	(5.808)	0	0	0
2019/05/02	GOVI	01/08/2019	638.68	Call	GOVI	291,290.0000	29.1290	255,130.0000	25.5130	(12.414)	0	0	0
2019/05/02	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	GOVI	01/08/2019			GOVI	667.8090	667.8090	664.1930	664.1930	(0.541)	0.0000	0.0000	444
2019/05/02	GOVI	01/08/2019	638.69	Call	GOVI	291,190.0000	29.1190	255,030.0000	25.5030	(12.418)	0	0	0
2019/05/02	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	GOVI	01/08/2019	638.67	Call	GOVI	291,390.0000	29.1390	255,230.0000	25.5230	(12.409)	0	0	0
2019/05/02	GOVI	07/11/2019	672.90	Call	GOVI	85,870.0000	8.5870	48,940.0000	4.8940	(43.007)	0	0	0
2019/05/02	GOVI	07/11/2019			GOVI	681.4870	681.4870	677.7940	677.7940	(0.542)	0.0000	0.0000	0
2019/05/02	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	GOVI	07/11/2019	672.91	Call	GOVI	85,770.0000	8.5770	48,840.0000	4.8840	(43.057)	0	0	0
2019/05/02	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	GOVI	07/11/2019	672.92	Call	GOVI	85,670.0000	8.5670	48,740.0000	4.8740	(43.107)	0	0	0
2019/05/02	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	GOVI	06/02/2020	703.15	Put	GOVI	83,210.0000	8.3210	120,890.0000	12.0890	45.283	0	0	0
2019/05/02	GOVI	06/02/2020			GOVI	694.8290	694.8290	691.0610	691.0610	(0.542)	0.0000	0.0000	0
2019/05/02	GOVI	06/02/2020	703.14	Put	GOVI	83,110.0000	8.3110	120,790.0000	12.0790	45.338	0	0	0
2019/05/02	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	GOVI	06/02/2020	703.13	Put	GOVI	83,010.0000	8.3010	120,690.0000	12.0690	45.392	0	0	0
2019/05/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/02	IGOV	02/05/2019			Index Future	261.7330	261.7330	261.8240	261.8240	0.035	0.0000	0.0000	0
2019/05/02	IGOV	01/08/2019			Index Future	266.5580	266.5580	266.8630	266.8630	0.114	0.0000	0.0000	815
2019/05/02	IGOV	07/11/2019			Index Future	272.0860	272.0860	272.3960	272.3960	0.114	0.0000	0.0000	219
2019/05/02	IGOV	06/02/2020			Index Future	277.4750	277.4750	277.7910	277.7910	0.114	0.0000	0.0000	0
2019/05/02	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/02	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/02	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/02	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/05/02	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/05/02	IS02	23/03/2020			Interest Rate Swap	98.7600	98.7600	98.7700	98.7700	0.010	0.0000	0.0000	0
2019/05/02	IS02	22/06/2020			Interest Rate Swap	102.3100	102.3100	102.3300	102.3300	0.020	0.0000	0.0000	0
2019/05/02	IS02	21/09/2020			Interest Rate Swap	99.2500	99.2500	99.2800	99.2800	0.030	0.0000	0.0000	0
2019/05/02	IS05	17/12/2020			Interest Rate Swap	96.0000	96.0000	96.0300	96.0300	0.031	0.0000	0.0000	0
2019/05/02	IS05	16/03/2021			Interest Rate Swap	95.1300	95.1300	95.1700	95.1700	0.042	0.0000	0.0000	0
2019/05/02	IS05	15/06/2021			Interest Rate Swap	94.2200	94.2200	94.2500	94.2500	0.032	0.0000	0.0000	0
2019/05/02	IS05	21/09/2021			Interest Rate Swap	94.2800	94.2800	94.3100	94.3100	0.032	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
2019/05/02	IS05	21/12/2021			Interest Rate Swap	96.3800	96.3800	96.4200	96.4200	0.042	0.0000	0.0000	51
2019/05/02	IS05	15/03/2022			Interest Rate Swap	96.4200	96.4200	96.4800	96.4800	0.062	0.0000	0.0000	0
2019/05/02	IS05	21/06/2022			Interest Rate Swap	97.5200	97.5200	97.5800	97.5800	0.062	0.0000	0.0000	0
2019/05/02	IS05	20/09/2022			Interest Rate Swap	101.3800	101.3800	101.4500	101.4500	0.069	0.0000	0.0000	0
2019/05/02	IS05	20/12/2022			Interest Rate Swap	102.5600	102.5600	102.6500	102.6500	0.088	0.0000	0.0000	0
2019/05/02	IS05	22/03/2023			Interest Rate Swap	95.8300	95.8300	95.9400	95.9400	0.115	0.0000	0.0000	0
2019/05/02	IS05	20/06/2023			Interest Rate Swap	101.8400	101.8400	101.9500	101.9500	0.108	0.0000	0.0000	0
2019/05/02	IS05	19/09/2023			Interest Rate Swap	97.2500	97.2500	97.3800	97.3800	0.134	0.0000	0.0000	0
2019/05/02	IS10	17/12/2025			Interest Rate Swap	93.4900	93.4900	93.6800	93.6800	0.203	0.0000	0.0000	0
2019/05/02	IS10	16/03/2026			Interest Rate Swap	90.4400	90.4400	90.6300	90.6300	0.210	0.0000	0.0000	0
2019/05/02	IS10	15/06/2026			Interest Rate Swap	89.1400	89.1400	89.3300	89.3300	0.213	0.0000	0.0000	0
2019/05/02	IS10	21/09/2026			Interest Rate Swap	91.2800	91.2800	91.4800	91.4800	0.219	0.0000	0.0000	0
2019/05/02	IS10	21/12/2026			Interest Rate Swap	95.0800	95.0800	95.2900	95.2900	0.221	0.0000	0.0000	0
2019/05/02	IS10	15/03/2027			Interest Rate Swap	93.6100	93.6100	93.8300	93.8300	0.235	0.0000	0.0000	0
