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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/05/2019 TO 16/05/2019

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
2019/05/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	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	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
2019/05/16	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	2025	01/08/2019			Bond Future	136.7594		136.7594	136.8159	136.8159	0.041	0.0000	0.0000	1,622
2019/05/16	2025	07/11/2019			Bond Future	139.5716		139.5716	139.6290	139.6290	0.041	0.0000	0.0000	0
2019/05/16	2025	06/02/2020			Bond Future	140.8602		140.8602	140.9185	140.9185	0.041	0.0000	0.0000	0
2019/05/16	2029	01/08/2019			Bond Future	103.6739		103.6739	103.6893	103.6893	0.015	0.0000	0.0000	4,132
2019/05/16	2029	07/11/2019			Bond Future	104.7146		104.7146	104.7302	104.7302	0.015	0.0000	0.0000	0
2019/05/16	2029	06/02/2020			Bond Future	106.7842		106.7842	106.7998	106.7998	0.015	0.0000	0.0000	0
2019/05/16	2030	01/08/2019	9.91	Put	Bond Future	213.3600		0.2134	251.5400	0.2515	17.895	0	0	0
2019/05/16	2030	01/08/2019	9.68	Call	Bond Future	4,082.6800		4.0827	3,758.6800	3.7587	(7.936)	0	0	0
2019/05/16	2030	01/08/2019	8.67	Put	Bond Future	3,130.7400		3.1307	3,427.0700	3.4271	9.465	0	0	0
2019/05/16	2030	01/08/2019	9.15	Put	Bond Future	1,294.1800		1.2942	1,464.9900	1.4650	13.198	0	0	0
2019/05/16	2030	01/08/2019			Bond Future	9.0801		92.9212	9.1413	92.5336	0.674	0.0000	0.0000	49,379
2019/05/16	2030	01/08/2019	8.35	Put	Bond Future	4,926.5000		4.9265	5,280.8300	5.2808	7.192	0	0	0
2019/05/16	2030	01/08/2019	8.35	Call	Bond Future	133.4500		0.1335	100.2400	0.1002	(24.886)	0	0	2,025
2019/05/16	2030	01/08/2019	9.22	Put	Bond Future	1,112.3800		1.1124	1,265.4700	1.2655	13.762	0	0	0
2019/05/16	2030	01/08/2019	9.22	Call	Bond Future	1,994.9000		1.9949	1,760.4500	1.7604	(11.752)	0	0	5,400
2019/05/16	2030	01/08/2019	9.69	Call	Bond Future	4,133.6200		4.1336	3,808.2700	3.8083	(7.871)	0	0	0
2019/05/16	2030	01/08/2019	9.69	Put	Bond Future	366.6600		0.3667	428.8500	0.4288	16.961	0	0	5,400
2019/05/16	2030	01/08/2019	9.91	Call	Bond Future	5,288.9700		5.2890	4,939.6100	4.9396	(6.605)	0	0	0
2019/05/16	2030	01/08/2019	9.92	Call	Bond Future	5,342.6000		5.3426	4,992.3800	4.9924	(6.555)	0	0	0
2019/05/16	2030	01/08/2019	9.90	Put	Bond Future	218.7200		0.2187	257.7900	0.2578	17.863	0	0	0
2019/05/16	2030	01/08/2019	9.68	Put	Bond Future	375.8200		0.3758	439.3600	0.4394	16.907	0	0	4,800
2019/05/16	2030	01/08/2019	8.67	Call	Bond Future	477.8100		0.4778	386.6000	0.3866	(19.089)	0	0	5,400
2019/05/16	2030	01/08/2019	9.15	Call	Bond Future	1,736.5000		1.7365	1,519.7700	1.5198	(12.481)	0	0	2,025
2019/05/16	2030	01/08/2019	9.92	Put	Bond Future	208.1200		0.2081	245.4400	0.2454	17.932	0	0	0
2019/05/16	2030	01/08/2019	9.90	Call	Bond Future	5,235.4000		5.2354	4,886.9300	4.8869	(6.656)	0	0	0
2019/05/16	2030	01/08/2019	8.77	Put	Bond Future	2,661.0000		2.6610	2,932.7200	2.9327	10.211	0	0	0
