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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/05/2019 TO 13/05/2019

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
2019/05/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	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
2019/05/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	2025	01/08/2019			Bond Future	137.1441	137.1441	136.6863	136.6863	(0.334)	0.0000	0.0000	1,622
2019/05/13	2025	07/11/2019			Bond Future	139.9777	139.9777	139.5101	139.5101	(0.334)	0.0000	0.0000	0
2019/05/13	2025	06/02/2020			Bond Future	141.2708	141.2708	140.7937	140.7937	(0.338)	0.0000	0.0000	0
2019/05/13	2029	01/08/2019			Bond Future	104.1994	104.1994	103.8005	103.8005	(0.383)	0.0000	0.0000	4,180
2019/05/13	2029	07/11/2019			Bond Future	105.2610	105.2610	104.8537	104.8537	(0.387)	0.0000	0.0000	0
2019/05/13	2029	06/02/2020			Bond Future	107.3386	107.3386	106.9231	106.9231	(0.387)	0.0000	0.0000	0
2019/05/13	2030	01/08/2019	9.91	Put	Bond Future	264.9100	0.2649	311.4000	0.3114	17.549	0	0	0
2019/05/13	2030	01/08/2019	9.68	Call	Bond Future	3,942.8500	3.9429	3,536.2500	3.5363	(10.312)	0	0	0
2019/05/13	2030	01/08/2019	8.67	Put	Bond Future	3,333.5800	3.3336	3,700.8400	3.7008	11.017	0	0	0
2019/05/13	2030	01/08/2019	9.15	Put	Bond Future	1,445.2100	1.4452	1,656.0000	1.6560	14.585	0	0	0
2019/05/13	2030	01/08/2019			Bond Future	9.1141	92.7057	9.1910	92.2210	0.843	0.0000	0.0000	45,397
2019/05/13	2030	01/08/2019	8.35	Put	Bond Future	5,142.3600	5.1424	5,582.9700	5.5830	8.568	0	0	0
2019/05/13	2030	01/08/2019	8.35	Call	Bond Future	133.7800	0.1338	89.7400	0.0897	(32.920)	0	0	2,025
2019/05/13	2030	01/08/2019	9.22	Put	Bond Future	1,253.1200	1.2531	1,442.0600	1.4421	15.078	0	0	0
2019/05/13	2030	01/08/2019	9.22	Call	Bond Future	1,920.1100	1.9201	1,624.4000	1.6244	(15.401)	0	0	5,400
2019/05/13	2030	01/08/2019	9.69	Call	Bond Future	3,992.7200	3.9927	3,584.4400	3.5844	(10.226)	0	0	0
2019/05/13	2030	01/08/2019	9.69	Put	Bond Future	441.2900	0.4413	517.6600	0.5177	17.306	0	0	5,400
2019/05/13	2030	01/08/2019	9.91	Call	Bond Future	5,124.9900	5.1250	4,686.8300	4.6868	(8.549)	0	0	0
2019/05/13	2030	01/08/2019	9.92	Call	Bond Future	5,177.7500	5.1777	4,738.5100	4.7385	(8.483)	0	0	0
2019/05/13	2030	01/08/2019	9.90	Put	Bond Future	271.2600	0.2713	318.8400	0.3188	17.540	0	0	0
2019/05/13	2030	01/08/2019	9.68	Put	Bond Future	451.5200	0.4515	529.5700	0.5296	17.286	0	0	4,800
2019/05/13	2030	01/08/2019	8.67	Call	Bond Future	465.1200	0.4651	347.7300	0.3477	(25.239)	0	0	5,400
2019/05/13	2030	01/08/2019	9.15	Call	Bond Future	1,672.0000	1.6720	1,398.1400	1.3981	(16.379)	0	0	2,025
2019/05/13	2030	01/08/2019	9.92	Put	Bond Future	258.8000	0.2588	304.2100	0.3042	17.546	0	0	0
2019/05/13	2030	01/08/2019	9.90	Call	Bond Future	5,072.4100	5.0724	4,635.3400	4.6353	(8.617)	0	0	0
2019/05/13	2030	01/08/2019	8.77	Put	Bond Future	2,855.8200	2.8558	3,192.2000	3.1922	11.779	0	0	0
2019/05/13	2030	01/08/2019	8.77	Call	Bond Future	643.4100	0.6434	495.1400	0.4951	(23.044)	0	0	0
2019/05/13	2030	01/08/2019	9.27	Put	Bond Future	1,128.6900	1.1287	1,302.6100	1.3026	15.409	0	0	0
2019/05/13	2030	01/08/2019	9.27	Call	Bond Future	2,108.4100	2.1084	1,797.6800	1.7977	(14.738)	0	0	0
2019/05/13	2030	07/11/2019	9.49	Put	Bond Future	1,587.2200	1.5872	1,753.9200	1.7539	10.503	0	0	0
2019/05/13	2030	07/11/2019	9.76	Put	Bond Future	1,129.5500	1.1295	1,253.1800	1.2532	10.945	0	0	5,500
2019/05/13	2030	07/11/2019			Bond Future	9.1679	94.5977	9.2478	94.1028	0.872	0.0000	0.0000	0
2019/05/13	2030	07/11/2019	9.10	Put	Bond Future	2,594.3900	2.5944	2,838.3200	2.8383	9.402	0	0	0
2019/05/13	2030	07/11/2019	9.10	Call	Bond Future	2,171.6600	2.1717	1,920.7600	1.9208	(11.553)	0	0	5,500
2019/05/13	2030	07/11/2019	9.48	Call	Bond Future	3,519.7700	3.5198	3,193.4200	3.1934	(9.272)	0	0	0
2019/05/13	2030	07/11/2019	9.48	Put	Bond Future	1,608.1700	1.6082	1,776.6500	1.7766	10.477	0	0	0
2019/05/13	2030	07/11/2019	8.60	Put	Bond Future	4,515.3600	4.5154	4,868.6900	4.8687	7.825	0	0	0
2019/05/13	2030	07/11/2019	8.60	Call	Bond Future	898.2800	0.8983	756.7800	0.7568	(15.752)	0	0	5,500
2019/05/13	2030	07/11/2019	9.49	Call	Bond Future	3,559.2000	3.5592	3,231.0700	3.2311	(9.219)	0	0	0
2019/05/13	2030	07/11/2019	9.76	Call	Bond Future	4,711.5500	4.7115	4,340.3500	4.3404	(7.879)	0	0	0
2019/05/13	2030	07/11/2019	8.57	Put	Bond Future	4,654.7200	4.6547	5,014.4000	5.0144	7.727	0	0	0
2019/05/13	2030	07/11/2019	9.47	Call	Bond Future	3,480.5200	3.4805	3,155.9800	3.1560	(9.324)	0	0	0

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2019/05/13	2030	07/11/2019	9.47	Put	Bond Future	1,629.3400	1.6293	1,799.6300	1.7996	10.451	0	0	0
2019/05/13	2030	07/11/2019	9.12	Put	Bond Future	2,532.4500	2.5325	2,772.1200	2.7721	9.464	0	0	0
2019/05/13	2030	07/11/2019	9.12	Call	Bond Future	2,234.5500	2.2346	1,979.3900	1.9794	(11.419)	0	0	20,631
2019/05/13	2030	07/11/2019	9.70	Call	Bond Future	4,446.1800	4.4462	4,083.7100	4.0837	(8.152)	0	0	0
2019/05/13	2030	07/11/2019	9.70	Put	Bond Future	1,218.6500	1.2186	1,351.0100	1.3510	10.861	0	0	20,631
2019/05/13	2030	07/11/2019	8.57	Call	Bond Future	841.4100	0.8414	706.2600	0.7063	(16.062)	0	0	20,631
2019/05/13	2030	06/02/2020	9.14	Call	Bond Future	2,724.9100	2.7249	2,467.6000	2.4676	(9.443)	0	0	0
2019/05/13	2030	06/02/2020	9.15	Put	Bond Future	3,142.2100	3.1422	3,387.7700	3.3878	7.815	0	0	0
2019/05/13	2030	06/02/2020			Bond Future	9.2130	92.4340	9.2961	91.9293	0.902	0.0000	0.0000	0
2019/05/13	2030	06/02/2020	9.14	Put	Bond Future	3,171.7300	3.1717	3,419.0200	3.4190	7.797	0	0	0
2019/05/13	2030	06/02/2020	9.15	Call	Bond Future	2,756.7300	2.7567	2,497.6900	2.4977	(9.397)	0	0	0
2019/05/13	2030	06/02/2020	9.16	Call	Bond Future	2,788.4100	2.7884	2,527.6500	2.5276	(9.352)	0	0	0
2019/05/13	2030	06/02/2020	9.16	Put	Bond Future	3,112.6100	3.1126	3,356.4500	3.3564	7.834	0	0	0