2019/05/02	IS10	21/06/2027			Interest Rate Swap	95.6800	95.6800	95.9200	95.9200	0.251	0.0000	0.0000	0
2019/05/02	IS10	20/09/2027			Interest Rate Swap	101.1700	101.1700	101.4200	101.4200	0.247	0.0000	0.0000	0
2019/05/02	IS10	20/12/2027			Interest Rate Swap	101.5300	101.5300	101.7900	101.7900	0.256	0.0000	0.0000	0
2019/05/02	IS10	22/03/2028			Interest Rate Swap	94.9800	94.9800	95.2500	95.2500	0.284	0.0000	0.0000	0
2019/05/02	IS10	20/06/2028			Interest Rate Swap	102.2300	102.2300	102.5100	102.5100	0.274	0.0000	0.0000	0
2019/05/02	IS10	19/09/2028			Interest Rate Swap	95.7300	95.7300	96.0100	96.0100	0.292	0.0000	0.0000	0
2019/05/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/02	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/02	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/02	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/02	R023	02/05/2019	8.45	Call	Bond Future	2,389.6800	2.3897	2,374.7000	2.3747	(0.627)	0	0	0
2019/05/02	R023	02/05/2019	8.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R023	02/05/2019			Bond Future	7.7054	101.5601	7.7100	101.5451	0.060	0.0000	0.0000	0
2019/05/02	R023	02/05/2019	8.46	Call	Bond Future	2,421.3000	2.4213	2,406.3200	2.4063	(0.619)	0	0	0
2019/05/02	R023	02/05/2019	8.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R023	02/05/2019	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R023	02/05/2019	8.44	Call	Bond Future	2,358.0600	2.3581	2,343.0800	2.3431	(0.635)	0	0	0
2019/05/02	R023	01/08/2019	8.95	Call	Bond Future	3,688.1500	3.6881	3,590.1200	3.5901	(2.658)	0	0	0
2019/05/02	R023	01/08/2019			Bond Future	7.7283	103.4063	7.7604	103.3078	0.415	0.0000	0.0000	57,458
2019/05/02	R023	01/08/2019	8.93	Call	Bond Future	3,631.3700	3.6314	3,533.4000	3.5334	(2.698)	0	0	0
2019/05/02	R023	01/08/2019	8.93	Put	Bond Future	24.8300	0.0248	25.3300	0.0253	2.014	0	0	0
2019/05/02	R023	01/08/2019	8.95	Put	Bond Future	22.9500	0.0229	23.3900	0.0234	1.917	0	0	0
2019/05/02	R023	01/08/2019	8.94	Call	Bond Future	3,659.7400	3.6597	3,561.7400	3.5617	(2.678)	0	0	0
2019/05/02	R023	01/08/2019	8.94	Put	Bond Future	23.8700	0.0239	24.3400	0.0243	1.969	0	0	0
2019/05/02	R023	07/11/2019	7.98	Call	Bond Future	1,342.6700	1.3427	1,267.7200	1.2677	(5.582)	0	0	0
2019/05/02	R023	07/11/2019			Bond Future	7.7341	101.5906	7.7693	101.4898	0.455	0.0000	0.0000	0
2019/05/02	R023	07/11/2019	7.98	Put	Bond Future	641.0800	0.6411	666.8900	0.6669	4.026	0	0	0
2019/05/02	R023	07/11/2019	7.99	Call	Bond Future	1,362.3200	1.3623	1,286.9600	1.2870	(5.532)	0	0	0

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2019/05/02	R023	07/11/2019	8.00	Call	Bond Future	1,381.8100	1.3818	1,306.0500	1.3060	(5.483)	0	0	0
2019/05/02	R023	07/11/2019	8.00	Put	Bond Future	623.4200	0.6234	648.4200	0.6484	4.010	0	0	0
2019/05/02	R023	07/11/2019	7.99	Put	Bond Future	632.3300	0.6323	657.7300	0.6577	4.017	0	0	0
2019/05/02	R023	06/02/2020	7.54	Call	Bond Future	803.9000	0.8039	732.2000	0.7322	(8.919)	0	0	0
2019/05/02	R023	06/02/2020			Bond Future	7.7218	103.5800	7.7603	103.4772	0.499	0.0000	0.0000	0
2019/05/02	R023	06/02/2020	7.52	Call	Bond Future	776.8800	0.7769	706.2300	0.7062	(9.094)	0	0	0
2019/05/02	R023	06/02/2020	7.52	Put	Bond Future	1,317.8500	1.3178	1,350.0800	1.3501	2.446	0	0	0
2019/05/02	R023	06/02/2020	7.54	Put	Bond Future	1,291.0900	1.2911	1,322.2700	1.3223	2.415	0	0	0
2019/05/02	R023	06/02/2020	7.53	Call	Bond Future	790.5100	0.7905	719.3300	0.7193	(9.004)	0	0	0
2019/05/02	R023	06/02/2020	7.53	Put	Bond Future	1,304.5900	1.3046	1,336.2900	1.3363	2.430	0	0	0
2019/05/02	R035	02/05/2019	9.74	Put	Bond Future	23.5000	0.0235	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R035	02/05/2019			Bond Future	9.5908	95.8489	9.6000	95.7777	0.096	0.0000	0.0000	0
2019/05/02	R035	02/05/2019	9.74	Call	Bond Future	1,164.3500	1.1644	1,069.6900	1.0697	(8.130)	0	0	0
2019/05/02	R035	02/05/2019	9.75	Call	Bond Future	1,235.3900	1.2354	1,145.4100	1.1454	(7.284)	0	0	0
2019/05/02	R035	02/05/2019	9.75	Put	Bond Future	18.8200	0.0188	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R035	02/05/2019	9.73	Call	Bond Future	1,094.1800	1.0942	993.8800	0.9939	(9.167)	0	0	0
2019/05/02	R035	02/05/2019	9.73	Put	Bond Future	29.1400	0.0291	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R035	01/08/2019	10.23	Call	Bond Future	4,963.0500	4.9631	4,449.8900	4.4499	(10.340)	0	0	0
2019/05/02	R035	01/08/2019	10.22	Put	Bond Future	764.2500	0.7642	794.2400	0.7942	3.924	0	0	0
2019/05/02	R035	01/08/2019			Bond Future	9.6568	97.5913	9.7284	97.0495	0.741	0.0000	0.0000	55,268