2019/05/16	2030	01/08/2019	8.77	Call	Bond Future	664.1200		0.6641	548.3000	0.5483	(17.440)	0	0	0
2019/05/16	2030	01/08/2019	9.27	Put	Bond Future	995.5800		0.9956	1,136.5300	1.1365	14.158	0	0	0
2019/05/16	2030	01/08/2019	9.27	Call	Bond Future	2,190.8300		2.1908	1,944.2400	1.9442	(11.256)	0	0	0
2019/05/16	2030	07/11/2019	9.49	Put	Bond Future	1,426.9900		1.4270	1,561.6800	1.5617	9.439	0	0	0
2019/05/16	2030	07/11/2019	9.76	Put	Bond Future	996.6500		0.9967	1,096.4000	1.0964	10.009	0	0	5,500
2019/05/16	2030	07/11/2019			Bond Future	9.1340		94.8084	9.1977	94.4128	0.697	0.0000	0.0000	0
2019/05/16	2030	07/11/2019	9.10	Put	Bond Future	2,396.3600		2.3964	2,594.1900	2.5942	8.255	0	0	0
2019/05/16	2030	07/11/2019	9.10	Call	Bond Future	2,184.3400		2.1843	1,986.6000	1.9866	(9.053)	0	0	5,500
2019/05/16	2030	07/11/2019	9.48	Call	Bond Future	3,569.1900		3.5692	3,309.7800	3.3098	(7.268)	0	0	0
2019/05/16	2030	07/11/2019	9.48	Put	Bond Future	1,446.8800		1.4469	1,583.0400	1.5830	9.411	0	0	0
2019/05/16	2030	07/11/2019	8.60	Put	Bond Future	4,288.3400		4.2883	4,574.9900	4.5750	6.684	0	0	0
2019/05/16	2030	07/11/2019	8.60	Call	Bond Future	881.9700		0.8820	773.0500	0.7731	(12.350)	0	0	5,500
2019/05/16	2030	07/11/2019	9.49	Call	Bond Future	3,609.6800		3.6097	3,348.8000	3.3488	(7.227)	0	0	0
2019/05/16	2030	07/11/2019	9.76	Call	Bond Future	4,789.3600		4.7894	4,493.5400	4.4935	(6.177)	0	0	0
2019/05/16	2030	07/11/2019	8.57	Put	Bond Future	4,426.9100		4.4269	4,718.6700	4.7187	6.591	0	0	0
2019/05/16	2030	07/11/2019	9.47	Call	Bond Future	3,528.9000		3.5289	3,270.9600	3.2710	(7.309)	0	0	0

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2019/05/16	2030	07/11/2019	9.47	Put	Bond Future	1,467.0100	1.4670	1,604.6400	1.6046	9.382	0	0	0
2019/05/16	2030	07/11/2019	9.12	Put	Bond Future	2,336.1400	2.3361	2,530.4800	2.5305	8.319	0	0	0
2019/05/16	2030	07/11/2019	9.12	Call	Bond Future	2,248.9500	2.2490	2,047.7200	2.0477	(8.948)	0	0	0
2019/05/16	2030	07/11/2019	9.70	Call	Bond Future	4,518.0100	4.5180	4,229.2600	4.2293	(6.391)	0	0	0
2019/05/16	2030	07/11/2019	9.70	Put	Bond Future	1,079.7700	1.0798	1,186.5900	1.1866	9.893	0	0	0
2019/05/16	2030	07/11/2019	8.57	Call	Bond Future	824.3100	0.8243	720.5000	0.7205	(12.594)	0	0	0
2019/05/16	2030	06/02/2020	9.14	Call	Bond Future	2,797.9500	2.7980	2,593.9700	2.5940	(7.290)	0	0	0
2019/05/16	2030	06/02/2020	9.15	Put	Bond Future	2,998.3700	2.9984	3,196.4900	3.1965	6.608	0	0	0
2019/05/16	2030	06/02/2020			Bond Future	9.1775	92.6512	9.2436	92.2477	0.721	0.0000	0.0000	0
2019/05/16	2030	06/02/2020	9.14	Put	Bond Future	3,027.5000	3.0275	3,227.0000	3.2270	6.590	0	0	0
2019/05/16	2030	06/02/2020	9.15	Call	Bond Future	2,830.1600	2.8302	2,624.8000	2.6248	(7.256)	0	0	0
2019/05/16	2030	06/02/2020	9.16	Call	Bond Future	2,862.5300	2.8625	2,655.8000	2.6558	(7.222)	0	0	0
2019/05/16	2030	06/02/2020	9.16	Put	Bond Future	2,969.4600	2.9695	3,166.2100	3.1662	6.626	0	0	0
2019/05/16	2032	01/08/2019	10.10	Call	Bond Future	5,427.0500	5.4271	5,024.3700	5.0244	(7.420)	0	0	0
2019/05/16	2032	01/08/2019	10.11	Put	Bond Future	284.9900	0.2850	338.3700	0.3384	18.730	0	0	0