2019/05/13	2032	01/08/2019	10.10	Call	Bond Future	5,316.2400	5.3162	4,817.0100	4.8170	(9.391)	0	0	0
2019/05/13	2032	01/08/2019	10.11	Put	Bond Future	336.2600	0.3363	398.6900	0.3987	18.566	0	0	0
2019/05/13	2032	01/08/2019			Bond Future	9.3526	94.7857	9.4344	94.2227	0.874	0.0000	0.0000	41,085
2019/05/13	2032	01/08/2019	10.10	Put	Bond Future	343.9400	0.3439	407.7700	0.4078	18.558	0	0	0
2019/05/13	2032	01/08/2019	10.11	Call	Bond Future	5,372.5100	5.3725	4,871.8800	4.8719	(9.318)	0	0	0
2019/05/13	2032	01/08/2019	10.09	Call	Bond Future	5,259.9800	5.2600	4,762.1600	4.7622	(9.464)	0	0	0
2019/05/13	2032	01/08/2019	10.09	Put	Bond Future	351.7000	0.3517	416.9400	0.4169	18.550	0	0	0
2019/05/13	2032	07/11/2019	9.71	Call	Bond Future	3,857.8000	3.8578	3,483.4700	3.4835	(9.703)	0	0	0
2019/05/13	2032	07/11/2019	9.70	Put	Bond Future	1,887.2400	1.8872	2,089.7400	2.0897	10.730	0	0	0
2019/05/13	2032	07/11/2019			Bond Future	9.4122	92.5579	9.4971	91.9831	0.902	0.0000	0.0000	0
2019/05/13	2032	07/11/2019	9.72	Call	Bond Future	3,899.9000	3.8999	3,523.5300	3.5235	(9.651)	0	0	0
2019/05/13	2032	07/11/2019	9.72	Put	Bond Future	1,839.5800	1.8396	2,037.9800	2.0380	10.785	0	0	0
2019/05/13	2032	07/11/2019	9.71	Put	Bond Future	1,863.4100	1.8634	2,063.8500	2.0638	10.757	0	0	0
2019/05/13	2032	07/11/2019	9.70	Call	Bond Future	3,815.6400	3.8156	3,443.3700	3.4434	(9.756)	0	0	0
2019/05/13	2032	06/02/2020	9.40	Put	Bond Future	3,524.6900	3.5247	3,809.3700	3.8094	8.077	0	0	0
2019/05/13	2032	06/02/2020			Bond Future	9.4621	94.3640	9.5500	93.7779	0.929	0.0000	0.0000	0
2019/05/13	2032	06/02/2020	9.39	Call	Bond Future	3,073.5100	3.0735	2,774.0500	2.7740	(9.743)	0	0	0
2019/05/13	2032	06/02/2020	9.39	Put	Bond Future	3,558.1200	3.5581	3,844.7500	3.8448	8.056	0	0	0
2019/05/13	2032	06/02/2020	9.40	Call	Bond Future	3,107.5200	3.1075	2,806.1100	2.8061	(9.699)	0	0	0
2019/05/13	2032	06/02/2020	9.38	Call	Bond Future	3,039.6900	3.0397	2,742.1800	2.7422	(9.788)	0	0	0
2019/05/13	2032	06/02/2020	9.38	Put	Bond Future	3,591.8100	3.5918	3,880.3900	3.8804	8.034	0	0	0
2019/05/13	2033	01/08/2019			Bond Future	106.6377	106.6377	105.7742	105.7742	(0.810)	0.0000	0.0000	6,090
2019/05/13	2033	07/11/2019			Bond Future	107.6749	107.6749	106.7932	106.7932	(0.819)	0.0000	0.0000	0
2019/05/13	2033	06/02/2020			Bond Future	109.8000	109.8000	108.9010	108.9010	(0.819)	0.0000	0.0000	0
2019/05/13	2037	01/08/2019	10.31	Call	Bond Future	5,332.0200	5.3320	4,794.5300	4.7945	(10.080)	0	0	0
2019/05/13	2037	01/08/2019			Bond Future	9.6618	90.4209	9.7434	89.7928	0.844	0.0000	0.0000	46,487
2019/05/13	2037	01/08/2019	10.29	Call	Bond Future	5,211.6900	5.2117	4,677.9700	4.6780	(10.241)	0	0	0
2019/05/13	2037	01/08/2019	10.29	Put	Bond Future	540.3200	0.5403	634.7700	0.6348	17.480	0	0	0
2019/05/13	2037	01/08/2019	10.31	Put	Bond Future	518.0500	0.5180	608.7300	0.6087	17.504	0	0	0
2019/05/13	2037	01/08/2019	10.30	Call	Bond Future	5,271.7800	5.2718	4,736.1600	4.7362	(10.160)	0	0	0
2019/05/13	2037	01/08/2019	10.30	Put	Bond Future	529.0700	0.5291	621.6200	0.6216	17.493	0	0	0
2019/05/13	2037	07/11/2019	9.97	Call	Bond Future	4,167.6900	4.1677	3,760.4100	3.7604	(9.772)	0	0	0

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2019/05/13	2037	07/11/2019			Bond Future	9.7211	92.2664	9.8055	91.6251	0.868	0.0000	0.0000	0
2019/05/13	2037	07/11/2019	9.95	Call	Bond Future	4,076.6500	4.0767	3,674.0000	3.6740	(9.877)	0	0	0
2019/05/13	2037	07/11/2019	9.95	Put	Bond Future	2,352.3100	2.3523	2,590.9500	2.5910	10.145	0	0	0
2019/05/13	2037	07/11/2019	9.97	Put	Bond Future	2,295.0600	2.2951	2,529.0700	2.5291	10.196	0	0	0
2019/05/13	2037	07/11/2019	9.96	Call	Bond Future	4,122.0600	4.1221	3,717.0900	3.7171	(9.824)	0	0	0
2019/05/13	2037	07/11/2019	9.96	Put	Bond Future	2,323.5300	2.3235	2,559.8500	2.5599	10.171	0	0	0
2019/05/13	2037	06/02/2020	9.67	Call	Bond Future	3,352.3300	3.3523	3,022.4900	3.0225	(9.839)	0	0	0
2019/05/13	2037	06/02/2020	9.66	Put	Bond Future	4,172.9900	4.1730	4,499.3300	4.4993	7.820	0	0	0
2019/05/13	2037	06/02/2020			Bond Future	9.7728	89.8067	9.8599	89.1527	0.891	0.0000	0.0000	0
2019/05/13	2037	06/02/2020	9.68	Call	Bond Future	3,390.2900	3.3903	3,058.2500	3.0582	(9.794)	0	0	0
2019/05/13	2037	06/02/2020	9.68	Put	Bond Future	4,095.6300	4.0956	4,417.5600	4.4176	7.860	0	0	0
2019/05/13	2037	06/02/2020	9.67	Put	Bond Future	4,134.1600	4.1342	4,458.2900	4.4583	7.840	0	0	0
2019/05/13	2037	06/02/2020	9.66	Call	Bond Future	3,314.5700	3.3146	2,986.9400	2.9869	(9.885)	0	0	0
2019/05/13	2038	01/08/2019			Bond Future	124.7077	124.7077	122.6976	122.6976	(1.612)	0.0000	0.0000	11,598
2019/05/13	2038	07/11/2019			Bond Future	127.2844	127.2844	125.2326	125.2326	(1.612)	0.0000	0.0000	0
2019/05/13	2038	06/02/2020			Bond Future	128.1431	128.1431	126.0506	126.0506	(1.633)	0.0000	0.0000	0
2019/05/13	2040	01/08/2019	10.37	Put	Bond Future	565.2700	0.5653	650.7500	0.6508	15.122	0	0	0
2019/05/13	2040	01/08/2019	10.36	Call	Bond Future	5,349.4500	5.3495	4,846.9400	4.8469	(9.394)	0	0	0
2019/05/13	2040	01/08/2019			Bond Future	9.7620	93.4455	9.8333	92.8556	0.730	0.0000	0.0000	28,625
2019/05/13	2040	01/08/2019	10.37	Call	Bond Future	5,413.2300	5.4132	4,908.8600	4.9089	(9.317)	0	0	0
2019/05/13	2040	01/08/2019	10.36	Put	Bond Future	577.9400	0.5779	665.2800	0.6653	15.112	0	0	0
2019/05/13	2040	01/08/2019	10.38	Call	Bond Future	5,477.2700	5.4773	4,971.0800	4.9711	(9.242)	0	0	0
2019/05/13	2040	01/08/2019	10.38	Put	Bond Future	552.9800	0.5530	636.6400	0.6366	15.129	0	0	0
2019/05/13	2040	07/11/2019	9.80	Put	Bond Future	3,364.0900	3.3641	3,641.9400	3.6419	8.259	0	0	0
2019/05/13	2040	07/11/2019	9.30	Put	Bond Future	5,844.6900	5.8447	6,254.0500	6.2540	7.004	0	0	0
2019/05/13	2040	07/11/2019	10.04	Put	Bond Future	2,508.0700	2.5081	2,729.4200	2.7294	8.826	0	0	0
2019/05/13	2040	07/11/2019	10.03	Call	Bond Future	4,225.0800	4.2251	3,846.5100	3.8465	(8.960)	0	0	0
2019/05/13	2040	07/11/2019			Bond Future	9.8220	95.3527	9.8956	94.7506	0.750	0.0000	0.0000	0