2019/05/02	R035	01/08/2019	10.24	Call	Bond Future	5,020.3500	5.0204	4,505.7600	4.5058	(10.250)	0	0	0
2019/05/02	R035	01/08/2019	10.24	Put	Bond Future	736.4900	0.7365	763.7300	0.7637	3.699	0	0	0
2019/05/02	R035	01/08/2019	10.23	Put	Bond Future	750.1700	0.7502	778.8400	0.7788	3.822	0	0	0
2019/05/02	R035	01/08/2019	10.22	Call	Bond Future	4,906.0600	4.9061	4,394.2200	4.3942	(10.433)	0	0	0
2019/05/02	R035	07/11/2019	9.88	Call	Bond Future	3,655.4100	3.6554	3,325.7300	3.3257	(9.019)	0	0	0
2019/05/02	R035	07/11/2019	9.89	Call	Bond Future	3,698.5700	3.6986	3,366.7900	3.3668	(8.970)	0	0	0
2019/05/02	R035	07/11/2019	9.87	Put	Bond Future	2,518.8600	2.5189	2,744.4200	2.7444	8.955	0	0	0
2019/05/02	R035	07/11/2019			Bond Future	9.7227	95.0855	9.7969	94.5324	0.763	0.0000	0.0000	0
2019/05/02	R035	07/11/2019	9.89	Put	Bond Future	2,457.8600	2.4579	2,679.2300	2.6792	9.007	0	0	0
2019/05/02	R035	07/11/2019	9.87	Call	Bond Future	3,612.4900	3.6125	3,284.9000	3.2849	(9.068)	0	0	0
2019/05/02	R035	07/11/2019	9.88	Put	Bond Future	2,488.2000	2.4882	2,711.6700	2.7117	8.981	0	0	0
2019/05/02	R035	06/02/2020	9.60	Call	Bond Future	3,326.8900	3.3269	2,870.7300	2.8707	(13.711)	0	0	0
2019/05/02	R035	06/02/2020	9.61	Put	Bond Future	4,640.5100	4.6405	4,746.9000	4.7469	2.293	0	0	0
2019/05/02	R035	06/02/2020			Bond Future	9.7813	96.9477	9.8580	96.3836	0.784	0.0000	0.0000	0
2019/05/02	R035	06/02/2020	9.60	Put	Bond Future	4,680.9900	4.6810	4,789.0000	4.7890	2.307	0	0	0
2019/05/02	R035	06/02/2020	9.61	Call	Bond Future	3,361.8300	3.3618	2,904.0500	2.9040	(13.617)	0	0	0
2019/05/02	R035	06/02/2020	9.59	Call	Bond Future	3,291.8000	3.2918	2,837.2900	2.8373	(13.807)	0	0	0
2019/05/02	R035	06/02/2020	9.59	Put	Bond Future	4,721.4100	4.7214	4,831.0700	4.8311	2.323	0	0	0
2019/05/02	R186	02/05/2019	9.02	Call	Bond Future	2,782.4700	2.7825	2,757.2100	2.7572	(0.908)	0	0	0
2019/05/02	R186	02/05/2019	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R186	02/05/2019	10.07	Call	Bond Future	8,567.5500	8.5675	8,542.2900	8.5423	(0.295)	0	0	0
2019/05/02	R186	02/05/2019	9.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R186	02/05/2019	9.75	Call	Bond Future	6,848.2900	6.8483	6,823.0300	6.8230	(0.369)	0	0	0
2019/05/02	R186	02/05/2019	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R186	02/05/2019	8.65	Put	Bond Future	26.2700	0.0263	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R186	02/05/2019			Bond Future	8.5407	114.7464	8.5450	114.7211	0.050	0.0000	0.0000	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
2019/05/02	R186	02/05/2019	9.03	Call	Bond Future	2,839.5600	2.8396	2,814.3000	2.8143	(0.890)	0	0	0
2019/05/02	R186	02/05/2019	9.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R186	02/05/2019	8.65	Call	Bond Future	668.8100	0.6688	617.2800	0.6173	(7.705)	0	0	0
2019/05/02	R186	02/05/2019	9.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R186	02/05/2019	9.01	Call	Bond Future	2,725.3500	2.7254	2,700.0900	2.7001	(0.927)	0	0	0
2019/05/02	R186	02/05/2019	9.30	Call	Bond Future	4,366.0700	4.3661	4,340.8100	4.3408	(0.579)	0	0	0
2019/05/02	R186	02/05/2019	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R186	02/05/2019	9.96	Call	Bond Future	7,980.7800	7.9808	7,955.5200	7.9555	(0.317)	0	0	0
2019/05/02	R186	02/05/2019	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R186	02/05/2019	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R186	02/05/2019	10.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R186	02/05/2019	9.25	Call	Bond Future	4,085.5100	4.0855	4,060.2500	4.0602	(0.618)	0	0	0
2019/05/02	R186	02/05/2019	8.90	Call	Bond Future	2,094.4200	2.0944	2,069.1500	2.0691	(1.207)	0	0	0
2019/05/02	R186	02/05/2019	8.70	Put	Bond Future	7.3300	0.0073	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R186	02/05/2019	8.70	Call	Bond Future	942.2500	0.9422	909.6600	0.9097	(3.459)	0	0	0
2019/05/02	R186	02/05/2019	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R186	02/05/2019	9.20	Call	Bond Future	3,803.9900	3.8040	3,778.7300	3.7787	(0.664)	0	0	0
2019/05/02	R186	02/05/2019	8.62	Put	Bond Future	50.8200	0.0508	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R186	02/05/2019	8.62	Call	Bond Future	517.4500	0.5174	441.3700	0.4414	(14.703)	0	0	0
2019/05/02	R186	02/05/2019	8.50	Put	Bond Future	344.8900	0.3449	265.9300	0.2659	(22.894)	0	0	0
2019/05/02	R186	02/05/2019	8.50	Call	Bond Future	104.2200	0.1042	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R186	02/05/2019	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R186	02/05/2019	9.00	Call	Bond Future	2,668.1900	2.6682	2,642.9300	2.6429	(0.947)	0	0	0