2019/05/16	2032	01/08/2019			Bond Future	9.3290	94.9487	9.3952	94.4915	0.710	0.0000	0.0000	41,053
2019/05/16	2032	01/08/2019	10.10	Put	Bond Future	291.7900	0.2918	346.3200	0.3463	18.688	0	0	0
2019/05/16	2032	01/08/2019	10.11	Call	Bond Future	5,484.2000	5.4842	5,080.3700	5.0804	(7.364)	0	0	0
2019/05/16	2032	01/08/2019	10.09	Call	Bond Future	5,369.8800	5.3699	4,968.3700	4.9684	(7.477)	0	0	0
2019/05/16	2032	01/08/2019	10.09	Put	Bond Future	298.6400	0.2986	354.3400	0.3543	18.651	0	0	0
2019/05/16	2032	07/11/2019	9.71	Call	Bond Future	3,836.5200	3.8365	3,535.9800	3.5360	(7.834)	0	0	0
2019/05/16	2032	07/11/2019	9.70	Put	Bond Future	1,707.9000	1.7079	1,875.8000	1.8758	9.831	0	0	0
2019/05/16	2032	07/11/2019			Bond Future	9.3891	92.7150	9.4578	92.2483	0.732	0.0000	0.0000	0
2019/05/16	2032	07/11/2019	9.72	Call	Bond Future	3,879.5700	3.8796	3,577.3000	3.5773	(7.791)	0	0	0
2019/05/16	2032	07/11/2019	9.72	Put	Bond Future	1,662.1200	1.6621	1,826.5500	1.8266	9.893	0	0	0
2019/05/16	2032	07/11/2019	9.71	Put	Bond Future	1,685.0000	1.6850	1,851.1600	1.8512	9.861	0	0	0
2019/05/16	2032	07/11/2019	9.70	Call	Bond Future	3,793.4300	3.7934	3,494.6300	3.4946	(7.877)	0	0	0
2019/05/16	2032	06/02/2020	9.40	Put	Bond Future	3,416.2100	3.4162	3,651.1800	3.6512	6.878	0	0	0
2019/05/16	2032	06/02/2020			Bond Future	9.4378	94.5267	9.5090	94.0507	0.754	0.0000	0.0000	0
2019/05/16	2032	06/02/2020	9.39	Call	Bond Future	3,127.2400	3.1272	2,887.7800	2.8878	(7.657)	0	0	0
2019/05/16	2032	06/02/2020	9.39	Put	Bond Future	3,449.1400	3.4491	3,685.6900	3.6857	6.858	0	0	0
2019/05/16	2032	06/02/2020	9.40	Call	Bond Future	3,161.7500	3.1618	2,920.7100	2.9207	(7.624)	0	0	0
2019/05/16	2032	06/02/2020	9.38	Call	Bond Future	3,092.9100	3.0929	2,855.0300	2.8550	(7.691)	0	0	0
2019/05/16	2032	06/02/2020	9.38	Put	Bond Future	3,482.3200	3.4823	3,720.4500	3.7205	6.838	0	0	0
2019/05/16	2033	01/08/2019			Bond Future	105.7081	105.7081	105.7240	105.7240	0.015	0.0000	0.0000	6,090
2019/05/16	2033	07/11/2019			Bond Future	106.7157	106.7157	106.7318	106.7318	0.015	0.0000	0.0000	0
2019/05/16	2033	06/02/2020			Bond Future	108.8248	108.8248	108.8409	108.8409	0.015	0.0000	0.0000	0
2019/05/16	2037	01/08/2019	10.31	Call	Bond Future	5,380.1200	5.3801	5,014.4500	5.0144	(6.797)	0	0	0
2019/05/16	2037	01/08/2019			Bond Future	9.6482	90.5261	9.7039	90.0954	0.578	0.0000	0.0000	41,863
2019/05/16	2037	01/08/2019	10.29	Call	Bond Future	5,258.3200	5.2583	4,895.3100	4.8953	(6.904)	0	0	0
2019/05/16	2037	01/08/2019	10.29	Put	Bond Future	481.8000	0.4818	549.5200	0.5495	14.056	0	0	0
2019/05/16	2037	01/08/2019	10.31	Put	Bond Future	461.0000	0.4610	526.0600	0.5261	14.113	0	0	0
2019/05/16	2037	01/08/2019	10.30	Call	Bond Future	5,319.1500	5.3191	4,954.8000	4.9548	(6.850)	0	0	0
2019/05/16	2037	01/08/2019	10.30	Put	Bond Future	471.2900	0.4713	537.6700	0.5377	14.085	0	0	0
2019/05/16	2037	07/11/2019	9.97	Call	Bond Future	4,090.1800	4.0902	3,814.5300	3.8145	(6.739)	0	0	0

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2019/05/16	2037	07/11/2019			Bond Future	9.7083	92.3647	9.7659	91.9251	0.594	0.0000	0.0000	0