2019/05/13	2040	07/11/2019	9.80	Call	Bond Future	3,183.2700	3.1833	2,858.9800	2.8590	(10.187)	0	0	1,260
2019/05/13	2040	07/11/2019	9.30	Call	Bond Future	1,391.4600	1.3915	1,198.6800	1.1987	(13.855)	0	0	1,260
2019/05/13	2040	07/11/2019	10.04	Call	Bond Future	4,273.5400	4.2735	3,892.7500	3.8927	(8.910)	0	0	0
2019/05/13	2040	07/11/2019	10.03	Put	Bond Future	2,539.4100	2.5394	2,762.9800	2.7630	8.804	0	0	0
2019/05/13	2040	07/11/2019	10.05	Call	Bond Future	4,321.9600	4.3220	3,938.9600	3.9390	(8.862)	0	0	0
2019/05/13	2040	07/11/2019	10.05	Put	Bond Future	2,476.8100	2.4768	2,695.9500	2.6960	8.848	0	0	0
2019/05/13	2040	06/02/2020	9.76	Call	Bond Future	3,592.9100	3.5929	3,280.6700	3.2807	(8.690)	0	0	0
2019/05/13	2040	06/02/2020			Bond Future	9.8744	92.7025	9.9503	92.0886	0.769	0.0000	0.0000	0
2019/05/13	2040	06/02/2020	9.74	Call	Bond Future	3,512.7300	3.5127	3,204.6100	3.2046	(8.772)	0	0	0
2019/05/13	2040	06/02/2020	9.74	Put	Bond Future	4,615.8700	4.6159	4,921.7400	4.9217	6.626	0	0	0
2019/05/13	2040	06/02/2020	9.76	Put	Bond Future	4,530.6100	4.5306	4,832.3600	4.8324	6.660	0	0	0
2019/05/13	2040	06/02/2020	9.75	Call	Bond Future	3,553.0300	3.5530	3,242.8400	3.2428	(8.730)	0	0	0
2019/05/13	2040	06/02/2020	9.75	Put	Bond Future	4,573.3900	4.5734	4,877.1900	4.8772	6.643	0	0	0
2019/05/13	2044	01/08/2019	10.40	Put	Bond Future	556.7400	0.5567	623.8800	0.6239	12.059	0	0	0
2019/05/13	2044	01/08/2019	9.86	Put	Bond Future	1,783.9400	1.7839	1,979.3300	1.9793	10.953	0	0	0
2019/05/13	2044	01/08/2019	10.53	Call	Bond Future	6,486.5300	6.4865	6,020.2800	6.0203	(7.188)	0	0	0
2019/05/13	2044	01/08/2019	9.39	Call	Bond Future	744.2300	0.7442	592.8100	0.5928	(20.346)	0	0	228

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/13	2044	01/08/2019			Bond Future	9.7742	90.6739	9.8351	90.1577	0.624	0.0000	0.0000	41,321
2019/05/13	2044	01/08/2019	10.39	Call	Bond Future	5,566.4600	5.5665	5,118.8800	5.1189	(8.041)	0	0	0
2019/05/13	2044	01/08/2019	10.39	Put	Bond Future	569.1800	0.5692	637.8300	0.6378	12.061	0	0	0
2019/05/13	2044	01/08/2019	10.40	Call	Bond Future	5,631.3000	5.6313	5,182.2100	5.1822	(7.975)	0	0	0
2019/05/13	2044	01/08/2019	9.86	Call	Bond Future	2,509.4000	2.5094	2,188.5600	2.1886	(12.786)	0	0	100
2019/05/13	2044	01/08/2019	10.53	Put	Bond Future	417.9300	0.4179	467.9100	0.4679	11.959	0	0	100
2019/05/13	2044	01/08/2019	9.39	Put	Bond Future	4,114.8300	4.1148	4,479.6400	4.4796	8.866	0	0	0
2019/05/13	2044	01/08/2019	9.74	Put	Bond Future	2,254.3700	2.2544	2,490.1400	2.4901	10.458	0	0	0
2019/05/13	2044	01/08/2019	10.38	Call	Bond Future	5,501.6500	5.5016	5,055.6000	5.0556	(8.108)	0	0	0
2019/05/13	2044	01/08/2019	10.38	Put	Bond Future	581.7800	0.5818	651.9600	0.6520	12.063	0	0	0
2019/05/13	2044	01/08/2019	9.36	Put	Bond Future	4,312.3300	4.3123	4,687.9000	4.6879	8.709	0	0	0
2019/05/13	2044	01/08/2019	9.36	Call	Bond Future	669.7900	0.6698	529.1300	0.5291	(21.001)	0	0	100
2019/05/13	2044	01/08/2019	9.74	Call	Bond Future	1,962.7000	1.9627	1,682.2400	1.6822	(14.289)	0	0	228
2019/05/13	2044	01/08/2019	10.27	Call	Bond Future	4,800.4200	4.8004	4,373.3100	4.3733	(8.897)	0	0	0
2019/05/13	2044	01/08/2019	10.27	Put	Bond Future	739.9100	0.7399	829.0300	0.8290	12.045	0	0	228
2019/05/13	2044	07/11/2019	10.07	Put	Bond Future	2,495.8300	2.4958	2,680.0400	2.6800	7.381	0	0	0
2019/05/13	2044	07/11/2019	10.52	Call	Bond Future	6,922.9200	6.9229	6,508.0100	6.5080	(5.993)	0	0	0
2019/05/13	2044	07/11/2019	9.74	Put	Bond Future	3,734.5800	3.7346	3,987.3900	3.9874	6.769	0	0	0
2019/05/13	2044	07/11/2019			Bond Future	9.8313	92.5245	9.8942	91.9976	0.640	0.0000	0.0000	0
2019/05/13	2044	07/11/2019	10.06	Call	Bond Future	4,418.4900	4.4185	4,077.7100	4.0777	(7.713)	0	0	0
2019/05/13	2044	07/11/2019	10.06	Put	Bond Future	2,527.3500	2.5274	2,713.4700	2.7135	7.364	0	0	0
2019/05/13	2044	07/11/2019	10.52	Put	Bond Future	1,423.4100	1.4234	1,535.4000	1.5354	7.868	0	0	328
2019/05/13	2044	07/11/2019	10.07	Call	Bond Future	4,468.1600	4.4682	4,125.4700	4.1255	(7.670)	0	0	0
2019/05/13	2044	07/11/2019	9.19	Call	Bond Future	1,097.3700	1.0974	952.3700	0.9524	(13.213)	0	0	328
2019/05/13	2044	07/11/2019	9.74	Call	Bond Future	2,960.2700	2.9603	2,686.1800	2.6862	(9.259)	0	0	328
2019/05/13	2044	07/11/2019	10.05	Call	Bond Future	4,369.0400	4.3690	4,030.1800	4.0302	(7.756)	0	0	0
2019/05/13	2044	07/11/2019	10.05	Put	Bond Future	2,559.2100	2.5592	2,747.2500	2.7473	7.348	0	0	0
2019/05/13	2044	07/11/2019	9.19	Put	Bond Future	6,777.1000	6.7771	7,159.0000	7.1590	5.635	0	0	0
2019/05/13	2044	06/02/2020	9.74	Call	Bond Future	3,566.7300	3.5667	3,293.4900	3.2935	(7.661)	0	0	328
2019/05/13	2044	06/02/2020	10.78	Put	Bond Future	1,753.7100	1.7537	1,867.6200	1.8676	6.495	0	0	328
2019/05/13	2044	06/02/2020	9.77	Put	Bond Future	4,624.0400	4.6240	4,882.7300	4.8827	5.594	0	0	0
2019/05/13	2044	06/02/2020			Bond Future	9.8812	89.9445	9.9460	89.4072	0.656	0.0000	0.0000	0
2019/05/13	2044	06/02/2020	9.09	Put	Bond Future	8,413.4300	8.4134	8,801.7300	8.8017	4.615	0	0	0
2019/05/13	2044	06/02/2020	9.09	Call	Bond Future	1,395.2700	1.3953	1,246.1800	1.2462	(10.685)	0	0	328
2019/05/13	2044	06/02/2020	9.74	Put	Bond Future	4,756.5400	4.7565	5,020.6900	5.0207	5.553	0	0	0
2019/05/13	2044	06/02/2020	9.77	Call	Bond Future	3,689.1700	3.6892	3,410.4700	3.4105	(7.555)	0	0	0
2019/05/13	2044	06/02/2020	10.78	Call	Bond Future	8,751.3300	8.7513	8,327.8500	8.3278	(4.839)	0	0	0
2019/05/13	2044	06/02/2020	9.78	Call	Bond Future	3,730.4200	3.7304	3,449.9100	3.4499	(7.520)	0	0	0
2019/05/13	2044	06/02/2020	9.76	Put	Bond Future	4,668.1700	4.6682	4,928.6700	4.9287	5.580	0	0	0
2019/05/13	2044	06/02/2020	9.78	Put	Bond Future	4,580.5700	4.5806	4,837.4500	4.8375	5.608	0	0	0
2019/05/13	2044	06/02/2020	9.76	Call	Bond Future	3,648.4500	3.6485	3,371.5600	3.3716	(7.589)	0	0	0
2019/05/13	2046	01/08/2019			Bond Future	117.6244	117.6244	116.4387	116.4387	(1.008)	0.0000	0.0000	12,658