2019/05/02	R186	02/05/2019	10.02	Call	Bond Future	8,301.3800	8.3014	8,276.1200	8.2761	(0.304)	0	0	0
2019/05/02	R186	02/05/2019	8.80	Put	Bond Future	0.3000	0.0003	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R186	02/05/2019	8.80	Call	Bond Future	1,516.9600	1.5170	1,491.4000	1.4914	(1.685)	0	0	0
2019/05/02	R186	02/05/2019	9.05	Call	Bond Future	2,953.6000	2.9536	2,928.3400	2.9283	(0.855)	0	0	0
2019/05/02	R186	02/05/2019	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R186	02/05/2019	8.90	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R186	01/08/2019	10.08	Put	Bond Future	33.5100	0.0335	37.6600	0.0377	12.384	0	0	6,000
2019/05/02	R186	01/08/2019	8.38	Call	Bond Future	884.6100	0.8846	738.1400	0.7381	(16.558)	0	0	0
2019/05/02	R186	01/08/2019	9.54	Call	Bond Future	5,428.8400	5.4288	5,096.3500	5.0963	(6.125)	0	0	0
2019/05/02	R186	01/08/2019			Bond Future	8.5972	111.5341	8.6595	111.1783	0.724	8.6373	8.6373	111,716
2019/05/02	R186	01/08/2019	8.30	Put	Bond Future	2,440.1000	2.4401	2,668.1900	2.6682	9.348	0	0	0
2019/05/02	R186	01/08/2019	8.30	Call	Bond Future	719.6000	0.7196	591.8100	0.5918	(17.758)	0	0	6,000
2019/05/02	R186	01/08/2019	9.05	Put	Bond Future	577.7600	0.5778	649.1200	0.6491	12.351	0	0	0
2019/05/02	R186	01/08/2019	9.05	Call	Bond Future	3,133.4700	3.1335	2,848.9500	2.8489	(9.080)	0	0	6,000
2019/05/02	R186	01/08/2019	9.52	Call	Bond Future	5,332.5500	5.3325	5,001.3600	5.0014	(6.211)	0	0	0
2019/05/02	R186	01/08/2019	9.52	Put	Bond Future	204.5200	0.2045	229.2100	0.2292	12.072	0	0	0
2019/05/02	R186	01/08/2019	10.08	Call	Bond Future	8,123.0900	8.1231	7,771.3600	7.7714	(4.330)	0	0	0
2019/05/02	R186	01/08/2019	8.38	Put	Bond Future	2,138.6400	2.1386	2,348.0500	2.3481	9.792	0	0	0
2019/05/02	R186	01/08/2019	8.70	Put	Bond Future	1,184.8600	1.1849	1,320.1000	1.3201	11.414	0	0	6,200
2019/05/02	R186	01/08/2019	9.54	Put	Bond Future	193.1300	0.1931	216.5200	0.2165	12.111	0	0	0
2019/05/02	R186	01/08/2019	8.70	Call	Bond Future	1,771.7800	1.7718	1,551.1400	1.5511	(12.453)	0	0	0
2019/05/02	R186	01/08/2019	9.22	Call	Bond Future	3,896.5700	3.8966	3,589.9700	3.5900	(7.868)	0	0	0
2019/05/02	R186	01/08/2019	9.22	Put	Bond Future	401.1100	0.4011	450.3900	0.4504	12.286	0	0	0
2019/05/02	R186	01/08/2019	9.53	Call	Bond Future	5,380.6500	5.3807	5,048.8000	5.0488	(6.167)	0	0	0
2019/05/02	R186	01/08/2019	9.53	Put	Bond Future	198.7600	0.1988	222.7900	0.2228	12.090	0	0	0

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2019/05/02	R186	07/11/2019	8.94	Call	Bond Future	3,003.0000	3.0030	2,755.2100	2.7552	(8.251)	0	0	0
2019/05/02	R186	07/11/2019	8.23	Call	Bond Future	995.5500	0.9956	862.7300	0.8627	(13.341)	0	0	5,000
2019/05/02	R186	07/11/2019			Bond Future	8.6436	113.8189	8.7092	113.4554	0.759	0.0000	0.0000	0
2019/05/02	R186	07/11/2019	8.94	Put	Bond Future	1,373.0700	1.3731	1,488.7500	1.4888	8.425	0	0	0
2019/05/02	R186	07/11/2019	8.73	Call	Bond Future	2,292.0000	2.2920	2,074.9000	2.0749	(9.472)	0	0	0
2019/05/02	R186	07/11/2019	8.73	Put	Bond Future	1,813.5100	1.8135	1,959.8800	1.9599	8.071	0	0	5,000
2019/05/02	R186	07/11/2019	8.96	Put	Bond Future	1,336.3700	1.3364	1,449.3500	1.4494	8.454	0	0	0
2019/05/02	R186	07/11/2019	8.23	Put	Bond Future	3,322.8500	3.3229	3,553.5000	3.5535	6.941	0	0	0
2019/05/02	R186	07/11/2019	8.95	Call	Bond Future	3,038.9800	3.0390	2,789.8400	2.7898	(8.198)	0	0	0
2019/05/02	R186	07/11/2019	8.96	Call	Bond Future	3,075.1400	3.0751	2,824.6500	2.8246	(8.146)	0	0	0
2019/05/02	R186	07/11/2019	8.95	Put	Bond Future	1,354.6200	1.3546	1,468.9500	1.4690	8.440	0	0	0
2019/05/02	R186	06/02/2020	8.57	Call	Bond Future	2,195.2000	2.1952	1,988.9200	1.9889	(9.397)	0	0	0
2019/05/02	R186	06/02/2020			Bond Future	8.6780	110.7395	8.7470	110.3687	0.795	0.0000	0.0000	0
2019/05/02	R186	06/02/2020	8.55	Call	Bond Future	2,137.6600	2.1377	1,936.0600	1.9361	(9.431)	0	0	0
2019/05/02	R186	06/02/2020	8.55	Put	Bond Future	2,830.3200	2.8303	2,999.5400	2.9995	5.979	0	0	0
2019/05/02	R186	06/02/2020	8.57	Put	Bond Future	2,779.2900	2.7793	2,943.8300	2.9438	5.920	0	0	0
2019/05/02	R186	06/02/2020	8.56	Call	Bond Future	2,166.5400	2.1665	1,962.4000	1.9624	(9.422)	0	0	0
2019/05/02	R186	06/02/2020	8.56	Put	Bond Future	2,804.9000	2.8049	2,971.5800	2.9716	5.942	0	0	0
2019/05/02	R197	02/05/2019			Bond Future	304.6346	304.6346	305.0448	305.0448	0.135	0.0000	0.0000	0
2019/05/02	R197	01/08/2019			Bond Future	302.7997	302.7997	303.3411	303.3411	0.179	0.0000	0.0000	2,507
2019/05/02	R197	07/11/2019			Bond Future	309.0797	309.0797	309.6314	309.6314	0.179	0.0000	0.0000	0