2019/05/16	2037	07/11/2019	9.95	Call	Bond Future	3,997.7600	3.9978	3,725.4000	3.7254	(6.813)	0	0	0
2019/05/16	2037	07/11/2019	9.95	Put	Bond Future	2,175.1100	2.1751	2,342.4200	2.3424	7.692	0	0	0
2019/05/16	2037	07/11/2019	9.97	Put	Bond Future	2,119.2400	2.1192	2,283.2600	2.2833	7.740	0	0	0
2019/05/16	2037	07/11/2019	9.96	Call	Bond Future	4,043.8600	4.0439	3,769.8500	3.7699	(6.776)	0	0	0
2019/05/16	2037	07/11/2019	9.96	Put	Bond Future	2,147.0200	2.1470	2,312.6800	2.3127	7.716	0	0	0
2019/05/16	2037	06/02/2020	9.67	Call	Bond Future	3,458.0900	3.4581	3,234.4100	3.2344	(6.468)	0	0	0
2019/05/16	2037	06/02/2020	9.66	Put	Bond Future	4,176.1300	4.1761	4,402.4500	4.4025	5.419	0	0	0
2019/05/16	2037	06/02/2020			Bond Future	9.7592	89.9093	9.8187	89.4608	0.610	0.0000	0.0000	0
2019/05/16	2037	06/02/2020	9.68	Call	Bond Future	3,495.7400	3.4957	3,270.6100	3.2706	(6.440)	0	0	0
2019/05/16	2037	06/02/2020	9.68	Put	Bond Future	4,098.4700	4.0985	4,321.8600	4.3219	5.451	0	0	0
2019/05/16	2037	06/02/2020	9.67	Put	Bond Future	4,137.3100	4.1373	4,362.1500	4.3621	5.434	0	0	0
2019/05/16	2037	06/02/2020	9.66	Call	Bond Future	3,420.3200	3.4203	3,198.1200	3.1981	(6.496)	0	0	0
2019/05/16	2038	01/08/2019			Bond Future	122.5868	122.5868	122.6060	122.6060	0.016	0.0000	0.0000	11,598
2019/05/16	2038	07/11/2019			Bond Future	125.1075	125.1075	125.1272	125.1272	0.016	0.0000	0.0000	0
2019/05/16	2038	06/02/2020			Bond Future	125.9266	125.9266	125.9463	125.9463	0.016	0.0000	0.0000	0
2019/05/16	2040	01/08/2019	10.37	Put	Bond Future	543.4600	0.5435	626.4500	0.6265	15.271	0	0	0
2019/05/16	2040	01/08/2019	10.36	Call	Bond Future	5,568.8000	5.5688	5,147.1400	5.1471	(7.572)	0	0	0
2019/05/16	2040	01/08/2019			Bond Future	9.7330	93.6874	9.7939	93.1811	0.625	0.0000	0.0000	28,687
2019/05/16	2040	01/08/2019	10.37	Call	Bond Future	5,633.2900	5.6333	5,210.0000	5.2100	(7.514)	0	0	0
2019/05/16	2040	01/08/2019	10.36	Put	Bond Future	555.4200	0.5554	640.0400	0.6400	15.235	0	0	0
2019/05/16	2040	01/08/2019	10.38	Call	Bond Future	5,698.0100	5.6980	5,273.1300	5.2731	(7.457)	0	0	0
2019/05/16	2040	01/08/2019	10.38	Put	Bond Future	531.8500	0.5319	613.2500	0.6133	15.305	0	0	0
2019/05/16	2040	07/11/2019	9.80	Put	Bond Future	3,097.3500	3.0974	3,343.7400	3.3437	7.955	0	0	0
2019/05/16	2040	07/11/2019	9.30	Put	Bond Future	5,547.2600	5.5473	5,908.8000	5.9088	6.517	0	0	0
2019/05/16	2040	07/11/2019	10.04	Put	Bond Future	2,268.2800	2.2683	2,464.4800	2.4645	8.650	0	0	0
2019/05/16	2040	07/11/2019	10.03	Call	Bond Future	4,221.5600	4.2216	3,902.9700	3.9030	(7.547)	0	0	0
2019/05/16	2040	07/11/2019			Bond Future	9.7931	95.5902	9.8560	95.0734	0.642	0.0000	0.0000	0
2019/05/16	2040	07/11/2019	9.80	Call	Bond Future	3,154.0300	3.1540	2,883.6500	2.8837	(8.573)	0	0	1,260
2019/05/16	2040	07/11/2019	9.30	Call	Bond Future	1,331.5300	1.3315	1,176.3000	1.1763	(11.658)	0	0	1,260
2019/05/16	2040	07/11/2019	10.04	Call	Bond Future	4,271.2500	4.2713	3,950.6800	3.9507	(7.505)	0	0	0