2019/05/13	2046	07/11/2019			Bond Future	118.3400	118.3400	117.1294	117.1294	(1.023)	0.0000	0.0000	0
2019/05/13	2046	06/02/2020			Bond Future	120.6761	120.6761	119.4412	119.4412	(1.023)	0.0000	0.0000	0
2019/05/13	2050	01/08/2019			Bond Future	121.0540	121.0540	119.5727	119.5727	(1.224)	0.0000	0.0000	10,948
2019/05/13	2050	07/11/2019			Bond Future	123.5552	123.5552	122.0428	122.0428	(1.224)	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
2019/05/13	2050	06/02/2020			Bond Future	124.1572	124.1572	122.6151	122.6151	(1.242)	0.0000	0.0000	0
2019/05/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	AL37	01/08/2019			Index Future	646.9720	646.9720	645.5370	645.5370	(0.222)	0.0000	0.0000	0
2019/05/13	AL37	07/11/2019			Index Future	660.1700	660.1700	658.7010	658.7010	(0.223)	0.0000	0.0000	0
2019/05/13	AL37	06/02/2020			Index Future	673.0460	673.0460	671.5460	671.5460	(0.223)	0.0000	0.0000	0
2019/05/13	AL7T	01/08/2019			Index Future	750.8190	750.8190	747.6790	747.6790	(0.418)	0.0000	0.0000	0
2019/05/13	AL7T	07/11/2019			Index Future	766.1350	766.1350	762.9260	762.9260	(0.419)	0.0000	0.0000	0
2019/05/13	AL7T	06/02/2020			Index Future	781.0790	781.0790	777.8030	777.8030	(0.419)	0.0000	0.0000	0
2019/05/13	ALBI	01/08/2019			Index Future	678.6410	678.6410	675.4230	675.4230	(0.474)	0.0000	0.0000	975
2019/05/13	ALBI	07/11/2019			Index Future	692.4850	692.4850	689.1960	689.1960	(0.475)	0.0000	0.0000	0
2019/05/13	ALBI	06/02/2020			Index Future	705.9920	705.9920	702.6360	702.6360	(0.475)	0.0000	0.0000	0
2019/05/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/05/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/13	ES33	01/08/2019			Bond Future	10.8624	78.9228	10.9335	78.5080	0.654	0.0000	0.0000	350
2019/05/13	ES33	07/11/2019			Bond Future	10.9731	76.7380	11.0469	76.3146	0.673	0.0000	0.0000	0
2019/05/13	ES33	06/02/2020			Bond Future	11.0748	78.2355	11.1514	77.8037	0.691	0.0000	0.0000	0
2019/05/13	ES42	01/08/2019			Bond Future	11.1460	80.6443	11.2118	80.2053	0.591	0.0000	0.0000	4,919
2019/05/13	ES42	07/11/2019			Bond Future	11.2551	78.0237	11.3236	77.5755	0.608	0.0000	0.0000	0
2019/05/13	ES42	06/02/2020			Bond Future	11.3517	79.5466	11.4225	79.0895	0.624	0.0000	0.0000	0
2019/05/13	GOVI	01/08/2019	638.68	Call	GOVI	333,140.0000	33.3140	300,120.0000	30.0120	(9.912)	0	0	0
2019/05/13	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/13	GOVI	01/08/2019			GOVI	671.9940	671.9940	668.6920	668.6920	(0.491)	0.0000	0.0000	444
2019/05/13	GOVI	01/08/2019	638.69	Call	GOVI	333,040.0000	33.3040	300,020.0000	30.0020	(9.915)	0	0	0
2019/05/13	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/13	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/13	GOVI	01/08/2019	638.67	Call	GOVI	333,240.0000	33.3240	300,220.0000	30.0220	(9.909)	0	0	0
2019/05/13	GOVI	07/11/2019	672.90	Call	GOVI	128,020.0000	12.8020	94,280.0000	9.4280	(26.355)	0	0	0
2019/05/13	GOVI	07/11/2019			GOVI	685.7020	685.7020	682.3280	682.3280	(0.492)	0.0000	0.0000	0
2019/05/13	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/13	GOVI	07/11/2019	672.91	Call	GOVI	127,920.0000	12.7920	94,180.0000	9.4180	(26.376)	0	0	0
2019/05/13	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/13	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/13	GOVI	07/11/2019	672.92	Call	GOVI	127,820.0000	12.7820	94,080.0000	9.4080	(26.396)	0	0	0
2019/05/13	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/13	GOVI	06/02/2020	703.15	Put	GOVI	40,730.0000	4.0730	75,160.0000	7.5160	84.532	0	0	0
2019/05/13	GOVI	06/02/2020			GOVI	699.0770	699.0770	695.6340	695.6340	(0.493)	0.0000	0.0000	0
2019/05/13	GOVI	06/02/2020	703.14	Put	GOVI	40,630.0000	4.0630	75,060.0000	7.5060	84.740	0	0	0
2019/05/13	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/13	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/13	GOVI	06/02/2020	703.13	Put	GOVI	40,530.0000	4.0530	74,960.0000	7.4960	84.949	0	0	0
2019/05/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/13	IGOV	01/08/2019			Index Future	265.1340	265.1340	263.6340	263.6340	(0.566)	0.0000	0.0000	815
2019/05/13	IGOV	07/11/2019			Index Future	270.6110	270.6110	269.0790	269.0790	(0.566)	0.0000	0.0000	219
2019/05/13	IGOV	06/02/2020			Index Future	275.9520	275.9520	274.3880	274.3880	(0.567)	0.0000	0.0000	0
2019/05/13	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/13	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/13	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/13	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/05/13	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/05/13	IS02	23/03/2020			Interest Rate Swap	98.7600	98.7600	98.7700	98.7700	0.010	0.0000	0.0000	0
2019/05/13	IS02	22/06/2020			Interest Rate Swap	102.3100	102.3100	102.3100	102.3100	0.000	0.0000	0.0000	0
2019/05/13	IS02	21/09/2020			Interest Rate Swap	99.2500	99.2500	99.2500	99.2500	0.000	0.0000	0.0000	0
2019/05/13	IS05	17/12/2020			Interest Rate Swap	95.9900	95.9900	96.0000	96.0000	0.010	0.0000	0.0000	0
2019/05/13	IS05	16/03/2021			Interest Rate Swap	95.1200	95.1200	95.1200	95.1200	0.000	0.0000	0.0000	0
2019/05/13	IS05	15/06/2021			Interest Rate Swap	94.2100	94.2100	94.1900	94.1900	(0.021)	0.0000	0.0000	0
2019/05/13	IS05	21/09/2021			Interest Rate Swap	94.2400	94.2400	94.2400	94.2400	0.000	0.0000	0.0000	0
2019/05/13	IS05	21/12/2021			Interest Rate Swap	96.3100	96.3100	96.3300	96.3300	0.021	0.0000	0.0000	51
2019/05/13	IS05	15/03/2022			Interest Rate Swap	96.3200	96.3200	96.3700	96.3700	0.052	0.0000	0.0000	0
2019/05/13	IS05	21/06/2022			Interest Rate Swap	97.3900	97.3900	97.4500	97.4500	0.062	0.0000	0.0000	0
2019/05/13	IS05	20/09/2022			Interest Rate Swap	101.2200	101.2200	101.2900	101.2900	0.069	0.0000	0.0000	0
2019/05/13	IS05	20/12/2022			Interest Rate Swap	102.3800	102.3800	102.4500	102.4500	0.068	0.0000	0.0000	0
2019/05/13	IS05	22/03/2023			Interest Rate Swap	95.6300	95.6300	95.7100	95.7100	0.084	0.0000	0.0000	0