2019/05/02	R197	06/02/2020			Bond Future	307.5559	307.5559	308.1182	308.1182	0.183	0.0000	0.0000	0
2019/05/02	R202	02/05/2019			Bond Future	239.5984	239.5984	239.6349	239.6349	0.015	0.0000	0.0000	0
2019/05/02	R202	01/08/2019			Bond Future	240.0572	240.0572	241.3432	241.3432	0.536	0.0000	0.0000	9,346
2019/05/02	R202	07/11/2019			Bond Future	245.0359	245.0359	246.3476	246.3476	0.535	0.0000	0.0000	0
2019/05/02	R202	06/02/2020			Bond Future	245.8282	245.8282	247.1659	247.1659	0.544	0.0000	0.0000	0
2019/05/02	R207	02/05/2019	7.63	Call	Bond Future	905.1000	0.9051	902.8600	0.9029	(0.247)	0	0	0
2019/05/02	R207	02/05/2019			Bond Future	6.2717	102.8812	6.2750	102.8789	0.053	0.0000	0.0000	0
2019/05/02	R207	02/05/2019	7.61	Call	Bond Future	891.8700	0.8919	889.6300	0.8896	(0.251)	0	0	0
2019/05/02	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R207	02/05/2019	7.62	Call	Bond Future	898.4900	0.8985	896.2500	0.8963	(0.249)	0	0	0
2019/05/02	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R207	01/08/2019	7.33	Call	Bond Future	750.5200	0.7505	747.8500	0.7478	(0.356)	0	0	0
2019/05/02	R207	01/08/2019			Bond Future	5.6032	101.1105	5.6093	101.1078	0.109	0.0000	0.0000	4,891
2019/05/02	R207	01/08/2019	7.34	Call	Bond Future	754.8400	0.7548	752.1700	0.7522	(0.354)	0	0	0
2019/05/02	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R207	01/08/2019	7.35	Call	Bond Future	759.1500	0.7592	756.4800	0.7565	(0.352)	0	0	0
2019/05/02	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R207	07/11/2019	2.08	Put	Bond Future	74.2200	0.0742	76.5700	0.0766	3.166	0	0	0
2019/05/02	R207	07/11/2019			Bond Future	2.4495	103.1818	2.4661	103.1788	0.678	0.0000	0.0000	0
2019/05/02	R207	07/11/2019	2.07	Call	Bond Future	7.2800	0.0073	6.6600	0.0067	(8.516)	0	0	0
2019/05/02	R207	07/11/2019	2.07	Put	Bond Future	75.6900	0.0757	78.0600	0.0781	3.131	0	0	0
2019/05/02	R207	07/11/2019	2.08	Call	Bond Future	7.6100	0.0076	6.9700	0.0070	(8.410)	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
2019/05/02	R207	07/11/2019	2.06	Call	Bond Future	6.9600	0.0070	6.3600	0.0064	(8.621)	0	0	0
2019/05/02	R207	07/11/2019	2.06	Put	Bond Future	77.1800	0.0772	79.5700	0.0796	3.097	0	0	0
2019/05/02	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R208	02/05/2019	8.02	Call	Bond Future	2,146.4800	2.1465	2,145.4400	2.1454	(0.048)	0	0	0
2019/05/02	R208	02/05/2019			Bond Future	6.7794	100.6217	6.7800	100.6207	0.009	0.0000	0.0000	0
2019/05/02	R208	02/05/2019	8.03	Call	Bond Future	2,163.5400	2.1635	2,162.5000	2.1625	(0.048)	0	0	0
2019/05/02	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R208	02/05/2019	8.04	Call	Bond Future	2,180.5900	2.1806	2,179.5500	2.1796	(0.048)	0	0	0
2019/05/02	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R208	01/08/2019	8.16	Call	Bond Future	2,241.4000	2.2414	2,239.8800	2.2399	(0.068)	0	0	0
2019/05/02	R208	01/08/2019	8.17	Put	Bond Future	0.3100	0.0003	0.2200	0.0002	(29.032)	0	0	0
2019/05/02	R208	01/08/2019			Bond Future	6.6837	102.4509	6.6846	102.4495	0.014	0.0000	0.0000	10,859
2019/05/02	R208	01/08/2019	8.16	Put	Bond Future	0.3300	0.0003	0.2300	0.0002	(30.303)	0	0	0
2019/05/02	R208	01/08/2019	8.17	Call	Bond Future	2,256.3300	2.2563	2,254.8200	2.2548	(0.067)	0	0	0
2019/05/02	R208	01/08/2019	8.15	Call	Bond Future	2,226.4800	2.2265	2,224.9500	2.2250	(0.069)	0	0	0
2019/05/02	R208	01/08/2019	8.15	Put	Bond Future	0.3600	0.0004	0.2500	0.0003	(30.556)	0	0	0
2019/05/02	R208	07/11/2019	6.83	Call	Bond Future	593.4200	0.5934	586.0300	0.5860	(1.245)	0	0	0
2019/05/02	R208	07/11/2019	6.82	Put	Bond Future	130.4800	0.1305	124.7600	0.1248	(4.384)	0	0	0
2019/05/02	R208	07/11/2019			Bond Future	6.4731	101.1441	6.4744	101.1424	0.020	0.0000	0.0000	0
2019/05/02	R208	07/11/2019	6.84	Call	Bond Future	604.0900	0.6041	596.7300	0.5967	(1.218)	0	0	0
2019/05/02	R208	07/11/2019	6.84	Put	Bond Future	126.0400	0.1260	120.4000	0.1204	(4.475)	0	0	0
2019/05/02	R208	07/11/2019	6.83	Put	Bond Future	128.3500	0.1284	122.6800	0.1227	(4.418)	0	0	0
2019/05/02	R208	07/11/2019	6.82	Call	Bond Future	582.5600	0.5826	575.1200	0.5751	(1.277)	0	0	0
2019/05/02	R208	06/02/2020	6.13	Put	Bond Future	303.3800	0.3034	265.4400	0.2654	(12.506)	0	0	0
2019/05/02	R208	06/02/2020	6.12	Call	Bond Future	291.5800	0.2916	251.7600	0.2518	(13.657)	0	0	0
2019/05/02	R208	06/02/2020			Bond Future	6.1353	103.1249	6.1370	103.1230	0.029	0.0000	0.0000	0
2019/05/02	R208	06/02/2020	6.13	Call	Bond Future	297.6600	0.2977	257.8200	0.2578	(13.384)	0	0	0