2019/05/16	2040	07/11/2019	10.03	Put	Bond Future	2,298.3900	2.2984	2,496.5700	2.4966	8.623	0	0	0
2019/05/16	2040	07/11/2019	10.05	Call	Bond Future	4,320.9100	4.3209	3,998.3700	3.9984	(7.465)	0	0	0
2019/05/16	2040	07/11/2019	10.05	Put	Bond Future	2,238.2600	2.2383	2,432.4900	2.4325	8.678	0	0	0
2019/05/16	2040	06/02/2020	9.76	Call	Bond Future	3,681.7800	3.6818	3,419.4200	3.4194	(7.126)	0	0	0
2019/05/16	2040	06/02/2020			Bond Future	9.8444	92.9472	9.9092	92.4201	0.659	0.0000	0.0000	0
2019/05/16	2040	06/02/2020	9.74	Call	Bond Future	3,600.0700	3.6001	3,341.2300	3.3412	(7.190)	0	0	0
2019/05/16	2040	06/02/2020	9.74	Put	Bond Future	4,458.5600	4.4586	4,726.7800	4.7268	6.016	0	0	0
2019/05/16	2040	06/02/2020	9.76	Put	Bond Future	4,374.8300	4.3748	4,639.5300	4.6395	6.051	0	0	0
2019/05/16	2040	06/02/2020	9.75	Call	Bond Future	3,641.1400	3.6411	3,380.5300	3.3805	(7.157)	0	0	0
2019/05/16	2040	06/02/2020	9.75	Put	Bond Future	4,416.8500	4.4169	4,683.3000	4.6833	6.033	0	0	0
2019/05/16	2044	01/08/2019	10.40	Put	Bond Future	528.3000	0.5283	609.4800	0.6095	15.366	0	0	0
2019/05/16	2044	01/08/2019	9.86	Put	Bond Future	1,664.9500	1.6650	1,875.1800	1.8752	12.627	0	0	0
2019/05/16	2044	01/08/2019	10.53	Call	Bond Future	6,757.0500	6.7571	6,301.8500	6.3018	(6.737)	0	0	0
2019/05/16	2044	01/08/2019	9.39	Call	Bond Future	861.6700	0.8617	713.6800	0.7137	(17.175)	0	0	228

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
2019/05/16	2044	01/08/2019			Bond Future	9.7402	90.9638	9.8011	90.4457	0.625	0.0000	0.0000	41,431
2019/05/16	2044	01/08/2019	10.39	Call	Bond Future	5,826.9700	5.8270	5,391.6700	5.3917	(7.470)	0	0	0
2019/05/16	2044	01/08/2019	10.39	Put	Bond Future	539.8200	0.5398	622.5800	0.6226	15.331	0	0	0
2019/05/16	2044	01/08/2019	10.40	Call	Bond Future	5,892.7300	5.8927	5,455.8500	5.4559	(7.414)	0	0	0
2019/05/16	2044	01/08/2019	9.86	Call	Bond Future	2,680.2800	2.6803	2,372.4500	2.3725	(11.485)	0	0	100
2019/05/16	2044	01/08/2019	10.53	Put	Bond Future	398.5800	0.3986	461.4400	0.4614	15.771	0	0	100
2019/05/16	2044	01/08/2019	9.39	Put	Bond Future	3,942.4000	3.9424	4,312.4700	4.3125	9.387	0	0	0
2019/05/16	2044	01/08/2019	9.74	Put	Bond Future	2,115.0400	2.1150	2,364.7300	2.3647	11.805	0	0	0
2019/05/16	2044	01/08/2019	10.38	Call	Bond Future	5,761.3200	5.7613	5,327.6400	5.3276	(7.527)	0	0	0
2019/05/16	2044	01/08/2019	10.38	Put	Bond Future	551.5800	0.5516	635.9600	0.6360	15.298	0	0	0
2019/05/16	2044	01/08/2019	9.36	Put	Bond Future	4,135.3100	4.1353	4,515.2300	4.5152	9.187	0	0	0
2019/05/16	2044	01/08/2019	9.36	Call	Bond Future	782.6400	0.7826	644.5000	0.6445	(17.651)	0	0	100
2019/05/16	2044	01/08/2019	9.74	Call	Bond Future	2,113.2400	2.1132	1,844.8700	1.8449	(12.699)	0	0	228
2019/05/16	2044	01/08/2019	10.27	Call	Bond Future	5,049.0600	5.0491	4,635.0000	4.6350	(8.201)	0	0	0
2019/05/16	2044	01/08/2019	10.27	Put	Bond Future	698.6800	0.6987	802.6800	0.8027	14.885	0	0	228
2019/05/16	2044	07/11/2019	10.07	Put	Bond Future	2,237.5100	2.2375	2,432.6200	2.4326	8.720	0	0	0
2019/05/16	2044	07/11/2019	10.52	Call	Bond Future	7,017.0600	7.0171	6,607.8600	6.6079	(5.832)	0	0	0