2019/05/13	IS05	20/06/2023			Interest Rate Swap	101.6100	101.6100	101.7000	101.7000	0.089	0.0000	0.0000	0
2019/05/13	IS05	19/09/2023			Interest Rate Swap	97.0000	97.0000	97.1000	97.1000	0.103	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/13	IS10	17/12/2025			Interest Rate Swap	93.1100	93.1100	93.2300	93.2300	0.129	0.0000	0.0000	0
2019/05/13	IS10	16/03/2026			Interest Rate Swap	90.0500	90.0500	90.1700	90.1700	0.133	0.0000	0.0000	0
2019/05/13	IS10	15/06/2026			Interest Rate Swap	88.7300	88.7300	88.8500	88.8500	0.135	0.0000	0.0000	0
2019/05/13	IS10	21/09/2026			Interest Rate Swap	90.8700	90.8700	91.0000	91.0000	0.143	0.0000	0.0000	0
2019/05/13	IS10	21/12/2026			Interest Rate Swap	94.6700	94.6700	94.8000	94.8000	0.137	0.0000	0.0000	0
2019/05/13	IS10	15/03/2027			Interest Rate Swap	93.2000	93.2000	93.3200	93.3200	0.129	0.0000	0.0000	0
2019/05/13	IS10	21/06/2027			Interest Rate Swap	95.2600	95.2600	95.3900	95.3900	0.136	0.0000	0.0000	0
2019/05/13	IS10	20/09/2027			Interest Rate Swap	100.7500	100.7500	100.8800	100.8800	0.129	0.0000	0.0000	0
2019/05/13	IS10	20/12/2027			Interest Rate Swap	101.0900	101.0900	101.2300	101.2300	0.138	0.0000	0.0000	0
2019/05/13	IS10	22/03/2028			Interest Rate Swap	94.5100	94.5100	94.6700	94.6700	0.169	0.0000	0.0000	0
2019/05/13	IS10	20/06/2028			Interest Rate Swap	101.7700	101.7700	101.9300	101.9300	0.157	0.0000	0.0000	0
2019/05/13	IS10	19/09/2028			Interest Rate Swap	95.2500	95.2500	95.4100	95.4100	0.168	0.0000	0.0000	0
2019/05/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/13	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/13	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/13	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/13	R023	01/08/2019	8.95	Call	Bond Future	4,090.4500	4.0905	3,878.0700	3.8781	(5.192)	0	0	0
2019/05/13	R023	01/08/2019			Bond Future	7.5928	103.8234	7.6623	103.6092	0.915	0.0000	0.0000	56,858
2019/05/13	R023	01/08/2019	8.93	Call	Bond Future	4,032.5900	4.0326	3,820.3800	3.8204	(5.262)	0	0	0
2019/05/13	R023	01/08/2019	8.93	Put	Bond Future	8.9800	0.0090	10.9100	0.0109	21.492	0	0	0
2019/05/13	R023	01/08/2019	8.95	Put	Bond Future	8.1800	0.0082	9.9400	0.0099	21.516	0	0	0
2019/05/13	R023	01/08/2019	8.94	Call	Bond Future	4,061.5100	4.0615	3,849.2100	3.8492	(5.227)	0	0	0
2019/05/13	R023	01/08/2019	8.94	Put	Bond Future	8.5700	0.0086	10.4100	0.0104	21.470	0	0	0
2019/05/13	R023	07/11/2019	7.98	Call	Bond Future	1,582.4900	1.5825	1,427.9700	1.4280	(9.764)	0	0	0
2019/05/13	R023	07/11/2019			Bond Future	7.5888	102.0081	7.6649	101.7893	1.002	0.0000	0.0000	0
2019/05/13	R023	07/11/2019	7.99	Call	Bond Future	1,603.9600	1.6040	1,448.5700	1.4486	(9.688)	0	0	0
2019/05/13	R023	07/11/2019	7.98	Put	Bond Future	463.3700	0.4634	527.6400	0.5276	13.870	0	0	0
2019/05/13	R023	07/11/2019	7.99	Put	Bond Future	456.4400	0.4564	519.8400	0.5198	13.890	0	0	0
2019/05/13	R023	07/11/2019	8.00	Call	Bond Future	1,625.2800	1.6253	1,469.0200	1.4690	(9.614)	0	0	0
2019/05/13	R023	07/11/2019	8.00	Put	Bond Future	449.3600	0.4494	511.8900	0.5119	13.915	0	0	0
2019/05/13	R023	06/02/2020	7.54	Call	Bond Future	953.7100	0.9537	842.1200	0.8421	(11.701)	0	0	0
2019/05/13	R023	06/02/2020			Bond Future	7.5656	103.9984	7.6488	103.7752	1.100	0.0000	0.0000	0
2019/05/13	R023	06/02/2020	7.52	Call	Bond Future	923.2500	0.9233	813.6700	0.8137	(11.869)	0	0	0
2019/05/13	R023	06/02/2020	7.52	Put	Bond Future	1,045.8600	1.0459	1,159.4800	1.1595	10.864	0	0	0
2019/05/13	R023	06/02/2020	7.54	Put	Bond Future	1,022.5400	1.0225	1,134.1500	1.1342	10.915	0	0	0
2019/05/13	R023	06/02/2020	7.53	Call	Bond Future	938.6000	0.9386	828.0100	0.8280	(11.782)	0	0	0
2019/05/13	R023	06/02/2020	7.53	Put	Bond Future	1,034.3200	1.0343	1,146.9300	1.1469	10.887	0	0	0
2019/05/13	R035	01/08/2019	10.23	Call	Bond Future	5,389.2300	5.3892	4,880.7900	4.8808	(9.434)	0	0	0
2019/05/13	R035	01/08/2019	10.22	Put	Bond Future	470.0200	0.4700	548.8800	0.5489	16.778	0	0	0
2019/05/13	R035	01/08/2019			Bond Future	9.5630	98.3081	9.6395	97.7225	0.800	0.0000	0.0000	58,977
2019/05/13	R035	01/08/2019	10.24	Call	Bond Future	5,449.9500	5.4500	4,939.8500	4.9399	(9.360)	0	0	0

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2019/05/13	R035	01/08/2019	10.24	Put	Bond Future	449.2900		0.4493	524.7800	0.5248	16.802	0	0	0
2019/05/13	R035	01/08/2019	10.23	Put	Bond Future	459.5500		0.4595	536.7000	0.5367	16.788	0	0	0
2019/05/13	R035	01/08/2019	10.22	Call	Bond Future	5,328.6300		5.3286	4,821.9000	4.8219	(9.510)	0	0	0
2019/05/13	R035	07/11/2019	9.88	Call	Bond Future	4,102.0400		4.1020	3,719.5800	3.7196	(9.324)	0	0	0
2019/05/13	R035	07/11/2019	9.89	Call	Bond Future	4,148.0100		4.1480	3,763.3800	3.7634	(9.273)	0	0	0
2019/05/13	R035	07/11/2019	9.87	Put	Bond Future	2,238.8400		2.2388	2,456.3100	2.4563	9.714	0	0	0
2019/05/13	R035	07/11/2019	10.21	Put	Bond Future	1,462.3200		1.4623	1,613.7800	1.6138	10.358	0	0	3,500
2019/05/13	R035	07/11/2019			Bond Future	9.6267		95.8094	9.7059	95.2116	0.823	0.0000	0.0000	0
2019/05/13	R035	07/11/2019	9.89	Put	Bond Future	2,183.4800		2.1835	2,396.6100	2.3966	9.761	0	0	0
2019/05/13	R035	07/11/2019	9.87	Call	Bond Future	4,056.2900		4.0563	3,676.0000	3.6760	(9.375)	0	0	0
2019/05/13	R035	07/11/2019	8.92	Put	Bond Future	6,452.0900		6.4521	6,906.7200	6.9067	7.046	0	0	0
2019/05/13	R035	07/11/2019	8.92	Call	Bond Future	866.7400		0.8667	723.6100	0.7236	(16.514)	0	0	3,500
2019/05/13	R035	07/11/2019	9.52	Put	Bond Future	3,424.1000		3.4241	3,724.4900	3.7245	8.773	0	0	0
2019/05/13	R035	07/11/2019	9.52	Call	Bond Future	2,610.6700		2.6107	2,313.3000	2.3133	(11.391)	0	0	3,500
2019/05/13	R035	07/11/2019	9.88	Put	Bond Future	2,211.0100		2.2110	2,426.3100	2.4263	9.738	0	0	0
2019/05/13	R035	07/11/2019	10.21	Call	Bond Future	5,733.8800		5.7339	5,287.5800	5.2876	(7.784)	0	0	0
2019/05/13	R035	06/02/2020	9.60	Call	Bond Future	3,414.9700		3.4150	3,102.5500	3.1025	(9.149)	0	0	0