2019/05/02	R208	06/02/2020	6.12	Put	Bond Future	308.1700	0.3082	270.2500	0.2702	(12.305)	0	0	0
2019/05/02	R208	06/02/2020	6.14	Call	Bond Future	303.4400	0.3034	263.9400	0.2639	(13.017)	0	0	0
2019/05/02	R208	06/02/2020	6.14	Put	Bond Future	298.3000	0.2983	260.7000	0.2607	(12.605)	0	0	0
2019/05/02	R209	02/05/2019	9.70	Put	Bond Future	17.7800	0.0178	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R209	02/05/2019			Bond Future	9.5457	73.2360	9.5550	73.1746	0.098	0.0000	0.0000	0
2019/05/02	R209	02/05/2019	9.69	Call	Bond Future	964.6000	0.9646	881.1100	0.8811	(8.655)	0	0	0
2019/05/02	R209	02/05/2019	9.69	Put	Bond Future	22.1400	0.0221	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R209	02/05/2019	10.50	Call	Bond Future	5,912.9100	5.9129	5,851.5600	5.8516	(1.038)	0	0	0
2019/05/02	R209	02/05/2019	10.71	Call	Bond Future	7,118.0600	7.1181	7,056.7100	7.0567	(0.862)	0	0	0
2019/05/02	R209	02/05/2019	9.70	Call	Bond Future	1,024.8800	1.0249	945.7500	0.9458	(7.721)	0	0	0
2019/05/02	R209	02/05/2019	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R209	02/05/2019	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/02	R209	02/05/2019	9.95	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R209	02/05/2019	9.95	Call	Bond Future	2,595.8200	2.5958	2,534.4600	2.5345	(2.364)	0	0	0
2019/05/02	R209	02/05/2019	9.68	Call	Bond Future	905.1200	0.9051	816.3800	0.8164	(9.804)	0	0	0
2019/05/02	R209	02/05/2019	9.68	Put	Bond Future	27.3900	0.0274	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R209	02/05/2019	9.35	Put	Bond Future	1,311.7200	1.3117	1,368.4900	1.3685	4.328	0	0	0
2019/05/02	R209	02/05/2019	9.35	Call	Bond Future	4.5800	0.0046	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R209	01/08/2019	10.15	Put	Bond Future	681.4100	0.6814	783.2700	0.7833	14.948	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
2019/05/02	R209	01/08/2019	9.30	Call	Bond Future	939.2100	0.9392	765.6500	0.7656	(18.479)	0	0	7,560
2019/05/02	R209	01/08/2019	10.17	Call	Bond Future	4,209.3300	4.2093	3,811.1800	3.8112	(9.459)	0	0	0
2019/05/02	R209	01/08/2019			Bond Future	9.6047	74.5673	9.6813	74.0707	0.797	0.0000	0.0000	87,922
2019/05/02	R209	01/08/2019	10.15	Call	Bond Future	4,112.6900	4.1127	3,717.9100	3.7179	(9.599)	0	0	0
2019/05/02	R209	01/08/2019	10.17	Put	Bond Future	656.7600	0.6568	755.2500	0.7553	14.996	0	0	0
2019/05/02	R209	01/08/2019	9.30	Put	Bond Future	2,966.2200	2.9662	3,289.3000	3.2893	10.892	0	0	0
2019/05/02	R209	01/08/2019	9.80	Put	Bond Future	1,284.6100	1.2846	1,462.6600	1.4627	13.860	0	0	0
2019/05/02	R209	01/08/2019	10.16	Put	Bond Future	668.9800	0.6690	769.1400	0.7691	14.972	0	0	0
2019/05/02	R209	01/08/2019	10.46	Call	Bond Future	5,659.9200	5.6599	5,222.5700	5.2226	(7.727)	0	0	0
2019/05/02	R209	01/08/2019	10.46	Put	Bond Future	383.4200	0.3834	442.7100	0.4427	15.463	0	0	7,560
2019/05/02	R209	01/08/2019	9.80	Call	Bond Future	2,541.4900	2.5415	2,222.9000	2.2229	(12.536)	0	0	7,560
2019/05/02	R209	01/08/2019	10.16	Call	Bond Future	4,160.9400	4.1609	3,764.4600	3.7645	(9.529)	0	0	0
2019/05/02	R209	07/11/2019	9.82	Call	Bond Future	3,237.6900	3.2377	2,860.8300	2.8608	(11.640)	0	0	0
2019/05/02	R209	07/11/2019			Bond Future	9.6608	72.9416	9.7399	72.4346	0.818	0.0000	0.0000	0
2019/05/02	R209	07/11/2019	9.80	Call	Bond Future	3,162.0700	3.1621	2,790.8400	2.7908	(11.740)	0	0	0
2019/05/02	R209	07/11/2019	9.80	Put	Bond Future	2,272.8600	2.2729	2,408.6300	2.4086	5.974	0	0	0
2019/05/02	R209	07/11/2019	9.82	Put	Bond Future	2,222.0200	2.2220	2,352.1600	2.3522	5.857	0	0	0
2019/05/02	R209	07/11/2019	9.81	Call	Bond Future	3,199.8900	3.1999	2,825.8400	2.8258	(11.689)	0	0	0
2019/05/02	R209	07/11/2019	9.81	Put	Bond Future	2,247.4100	2.2474	2,380.3600	2.3804	5.916	0	0	0
2019/05/02	R209	06/02/2020	9.52	Put	Bond Future	4,068.3900	4.0684	4,181.2400	4.1812	2.774	0	0	0
2019/05/02	R209	06/02/2020			Bond Future	9.7081	74.3703	9.7895	73.8532	0.839	0.0000	0.0000	0
2019/05/02	R209	06/02/2020	9.51	Call	Bond Future	2,823.0400	2.8230	2,420.1100	2.4201	(14.273)	0	0	0
2019/05/02	R209	06/02/2020	9.51	Put	Bond Future	4,103.7600	4.1038	4,217.9000	4.2179	2.781	0	0	0
2019/05/02	R209	06/02/2020	9.52	Call	Bond Future	2,853.1000	2.8531	2,448.8800	2.4489	(14.168)	0	0	0
2019/05/02	R209	06/02/2020	9.50	Call	Bond Future	2,793.1400	2.7931	2,391.5100	2.3915	(14.379)	0	0	0
2019/05/02	R209	06/02/2020	9.50	Put	Bond Future	4,139.3800	4.1394	4,254.8200	4.2548	2.789	0	0	0
2019/05/02	R210	02/05/2019			Bond Future	189.0711	189.0711	189.0995	189.0995	0.015	0.0000	0.0000	0