2019/05/16	2044	07/11/2019	9.74	Put	Bond Future	3,430.8300	3.4308	3,697.1800	3.6972	7.763	0	0	0
2019/05/16	2044	07/11/2019			Bond Future	9.7974	92.8113	9.8601	92.2825	0.641	0.0000	0.0000	0
2019/05/16	2044	07/11/2019	10.06	Call	Bond Future	4,445.5300	4.4455	4,113.7700	4.1138	(7.463)	0	0	0
2019/05/16	2044	07/11/2019	10.06	Put	Bond Future	2,267.5900	2.2676	2,464.6900	2.4647	8.692	0	0	0
2019/05/16	2044	07/11/2019	10.52	Put	Bond Future	1,230.7500	1.2308	1,350.4100	1.3504	9.723	0	0	328
2019/05/16	2044	07/11/2019	10.07	Call	Bond Future	4,496.6400	4.4966	4,162.8900	4.1629	(7.422)	0	0	0
2019/05/16	2044	07/11/2019	9.19	Call	Bond Future	1,047.1200	1.0471	914.9600	0.9150	(12.621)	0	0	328
2019/05/16	2044	07/11/2019	9.74	Call	Bond Future	2,943.3200	2.9433	2,680.8100	2.6808	(8.919)	0	0	328
2019/05/16	2044	07/11/2019	10.05	Call	Bond Future	4,394.6400	4.3946	4,064.8900	4.0649	(7.503)	0	0	0
2019/05/16	2044	07/11/2019	10.05	Put	Bond Future	2,298.0100	2.2980	2,497.1200	2.4971	8.664	0	0	0
2019/05/16	2044	07/11/2019	9.19	Put	Bond Future	6,440.0500	6.4400	6,836.7500	6.8367	6.160	0	0	0
2019/05/16	2044	06/02/2020	9.74	Call	Bond Future	3,680.2400	3.6802	3,415.0600	3.4151	(7.206)	0	0	328
2019/05/16	2044	06/02/2020	10.78	Put	Bond Future	1,658.1800	1.6582	1,781.1300	1.7811	7.415	0	0	328
2019/05/16	2044	06/02/2020	9.77	Put	Bond Future	4,445.5500	4.4456	4,714.2800	4.7143	6.045	0	0	0
2019/05/16	2044	06/02/2020			Bond Future	9.8459	90.2393	9.9106	89.7000	0.657	0.0000	0.0000	0
2019/05/16	2044	06/02/2020	9.09	Put	Bond Future	8,174.2400	8.1742	8,570.2400	8.5702	4.844	0	0	0
2019/05/16	2044	06/02/2020	9.09	Call	Bond Future	1,450.8800	1.4509	1,307.5500	1.3075	(9.879)	0	0	328
2019/05/16	2044	06/02/2020	9.74	Put	Bond Future	4,575.2500	4.5752	4,849.4000	4.8494	5.992	0	0	0
2019/05/16	2044	06/02/2020	9.77	Call	Bond Future	3,805.4800	3.8055	3,534.8800	3.5349	(7.111)	0	0	0
2019/05/16	2044	06/02/2020	10.78	Call	Bond Future	8,950.6000	8.9506	8,534.2200	8.5342	(4.652)	0	0	0
2019/05/16	2044	06/02/2020	9.78	Call	Bond Future	3,847.6600	3.8477	3,575.2700	3.5753	(7.079)	0	0	0
2019/05/16	2044	06/02/2020	9.76	Put	Bond Future	4,488.7400	4.4887	4,759.2700	4.7593	6.027	0	0	0
2019/05/16	2044	06/02/2020	9.78	Put	Bond Future	4,403.0100	4.4030	4,669.9500	4.6700	6.063	0	0	0
2019/05/16	2044	06/02/2020	9.76	Call	Bond Future	3,763.8200	3.7638	3,495.0200	3.4950	(7.142)	0	0	0
2019/05/16	2046	01/08/2019			Bond Future	116.3971	116.3971	115.7659	115.7659	(0.542)	0.0000	0.0000	12,658
2019/05/16	2046	07/11/2019			Bond Future	117.0761	117.0761	116.4316	116.4316	(0.551)	0.0000	0.0000	0
2019/05/16	2046	06/02/2020			Bond Future	119.3900	119.3900	118.7326	118.7326	(0.551)	0.0000	0.0000	0
2019/05/16	2050	01/08/2019			Bond Future	119.2723	119.2723	119.2913	119.2913	0.016	0.0000	0.0000	10,989
2019/05/16	2050	07/11/2019			Bond Future	121.7248	121.7248	121.7442	121.7442	0.016	0.0000	0.0000	0

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2019/05/16	2050	06/02/2020			Bond Future	122.2939	122.2939	122.3135	122.3135	0.016	0.0000	0.0000	0