2019/05/13	R035	06/02/2020	9.61	Put	Bond Future	3,999.9400		3.9999	4,295.0500	4.2950	7.378	0	0	0
2019/05/13	R035	06/02/2020			Bond Future	9.6829		97.6789	9.7649	97.0693	0.846	0.0000	0.0000	0
2019/05/13	R035	06/02/2020	9.60	Put	Bond Future	4,037.9300		4.0379	4,335.0600	4.3351	7.358	0	0	0
2019/05/13	R035	06/02/2020	9.61	Call	Bond Future	3,452.4000		3.4524	3,137.9600	3.1380	(9.108)	0	0	0
2019/05/13	R035	06/02/2020	9.59	Call	Bond Future	3,377.7500		3.3777	3,067.3500	3.0674	(9.190)	0	0	0
2019/05/13	R035	06/02/2020	9.59	Put	Bond Future	4,076.2200		4.0762	4,375.3700	4.3754	7.339	0	0	0
2019/05/13	R186	01/08/2019	9.54	Call	Bond Future	5,900.3600		5.9004	5,528.9100	5.5289	(6.295)	0	0	0
2019/05/13	R186	01/08/2019	10.08	Put	Bond Future	14.6600		0.0147	16.9700	0.0170	15.757	0	0	6,000
2019/05/13	R186	01/08/2019	8.38	Call	Bond Future	995.3900		0.9954	818.0300	0.8180	(17.818)	0	0	0
2019/05/13	R186	01/08/2019			Bond Future	8.4979		112.1050	8.5651	111.7182	0.791	0.0000	0.0000	111,915
2019/05/13	R186	01/08/2019	9.52	Call	Bond Future	5,797.8400		5.7978	5,427.2800	5.4273	(6.391)	0	0	0
2019/05/13	R186	01/08/2019	9.52	Put	Bond Future	98.9500		0.0989	115.1500	0.1152	16.372	0	0	0
2019/05/13	R186	01/08/2019	8.30	Put	Bond Future	1,954.7400		1.9547	2,186.8100	2.1868	11.872	0	0	0
2019/05/13	R186	01/08/2019	8.30	Call	Bond Future	805.1000		0.8051	650.4100	0.6504	(19.214)	0	0	6,000
2019/05/13	R186	01/08/2019	9.05	Put	Bond Future	346.2300		0.3462	403.0400	0.4030	16.408	0	0	0
2019/05/13	R186	01/08/2019	9.05	Call	Bond Future	3,472.8000		3.4728	3,142.8500	3.1429	(9.501)	0	0	6,000
2019/05/13	R186	01/08/2019	9.54	Put	Bond Future	93.7900		0.0938	109.1000	0.1091	16.324	0	0	0
2019/05/13	R186	01/08/2019	10.08	Call	Bond Future	8,675.1000		8.6751	8,290.6500	8.2907	(4.432)	0	0	0
2019/05/13	R186	01/08/2019	8.38	Put	Bond Future	1,678.5600		1.6786	1,887.9600	1.8880	12.475	0	0	0
2019/05/13	R186	01/08/2019	8.70	Put	Bond Future	839.1300		0.8391	962.8100	0.9628	14.739	0	0	6,200
2019/05/13	R186	01/08/2019	9.53	Call	Bond Future	5,849.0600		5.8491	5,478.0400	5.4780	(6.343)	0	0	0
2019/05/13	R186	01/08/2019	9.53	Put	Bond Future	96.3100		0.0963	112.0500	0.1121	16.343	0	0	0
2019/05/13	R186	01/08/2019	8.70	Call	Bond Future	1,996.9100		1.9969	1,733.8300	1.7338	(13.174)	0	0	0
2019/05/13	R186	01/08/2019	9.22	Call	Bond Future	4,287.1500		4.2871	3,937.2100	3.9372	(8.163)	0	0	0
2019/05/13	R186	01/08/2019	9.22	Put	Bond Future	220.8300		0.2208	257.6500	0.2577	16.673	0	0	0
2019/05/13	R186	07/11/2019	8.94	Call	Bond Future	3,328.7300		3.3287	3,051.7800	3.0518	(8.320)	0	0	0
2019/05/13	R186	07/11/2019	8.23	Call	Bond Future	1,148.4400		1.1484	996.6400	0.9966	(13.218)	0	0	5,000
2019/05/13	R186	07/11/2019			Bond Future	8.5406		114.3924	8.6114	113.9974	0.829	0.0000	0.0000	0
2019/05/13	R186	07/11/2019	8.94	Put	Bond Future	1,125.2600		1.1253	1,243.2800	1.2433	10.488	0	0	0
2019/05/13	R186	07/11/2019	8.73	Call	Bond Future	2,567.7800		2.5678	2,323.6700	2.3237	(9.507)	0	0	0

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2019/05/13	R186	07/11/2019	8.73	Put	Bond Future	1,515.7500	1.5157	1,666.6100	1.6666	9.953	0	0	5,000
2019/05/13	R186	07/11/2019	8.96	Put	Bond Future	1,093.1000	1.0931	1,208.2600	1.2083	10.535	0	0	0
2019/05/13	R186	07/11/2019	8.23	Put	Bond Future	2,902.2000	2.9022	3,145.3700	3.1454	8.379	0	0	0
2019/05/13	R186	07/11/2019	8.95	Call	Bond Future	3,366.9800	3.3670	3,088.5900	3.0886	(8.268)	0	0	0
2019/05/13	R186	07/11/2019	8.96	Call	Bond Future	3,405.4100	3.4054	3,125.6000	3.1256	(8.217)	0	0	0
2019/05/13	R186	07/11/2019	8.95	Put	Bond Future	1,109.0800	1.1091	1,225.6600	1.2257	10.511	0	0	0
2019/05/13	R186	06/02/2020	8.57	Call	Bond Future	2,409.3300	2.4093	2,195.8100	2.1958	(8.862)	0	0	0
2019/05/13	R186	06/02/2020			Bond Future	8.5714	111.3162	8.6458	110.9134	0.868	0.0000	0.0000	0
2019/05/13	R186	06/02/2020	8.55	Call	Bond Future	2,349.3700	2.3494	2,138.8300	2.1388	(8.962)	0	0	0
2019/05/13	R186	06/02/2020	8.55	Put	Bond Future	2,465.3800	2.4654	2,657.6500	2.6576	7.799	0	0	0
2019/05/13	R186	06/02/2020	8.57	Put	Bond Future	2,416.7700	2.4168	2,606.0600	2.6061	7.832	0	0	0
2019/05/13	R186	06/02/2020	8.56	Call	Bond Future	2,379.0700	2.3791	2,167.0400	2.1670	(8.912)	0	0	0
2019/05/13	R186	06/02/2020	8.56	Put	Bond Future	2,440.7800	2.4408	2,631.5600	2.6316	7.816	0	0	0
2019/05/13	R197	01/08/2019			Bond Future	303.2951	303.2951	303.2138	303.2138	(0.027)	0.0000	0.0000	2,507
2019/05/13	R197	07/11/2019			Bond Future	309.5614	309.5614	309.4777	309.4777	(0.027)	0.0000	0.0000	0
2019/05/13	R197	06/02/2020			Bond Future	308.0257	308.0257	307.9399	307.9399	(0.028)	0.0000	0.0000	0
2019/05/13	R202	01/08/2019			Bond Future	239.6830	239.6830	238.0723	238.0723	(0.672)	0.0000	0.0000	9,390
2019/05/13	R202	07/11/2019			Bond Future	244.6350	244.6350	242.9903	242.9903	(0.672)	0.0000	0.0000	0
2019/05/13	R202	06/02/2020			Bond Future	245.4023	245.4023	243.7248	243.7248	(0.684)	0.0000	0.0000	0
2019/05/13	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/13	R207	01/08/2019	7.33	Call	Bond Future	738.5800	0.7386	735.8500	0.7358	(0.370)	0	0	0
2019/05/13	R207	01/08/2019			Bond Future	5.6304	101.0986	5.6367	101.0958	0.111	0.0000	0.0000	4,891
2019/05/13	R207	01/08/2019	7.34	Call	Bond Future	742.9000	0.7429	740.1700	0.7402	(0.367)	0	0	0
2019/05/13	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/13	R207	01/08/2019	7.35	Call	Bond Future	747.2100	0.7472	744.4800	0.7445	(0.365)	0	0	0
2019/05/13	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/13	R207	07/11/2019	2.08	Put	Bond Future	91.0100	0.0910	93.6100	0.0936	2.857	0	0	0
2019/05/13	R207	07/11/2019			Bond Future	2.5621	103.1615	2.5791	103.1585	0.663	0.0000	0.0000	0
2019/05/13	R207	07/11/2019	2.07	Call	Bond Future	3.9100	0.0039	3.4700	0.0035	(11.253)	0	0	0
2019/05/13	R207	07/11/2019	2.07	Put	Bond Future	92.6100	0.0926	95.2200	0.0952	2.818	0	0	0
2019/05/13	R207	07/11/2019	2.08	Call	Bond Future	4.1100	0.0041	3.6600	0.0037	(10.949)	0	0	0