2019/05/02	R210	01/08/2019			Bond Future	192.5554	192.5554	192.5836	192.5836	0.015	0.0000	0.0000	3,142
2019/05/02	R210	07/11/2019			Bond Future	193.9496	193.9496	193.9778	193.9778	0.015	0.0000	0.0000	0
2019/05/02	R210	06/02/2020			Bond Future	197.7915	197.7915	197.8200	197.8200	0.014	0.0000	0.0000	0
2019/05/02	R212	02/05/2019			Bond Future	158.4968	158.4968	158.5186	158.5186	0.014	0.0000	0.0000	0
2019/05/02	R212	01/08/2019			Bond Future	159.2299	159.2299	159.4198	159.4198	0.119	0.0000	0.0000	6,690
2019/05/02	R212	07/11/2019			Bond Future	162.5325	162.5325	162.7258	162.7258	0.119	0.0000	0.0000	0
2019/05/02	R212	06/02/2020			Bond Future	163.5125	163.5125	163.7095	163.7095	0.120	0.0000	0.0000	0
2019/05/02	R213	02/05/2019	9.49	Call	Bond Future	1,557.3000	1.5573	1,466.1000	1.4661	(5.856)	0	0	0
2019/05/02	R213	02/05/2019	9.48	Put	Bond Future	1.3500	0.0014	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R213	02/05/2019			Bond Future	9.2407	85.3663	9.2550	85.2761	0.155	0.0000	0.0000	0
2019/05/02	R213	02/05/2019	9.50	Call	Bond Future	1,618.6500	1.6187	1,527.7200	1.5277	(5.618)	0	0	0
2019/05/02	R213	02/05/2019	9.50	Put	Bond Future	0.7200	0.0007	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R213	02/05/2019	9.49	Put	Bond Future	0.9900	0.0010	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R213	02/05/2019	9.48	Call	Bond Future	1,495.9700	1.4960	1,404.4100	1.4044	(6.120)	0	0	0
2019/05/02	R213	01/08/2019	9.99	Put	Bond Future	449.7200	0.4497	520.6300	0.5206	15.768	0	0	0
2019/05/02	R213	01/08/2019	9.98	Call	Bond Future	4,543.7500	4.5438	4,139.3000	4.1393	(8.901)	0	0	0
2019/05/02	R213	01/08/2019			Bond Future	9.3011	86.9182	9.3780	86.4415	0.827	0.0000	0.0000	17,140
2019/05/02	R213	01/08/2019	9.99	Call	Bond Future	4,592.8800	4.5929	4,187.0800	4.1871	(8.835)	0	0	0

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2019/05/02	R213	01/08/2019	9.98	Put	Bond Future	458.7400	0.4587	531.0000	0.5310	15.752	0	0	0
2019/05/02	R213	01/08/2019	10.00	Call	Bond Future	4,642.2300	4.6422	4,234.9900	4.2350	(8.773)	0	0	0
2019/05/02	R213	01/08/2019	10.00	Put	Bond Future	440.9800	0.4410	510.4500	0.5105	15.754	0	0	0
2019/05/02	R213	07/11/2019	9.59	Put	Bond Future	1,876.3000	1.8763	2,057.2200	2.0572	9.642	0	0	0
2019/05/02	R213	07/11/2019	9.58	Call	Bond Future	3,227.0100	3.2270	2,922.9900	2.9230	(9.421)	0	0	0
2019/05/02	R213	07/11/2019			Bond Future	9.3605	85.1455	9.4404	84.6588	0.853	0.0000	0.0000	0
2019/05/02	R213	07/11/2019	9.59	Call	Bond Future	3,264.7500	3.2648	2,958.9700	2.9590	(9.366)	0	0	0
2019/05/02	R213	07/11/2019	9.58	Put	Bond Future	1,898.4200	1.8984	2,081.1000	2.0811	9.623	0	0	0
2019/05/02	R213	07/11/2019	9.60	Call	Bond Future	3,302.9000	3.3029	2,995.3700	2.9954	(9.311)	0	0	0
2019/05/02	R213	07/11/2019	9.60	Put	Bond Future	1,854.6600	1.8547	2,033.8300	2.0338	9.661	0	0	0
2019/05/02	R213	06/02/2020	9.26	Put	Bond Future	3,550.0700	3.5501	3,710.5800	3.7106	4.521	0	0	0
2019/05/02	R213	06/02/2020	9.27	Call	Bond Future	2,656.1100	2.6561	2,317.9400	2.3179	(12.732)	0	0	0
2019/05/02	R213	06/02/2020			Bond Future	9.4124	86.8129	9.4952	86.3166	0.879	0.0000	0.0000	0
2019/05/02	R213	06/02/2020	9.28	Call	Bond Future	2,686.5700	2.6866	2,346.3600	2.3464	(12.663)	0	0	0
2019/05/02	R213	06/02/2020	9.28	Put	Bond Future	3,488.7500	3.4888	3,644.8900	3.6449	4.476	0	0	0
2019/05/02	R213	06/02/2020	9.26	Call	Bond Future	2,625.8300	2.6258	2,289.9900	2.2900	(12.790)	0	0	0
2019/05/02	R213	06/02/2020	9.27	Put	Bond Future	3,519.2900	3.5193	3,677.4700	3.6775	4.495	0	0	0
2019/05/02	R214	02/05/2019	9.87	Call	Bond Future	851.7000	0.8517	746.1700	0.7462	(12.391)	0	0	0
2019/05/02	R214	02/05/2019	9.85	Call	Bond Future	735.8900	0.7359	611.4400	0.6114	(16.911)	0	0	0
2019/05/02	R214	02/05/2019			Bond Future	9.7507	72.0228	9.7600	71.9591	0.095	0.0000	0.0000	0
2019/05/02	R214	02/05/2019	9.85	Put	Bond Future	60.7900	0.0608	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R214	02/05/2019	9.87	Put	Bond Future	41.8700	0.0419	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R214	02/05/2019	9.86	Call	Bond Future	793.1300	0.7931	678.8600	0.6789	(14.407)	0	0	0
2019/05/02	R214	02/05/2019	9.86	Put	Bond Future	50.6100	0.0506	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R214	01/08/2019	10.34	Put	Bond Future	749.4300	0.7494	859.0700	0.8591	14.630	0	0	0
2019/05/02	R214	01/08/2019			Bond Future	9.8104	73.3322	9.8869	72.8165	0.780	0.0000	0.0000	10,672
2019/05/02	R214	01/08/2019	10.33	Call	Bond Future	4,149.2800	4.1493	3,745.0900	3.7451	(9.741)	0	0	0
2019/05/02	R214	01/08/2019	10.33	Put	Bond Future	762.8100	0.7628	874.2500	0.8742	14.609	0	0	0