2019/05/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	AL37	01/08/2019			Index Future	648.3460	648.3460	647.3330	647.3330	(0.156)	0.0000	0.0000	0
2019/05/16	AL37	07/11/2019			Index Future	661.5090	661.5090	660.4740	660.4740	(0.156)	0.0000	0.0000	0
2019/05/16	AL37	06/02/2020			Index Future	674.4280	674.4280	673.3710	673.3710	(0.157)	0.0000	0.0000	0
2019/05/16	AL7T	01/08/2019			Index Future	752.8490	752.8490	750.4240	750.4240	(0.322)	0.0000	0.0000	0
2019/05/16	AL7T	07/11/2019			Index Future	768.1340	768.1340	765.6570	765.6570	(0.322)	0.0000	0.0000	0
2019/05/16	AL7T	06/02/2020			Index Future	783.1350	783.1350	780.6090	780.6090	(0.323)	0.0000	0.0000	0
2019/05/16	ALBI	01/08/2019			Index Future	680.3400	680.3400	677.5340	677.5340	(0.412)	0.0000	0.0000	973
2019/05/16	ALBI	07/11/2019			Index Future	694.1530	694.1530	691.2880	691.2880	(0.413)	0.0000	0.0000	0
2019/05/16	ALBI	06/02/2020			Index Future	707.7090	707.7090	704.7870	704.7870	(0.413)	0.0000	0.0000	0
2019/05/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	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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2019/05/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/16	ES33	01/08/2019			Bond Future	10.8159	79.1965	10.8765	78.8406	0.560	0.0000	0.0000	350
2019/05/16	ES33	07/11/2019			Bond Future	10.9260	77.0097	10.9890	76.6464	0.577	0.0000	0.0000	0
2019/05/16	ES33	06/02/2020			Bond Future	11.0257	78.5145	11.0910	78.1440	0.592	0.0000	0.0000	0
2019/05/16	ES42	01/08/2019			Bond Future	11.0943	80.9917	11.1549	80.5846	0.546	0.0000	0.0000	4,919
2019/05/16	ES42	07/11/2019			Bond Future	11.2027	78.3703	11.2656	77.9548	0.562	0.0000	0.0000	0
2019/05/16	ES42	06/02/2020			Bond Future	11.2971	79.9021	11.3622	79.4783	0.577	0.0000	0.0000	0
2019/05/16	GOVI	01/08/2019	638.68	Call	GOVI	350,720.0000	35.0720	321,970.0000	32.1970	(8.197)	0	0	0
2019/05/16	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2019/05/16	GOVI	01/08/2019			GOVI	673.7520	673.7520	670.8770	670.8770	(0.427)	0.0000	0.0000	444
2019/05/16	GOVI	01/08/2019	638.69	Call	GOVI	350,620.0000	35.0620	321,870.0000	32.1870	(8.200)	0	0	0
2019/05/16	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/16	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/16	GOVI	01/08/2019	638.67	Call	GOVI	350,820.0000	35.0820	322,070.0000	32.2070	(8.195)	0	0	0
2019/05/16	GOVI	07/11/2019	672.90	Call	GOVI	145,300.0000	14.5300	115,950.0000	11.5950	(20.200)	0	0	0
2019/05/16	GOVI	07/11/2019			GOVI	687.4300	687.4300	684.4950	684.4950	(0.427)	0.0000	0.0000	0
2019/05/16	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/16	GOVI	07/11/2019	672.91	Call	GOVI	145,200.0000	14.5200	115,850.0000	11.5850	(20.213)	0	0	0
2019/05/16	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/16	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/16	GOVI	07/11/2019	672.92	Call	GOVI	145,100.0000	14.5100	115,750.0000	11.5750	(20.227)	0	0	0
2019/05/16	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/16	GOVI	06/02/2020	703.15	Put	GOVI	22,940.0000	2.2940	52,880.0000	5.2880	130.514	0	0	0