2019/05/13	R207	07/11/2019	2.06	Call	Bond Future	3.7100	0.0037	3.2900	0.0033	(11.321)	0	0	0
2019/05/13	R207	07/11/2019	2.06	Put	Bond Future	94.2200	0.0942	96.8500	0.0969	2.791	0	0	0
2019/05/13	R208	01/08/2019	8.16	Call	Bond Future	2,559.8200	2.5598	2,557.8700	2.5579	(0.076)	0	0	0
2019/05/13	R208	01/08/2019	8.17	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/05/13	R208	01/08/2019			Bond Future	6.4773	102.7697	6.4786	102.7677	0.019	0.0000	0.0000	10,880
2019/05/13	R208	01/08/2019	8.16	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/05/13	R208	01/08/2019	8.17	Call	Bond Future	2,574.7700	2.5748	2,572.8200	2.5728	(0.076)	0	0	0
2019/05/13	R208	01/08/2019	8.15	Call	Bond Future	2,544.8700	2.5449	2,542.9200	2.5429	(0.077)	0	0	0
2019/05/13	R208	01/08/2019	8.15	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/05/13	R208	07/11/2019	6.83	Call	Bond Future	853.1700	0.8532	849.6400	0.8496	(0.414)	0	0	0
2019/05/13	R208	07/11/2019	6.82	Put	Bond Future	72.0400	0.0720	70.7400	0.0707	(1.805)	0	0	0
2019/05/13	R208	07/11/2019			Bond Future	6.2309	101.4613	6.2326	101.4590	0.027	0.0000	0.0000	0
2019/05/13	R208	07/11/2019	6.84	Call	Bond Future	864.8900	0.8649	861.3700	0.8614	(0.407)	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
2019/05/13	R208	07/11/2019	6.84	Put	Bond Future	69.6600	0.0697	68.3700	0.0684	(1.852)	0	0	0
2019/05/13	R208	07/11/2019	6.83	Put	Bond Future	70.9200	0.0709	69.6200	0.0696	(1.833)	0	0	0
2019/05/13	R208	07/11/2019	6.82	Call	Bond Future	841.3000	0.8413	837.7700	0.8378	(0.420)	0	0	0
2019/05/13	R208	06/02/2020	6.13	Put	Bond Future	143.3300	0.1433	142.7700	0.1428	(0.391)	0	0	0
2019/05/13	R208	06/02/2020	6.12	Call	Bond Future	445.7700	0.4458	442.7800	0.4428	(0.671)	0	0	0
2019/05/13	R208	06/02/2020			Bond Future	5.8449	103.4410	5.8472	103.4385	0.038	0.0000	0.0000	0
2019/05/13	R208	06/02/2020	6.13	Call	Bond Future	453.7200	0.4537	450.7200	0.4507	(0.661)	0	0	0
2019/05/13	R208	06/02/2020	6.12	Put	Bond Future	146.2500	0.1463	145.7000	0.1457	(0.376)	0	0	0
2019/05/13	R208	06/02/2020	6.14	Call	Bond Future	462.0400	0.4620	459.0300	0.4590	(0.651)	0	0	0
2019/05/13	R208	06/02/2020	6.14	Put	Bond Future	140.7900	0.1408	140.2200	0.1402	(0.405)	0	0	0
2019/05/13	R209	01/08/2019	10.17	Call	Bond Future	4,538.8500	4.5388	4,133.0200	4.1330	(8.941)	0	0	0
2019/05/13	R209	01/08/2019	10.15	Put	Bond Future	429.8800	0.4299	494.2900	0.4943	14.983	0	0	0
2019/05/13	R209	01/08/2019	9.30	Call	Bond Future	990.8400	0.9908	801.9500	0.8019	(19.064)	0	0	7,560
2019/05/13	R209	01/08/2019			Bond Future	9.5170	75.1424	9.5883	74.6749	0.748	0.0000	0.0000	87,926
2019/05/13	R209	01/08/2019	10.17	Put	Bond Future	411.2200	0.4112	472.8900	0.4729	14.997	0	0	0
2019/05/13	R209	01/08/2019	10.15	Call	Bond Future	4,436.2200	4.4362	4,033.1300	4.0331	(9.086)	0	0	0
2019/05/13	R209	01/08/2019	10.16	Put	Bond Future	420.4500	0.4205	483.4800	0.4835	14.991	0	0	0
2019/05/13	R209	01/08/2019	9.30	Put	Bond Future	2,442.7900	2.4428	2,721.4000	2.7214	11.405	0	0	0
2019/05/13	R209	01/08/2019	9.80	Put	Bond Future	930.1100	0.9301	1,061.0300	1.0610	14.076	0	0	0
2019/05/13	R209	01/08/2019	10.16	Call	Bond Future	4,487.4700	4.4875	4,083.0000	4.0830	(9.013)	0	0	0
2019/05/13	R209	01/08/2019	9.80	Call	Bond Future	2,762.0500	2.7620	2,425.4700	2.4255	(12.186)	0	0	7,560
2019/05/13	R209	01/08/2019	10.46	Call	Bond Future	6,067.7700	6.0678	5,632.3100	5.6323	(7.177)	0	0	0
2019/05/13	R209	01/08/2019	10.46	Put	Bond Future	216.2100	0.2162	248.2500	0.2482	14.819	0	0	7,560
2019/05/13	R209	07/11/2019	9.82	Call	Bond Future	3,508.1000	3.5081	3,200.6000	3.2006	(8.765)	0	0	0
2019/05/13	R209	07/11/2019			Bond Future	9.5712	73.5226	9.6448	73.0453	0.768	0.0000	0.0000	0
2019/05/13	R209	07/11/2019	9.80	Call	Bond Future	3,430.1200	3.4301	3,126.1000	3.1261	(8.863)	0	0	0
2019/05/13	R209	07/11/2019	9.80	Put	Bond Future	1,959.9400	1.9599	2,133.1900	2.1332	8.840	0	0	0
2019/05/13	R209	07/11/2019	9.82	Put	Bond Future	1,911.4600	1.9115	2,081.2300	2.0812	8.882	0	0	0
2019/05/13	R209	07/11/2019	9.81	Call	Bond Future	3,468.9200	3.4689	3,163.1600	3.1632	(8.814)	0	0	0
2019/05/13	R209	07/11/2019	9.81	Put	Bond Future	1,935.4700	1.9355	2,106.9800	2.1070	8.861	0	0	0
2019/05/13	R209	06/02/2020	9.52	Put	Bond Future	3,535.2000	3.5352	3,771.6600	3.7717	6.689	0	0	0
2019/05/13	R209	06/02/2020			Bond Future	9.6167	74.9573	9.6924	74.4706	0.787	0.0000	0.0000	0
2019/05/13	R209	06/02/2020	9.51	Call	Bond Future	2,874.6500	2.8746	2,626.1000	2.6261	(8.646)	0	0	0
2019/05/13	R209	06/02/2020	9.51	Put	Bond Future	3,568.3500	3.5683	3,806.4300	3.8064	6.672	0	0	0
2019/05/13	R209	06/02/2020	9.52	Call	Bond Future	2,906.9300	2.9069	2,656.7600	2.6568	(8.606)	0	0	0
2019/05/13	R209	06/02/2020	9.50	Call	Bond Future	2,842.2800	2.8423	2,595.3700	2.5954	(8.687)	0	0	0
2019/05/13	R209	06/02/2020	9.50	Put	Bond Future	3,601.5000	3.6015	3,841.2200	3.8412	6.656	0	0	0
2019/05/13	R210	01/08/2019			Bond Future	192.0470	192.0470	191.3257	191.3257	(0.376)	0.0000	0.0000	3,142
2019/05/13	R210	07/11/2019			Bond Future	193.4157	193.4157	192.6788	192.6788	(0.381)	0.0000	0.0000	0
2019/05/13	R210	06/02/2020			Bond Future	197.2333	197.2333	196.4818	196.4818	(0.381)	0.0000	0.0000	0
2019/05/13	R212	01/08/2019			Bond Future	159.7304	159.7304	159.6681	159.6681	(0.039)	0.0000	0.0000	6,690
2019/05/13	R212	07/11/2019			Bond Future	163.0307	163.0307	162.9668	162.9668	(0.039)	0.0000	0.0000	0
2019/05/13	R212	06/02/2020			Bond Future	164.0091	164.0091	163.9437	163.9437	(0.040)	0.0000	0.0000	0
2019/05/13	R213	01/08/2019	9.99	Put	Bond Future	310.8100	0.3108	367.3200	0.3673	18.182	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
2019/05/13	R213	01/08/2019	9.98	Call	Bond Future	4,888.7500	4.8888	4,435.4900	4.4355	(9.271)	0	0	0
2019/05/13	R213	01/08/2019			Bond Future	9.2233	87.4042	9.3051	86.8932	0.887	0.0000	0.0000	17,140
2019/05/13	R213	01/08/2019	9.99	Call	Bond Future	4,939.9100	4.9399	4,485.4100	4.4854	(9.201)	0	0	0