2019/05/02	R214	01/08/2019	10.34	Call	Bond Future	4,198.5000	4.1985	3,792.5100	3.7925	(9.670)	0	0	0
2019/05/02	R214	01/08/2019	10.32	Call	Bond Future	4,100.3200	4.1003	3,697.9600	3.6980	(9.813)	0	0	0
2019/05/02	R214	01/08/2019	10.32	Put	Bond Future	776.5400	0.7765	889.8100	0.8898	14.586	0	0	0
2019/05/02	R214	07/11/2019	10.02	Put	Bond Future	2,368.3100	2.3683	2,582.6900	2.5827	9.052	0	0	0
2019/05/02	R214	07/11/2019			Bond Future	9.8700	71.5350	9.9490	71.0086	0.800	0.0000	0.0000	0
2019/05/02	R214	07/11/2019	10.01	Call	Bond Future	3,323.9900	3.3240	3,013.9000	3.0139	(9.329)	0	0	0
2019/05/02	R214	07/11/2019	10.01	Put	Bond Future	2,395.0400	2.3950	2,611.3400	2.6113	9.031	0	0	0
2019/05/02	R214	07/11/2019	10.02	Call	Bond Future	3,362.8800	3.3629	3,050.8700	3.0509	(9.278)	0	0	0
2019/05/02	R214	07/11/2019	10.00	Call	Bond Future	3,285.2800	3.2853	2,977.1200	2.9771	(9.380)	0	0	0
2019/05/02	R214	07/11/2019	10.00	Put	Bond Future	2,422.0400	2.4220	2,640.2700	2.6403	9.010	0	0	0
2019/05/02	R214	06/02/2020	9.73	Call	Bond Future	3,088.7300	3.0887	2,591.1600	2.5912	(16.109)	0	0	0
2019/05/02	R214	06/02/2020			Bond Future	9.9229	72.9359	10.0042	72.3992	0.819	0.0000	0.0000	0
2019/05/02	R214	06/02/2020	9.71	Call	Bond Future	3,026.3100	3.0263	2,531.0500	2.5310	(16.365)	0	0	0
2019/05/02	R214	06/02/2020	9.71	Put	Bond Future	4,463.6000	4.4636	4,505.0800	4.5051	0.929	0	0	0
2019/05/02	R214	06/02/2020	9.73	Put	Bond Future	4,389.0400	4.3890	4,428.2100	4.4282	0.892	0	0	0
2019/05/02	R214	06/02/2020	9.72	Call	Bond Future	3,057.5700	3.0576	2,560.8900	2.5609	(16.244)	0	0	0
2019/05/02	R214	06/02/2020	9.72	Put	Bond Future	4,426.3200	4.4263	4,466.3800	4.4664	0.905	0	0	0
2019/05/02	R248	02/05/2019	9.90	Put	Bond Future	17.8600	0.0179	0.0000	0.0000	(100.000)	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
2019/05/02	R248	02/05/2019			Bond Future	9.7357	92.1224	9.7500	91.9964	0.147	0.0000	0.0000	0
2019/05/02	R248	02/05/2019	9.90	Call	Bond Future	1,446.6500	1.4466	1,302.7700	1.3028	(9.946)	0	0	0
2019/05/02	R248	02/05/2019	9.91	Call	Bond Future	1,528.5800	1.5286	1,388.4500	1.3884	(9.167)	0	0	0
2019/05/02	R248	02/05/2019	9.89	Put	Bond Future	22.4600	0.0225	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R248	02/05/2019	9.91	Put	Bond Future	14.1100	0.0141	0.0000	0.0000	(100.000)	0	0	0
2019/05/02	R248	02/05/2019	9.89	Call	Bond Future	1,365.4200	1.3654	1,216.9400	1.2169	(10.874)	0	0	0
2019/05/02	R248	01/08/2019	10.35	Call	Bond Future	5,477.3700	5.4774	4,877.1700	4.8772	(10.958)	0	0	0
2019/05/02	R248	01/08/2019	10.34	Put	Bond Future	870.2200	0.8702	1,024.5300	1.0245	17.732	0	0	0
2019/05/02	R248	01/08/2019			Bond Future	9.7946	93.7972	9.8815	93.0452	0.887	0.0000	0.0000	102,934
2019/05/02	R248	01/08/2019	10.36	Call	Bond Future	5,541.0100	5.5410	4,938.2600	4.9383	(10.878)	0	0	0
2019/05/02	R248	01/08/2019	10.36	Put	Bond Future	838.3900	0.8384	987.5700	0.9876	17.794	0	0	0
2019/05/02	R248	01/08/2019	10.35	Put	Bond Future	854.1600	0.8542	1,005.8900	1.0059	17.764	0	0	0
2019/05/02	R248	01/08/2019	10.34	Call	Bond Future	5,413.9000	5.4139	4,816.2800	4.8163	(11.039)	0	0	0
2019/05/02	R248	07/11/2019	10.02	Call	Bond Future	4,294.9300	4.2949	3,829.6700	3.8297	(10.833)	0	0	0
2019/05/02	R248	07/11/2019	10.01	Put	Bond Future	2,912.6300	2.9126	3,217.7200	3.2177	10.475	0	0	0
2019/05/02	R248	07/11/2019			Bond Future	9.8534	91.2770	9.9431	90.5095	0.910	0.0000	0.0000	48
2019/05/02	R248	07/11/2019	10.03	Call	Bond Future	4,345.5400	4.3455	3,877.4500	3.8775	(10.772)	0	0	0
2019/05/02	R248	07/11/2019	10.03	Put	Bond Future	2,845.6900	2.8457	3,145.1100	3.1451	10.522	0	0	0
2019/05/02	R248	07/11/2019	10.02	Put	Bond Future	2,878.8500	2.8788	3,181.1000	3.1811	10.499	0	0	0
2019/05/02	R248	07/11/2019	10.01	Call	Bond Future	4,244.7900	4.2448	3,782.3700	3.7824	(10.894)	0	0	0
2019/05/02	R248	06/02/2020	9.71	Put	Bond Future	5,543.2200	5.5432	5,633.1000	5.6331	1.621	0	0	0
2019/05/02	R248	06/02/2020			Bond Future	9.9055	93.0647	9.9979	92.2820	0.933	0.0000	0.0000	0
2019/05/02	R248	06/02/2020	9.71	Call	Bond Future	3,847.4300	3.8474	3,154.6000	3.1546	(18.008)	0	0	0
2019/05/02	R248	06/02/2020	9.70	Put	Bond Future	5,591.4800	5.5915	5,682.9300	5.6829	1.636	0	0	0
2019/05/02	R248	06/02/2020	9.72	Call	Bond Future	3,887.9500	3.8880	3,192.9300	3.1929	(17.876)	0	0	0
2019/05/02	R248	06/02/2020	9.72	Put	Bond Future	5,495.6400	5.4956	5,583.3300	5.5833	1.596	0	0	0
2019/05/02	R248	06/02/2020	9.70	Call	Bond Future	3,807.4500	3.8075	3,116.1900	3.1162	(18.155)	0	0	0

Total

836015