2019/05/13	R213	01/08/2019	9.98	Put	Bond Future	317.8000	0.3178	375.5500	0.3755	18.172	0	0	0
2019/05/13	R213	01/08/2019	10.00	Call	Bond Future	4,991.2500	4.9913	4,535.5300	4.5355	(9.130)	0	0	0
2019/05/13	R213	01/08/2019	10.00	Put	Bond Future	304.0600	0.3041	359.3500	0.3594	18.184	0	0	0
2019/05/13	R213	07/11/2019	9.59	Put	Bond Future	1,593.4500	1.5934	1,772.6400	1.7726	11.245	0	0	0
2019/05/13	R213	07/11/2019	9.58	Call	Bond Future	3,432.2000	3.4322	3,091.6900	3.0917	(9.921)	0	0	0
2019/05/13	R213	07/11/2019			Bond Future	9.2809	85.6346	9.3658	85.1130	0.915	0.0000	0.0000	0
2019/05/13	R213	07/11/2019	9.59	Call	Bond Future	3,470.9800	3.4710	3,128.5600	3.1286	(9.865)	0	0	0
2019/05/13	R213	07/11/2019	9.58	Put	Bond Future	1,614.5300	1.6145	1,795.6300	1.7956	11.217	0	0	0
2019/05/13	R213	07/11/2019	9.60	Call	Bond Future	3,509.9300	3.5099	3,165.6100	3.1656	(9.810)	0	0	0
2019/05/13	R213	07/11/2019	9.60	Put	Bond Future	1,572.6100	1.5726	1,749.9000	1.7499	11.274	0	0	0
2019/05/13	R213	06/02/2020	9.26	Put	Bond Future	3,141.0700	3.1411	3,402.4300	3.4024	8.321	0	0	0
2019/05/13	R213	06/02/2020	9.27	Call	Bond Future	2,740.8500	2.7408	2,468.4900	2.4685	(9.937)	0	0	0
2019/05/13	R213	06/02/2020			Bond Future	9.3309	87.3055	9.4189	86.7736	0.943	0.0000	0.0000	0
2019/05/13	R213	06/02/2020	9.28	Call	Bond Future	2,772.5100	2.7725	2,498.3300	2.4983	(9.889)	0	0	0
2019/05/13	R213	06/02/2020	9.28	Put	Bond Future	3,082.1600	3.0822	3,339.8700	3.3399	8.361	0	0	0
2019/05/13	R213	06/02/2020	9.26	Call	Bond Future	2,709.3600	2.7094	2,438.8300	2.4388	(9.985)	0	0	0
2019/05/13	R213	06/02/2020	9.27	Put	Bond Future	3,111.5000	3.1115	3,371.0300	3.3710	8.341	0	0	0
2019/05/13	R214	01/08/2019	10.34	Put	Bond Future	547.0800	0.5471	614.0500	0.6141	12.241	0	0	0
2019/05/13	R214	01/08/2019			Bond Future	9.7329	73.8604	9.7989	73.4097	0.679	0.0000	0.0000	10,672
2019/05/13	R214	01/08/2019	10.33	Call	Bond Future	4,472.6700	4.4727	4,090.3300	4.0903	(8.548)	0	0	0
2019/05/13	R214	01/08/2019	10.33	Put	Bond Future	557.9900	0.5580	626.3200	0.6263	12.246	0	0	0
2019/05/13	R214	01/08/2019	10.34	Call	Bond Future	4,524.3600	4.5244	4,140.6600	4.1407	(8.481)	0	0	0
2019/05/13	R214	01/08/2019	10.32	Call	Bond Future	4,421.2000	4.4212	4,040.2500	4.0402	(8.616)	0	0	0
2019/05/13	R214	01/08/2019	10.32	Put	Bond Future	569.2100	0.5692	638.9300	0.6389	12.249	0	0	0
2019/05/13	R214	07/11/2019	10.02	Put	Bond Future	2,089.2400	2.0892	2,253.7200	2.2537	7.873	0	0	0
2019/05/13	R214	07/11/2019			Bond Future	9.7910	72.0683	9.8591	71.6082	0.696	0.0000	0.0000	0
2019/05/13	R214	07/11/2019	10.01	Call	Bond Future	3,577.2900	3.5773	3,283.3400	3.2833	(8.217)	0	0	0
2019/05/13	R214	07/11/2019	10.01	Put	Bond Future	2,115.0100	2.1150	2,281.1500	2.2812	7.855	0	0	0
2019/05/13	R214	07/11/2019	10.02	Call	Bond Future	3,617.1400	3.6171	3,321.5300	3.3215	(8.172)	0	0	0
2019/05/13	R214	07/11/2019	10.00	Call	Bond Future	3,537.6200	3.5376	3,245.3300	3.2453	(8.262)	0	0	0
2019/05/13	R214	07/11/2019	10.00	Put	Bond Future	2,141.0500	2.1410	2,308.8500	2.3088	7.837	0	0	0
2019/05/13	R214	06/02/2020	9.73	Call	Bond Future	3,034.7200	3.0347	2,792.6700	2.7927	(7.976)	0	0	0
2019/05/13	R214	06/02/2020			Bond Future	9.8423	73.4745	9.9125	73.0053	0.713	0.0000	0.0000	0
2019/05/13	R214	06/02/2020	9.71	Call	Bond Future	2,967.8400	2.9678	2,728.9200	2.7289	(8.050)	0	0	0
2019/05/13	R214	06/02/2020	9.71	Put	Bond Future	3,866.5700	3.8666	4,096.8000	4.0968	5.954	0	0	0
2019/05/13	R214	06/02/2020	9.73	Put	Bond Future	3,796.4700	3.7965	4,023.5700	4.0236	5.982	0	0	0
2019/05/13	R214	06/02/2020	9.72	Call	Bond Future	3,001.0600	3.0011	2,760.5800	2.7606	(8.013)	0	0	0
2019/05/13	R214	06/02/2020	9.72	Put	Bond Future	3,831.2500	3.8313	4,059.9200	4.0599	5.969	0	0	0
2019/05/13	R248	01/08/2019	10.35	Call	Bond Future	5,949.1700	5.9492	5,482.9000	5.4829	(7.838)	0	0	0
2019/05/13	R248	01/08/2019	10.34	Put	Bond Future	613.7400	0.6137	685.0100	0.6850	11.612	0	0	0
2019/05/13	R248	01/08/2019			Bond Future	9.7121	94.5221	9.7730	93.9860	0.628	0.0000	0.0000	102,934
2019/05/13	R248	01/08/2019	10.36	Call	Bond Future	6,016.1300	6.0161	5,548.3700	5.5484	(7.775)	0	0	0
2019/05/13	R248	01/08/2019	10.36	Put	Bond Future	588.5900	0.5886	656.8500	0.6569	11.597	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
2019/05/13	R248	01/08/2019	10.35	Put	Bond Future	601.0400	0.6010	670.7900	0.6708	11.605	0	0	0
2019/05/13	R248	01/08/2019	10.34	Call	Bond Future	5,882.3400	5.8823	5,417.5900	5.4176	(7.901)	0	0	0
2019/05/13	R248	07/11/2019	10.02	Call	Bond Future	4,651.4600	4.6515	4,292.6200	4.2926	(7.715)	0	0	0
2019/05/13	R248	07/11/2019	10.01	Put	Bond Future	2,535.0700	2.5351	2,725.5600	2.7256	7.514	0	0	0
2019/05/13	R248	07/11/2019			Bond Future	9.7691	92.0096	9.8320	91.4623	0.644	0.0000	0.0000	48
2019/05/13	R248	07/11/2019	10.03	Call	Bond Future	4,703.5700	4.7036	4,342.7400	4.3427	(7.671)	0	0	0
2019/05/13	R248	07/11/2019	10.03	Put	Bond Future	2,471.1300	2.4711	2,657.6400	2.6576	7.548	0	0	0
2019/05/13	R248	07/11/2019	10.02	Put	Bond Future	2,502.7900	2.5028	2,691.2900	2.6913	7.532	0	0	0
2019/05/13	R248	07/11/2019	10.01	Call	Bond Future	4,599.8200	4.5998	4,242.9700	4.2430	(7.758)	0	0	0
2019/05/13	R248	06/02/2020	9.71	Put	Bond Future	4,735.4700	4.7355	5,004.7300	5.0047	5.686	0	0	0
2019/05/13	R248	06/02/2020			Bond Future	9.8194	93.8049	9.8842	93.2468	0.660	0.0000	0.0000	0
2019/05/13	R248	06/02/2020	9.71	Call	Bond Future	3,779.8700	3.7799	3,491.0200	3.4910	(7.642)	0	0	0
2019/05/13	R248	06/02/2020	9.70	Put	Bond Future	4,780.6700	4.7807	5,051.8400	5.0518	5.672	0	0	0
2019/05/13	R248	06/02/2020	9.72	Call	Bond Future	3,823.1400	3.8231	3,532.3800	3.5324	(7.605)	0	0	0
2019/05/13	R248	06/02/2020	9.72	Put	Bond Future	4,690.6400	4.6906	4,957.9900	4.9580	5.700	0	0	0
2019/05/13	R248	06/02/2020	9.70	Call	Bond Future	3,736.8300	3.7368	3,449.8900	3.4499	(7.679)	0	0	0

**Total**

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