2019/05/16	GOVI	06/02/2020			GOVI	700.8560	700.8560	697.8620	697.8620	(0.427)	0.0000	0.0000	0
2019/05/16	GOVI	06/02/2020	703.14	Put	GOVI	22,840.0000	2.2840	52,780.0000	5.2780	131.086	0	0	0
2019/05/16	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/16	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/16	GOVI	06/02/2020	703.13	Put	GOVI	22,740.0000	2.2740	52,680.0000	5.2680	131.662	0	0	0
2019/05/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/16	IGOV	01/08/2019			Index Future	263.5050	263.5050	263.4340	263.4340	(0.027)	0.0000	0.0000	815
2019/05/16	IGOV	07/11/2019			Index Future	268.9230	268.9230	268.8500	268.8500	(0.027)	0.0000	0.0000	219
2019/05/16	IGOV	06/02/2020			Index Future	274.2370	274.2370	274.1620	274.1620	(0.027)	0.0000	0.0000	0
2019/05/16	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/16	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/16	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/16	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/05/16	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.7900	102.7900	0.000	0.0000	0.0000	0
2019/05/16	IS02	23/03/2020			Interest Rate Swap	98.7500	98.7500	98.7400	98.7400	(0.010)	0.0000	0.0000	0
2019/05/16	IS02	22/06/2020			Interest Rate Swap	102.2900	102.2900	102.2800	102.2800	(0.010)	0.0000	0.0000	0
2019/05/16	IS02	21/09/2020			Interest Rate Swap	99.2100	99.2100	99.2000	99.2000	(0.010)	0.0000	0.0000	0
2019/05/16	IS05	17/12/2020			Interest Rate Swap	95.9400	95.9400	95.9300	95.9300	(0.010)	0.0000	0.0000	0
2019/05/16	IS05	16/03/2021			Interest Rate Swap	95.0500	95.0500	95.0300	95.0300	(0.021)	0.0000	0.0000	0
2019/05/16	IS05	15/06/2021			Interest Rate Swap	94.1200	94.1200	94.0800	94.0800	(0.042)	0.0000	0.0000	0
2019/05/16	IS05	21/09/2021			Interest Rate Swap	94.1500	94.1500	94.1100	94.1100	(0.042)	0.0000	0.0000	0
2019/05/16	IS05	21/12/2021			Interest Rate Swap	96.2200	96.2200	96.1800	96.1800	(0.042)	0.0000	0.0000	51
2019/05/16	IS05	15/03/2022			Interest Rate Swap	96.2300	96.2300	96.2000	96.2000	(0.031)	0.0000	0.0000	0
2019/05/16	IS05	21/06/2022			Interest Rate Swap	97.2900	97.2900	97.2600	97.2600	(0.031)	0.0000	0.0000	0
2019/05/16	IS05	20/09/2022			Interest Rate Swap	101.1200	101.1200	101.0800	101.0800	(0.040)	0.0000	0.0000	0
2019/05/16	IS05	20/12/2022			Interest Rate Swap	102.2700	102.2700	102.2200	102.2200	(0.049)	0.0000	0.0000	0
2019/05/16	IS05	22/03/2023			Interest Rate Swap	95.5000	95.5000	95.4400	95.4400	(0.063)	0.0000	0.0000	0
2019/05/16	IS05	20/06/2023			Interest Rate Swap	101.4900	101.4900	101.4200	101.4200	(0.069)	0.0000	0.0000	0
2019/05/16	IS05	19/09/2023			Interest Rate Swap	96.8700	96.8700	96.8000	96.8000	(0.072)	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
2019/05/16	IS10	17/12/2025			Interest Rate Swap	92.9400	92.9400	92.8300	92.8300	(0.118)	0.0000	0.0000	0
2019/05/16	IS10	16/03/2026			Interest Rate Swap	89.8600	89.8600	89.7500	89.7500	(0.122)	0.0000	0.0000	0
2019/05/16	IS10	15/06/2026			Interest Rate Swap	88.5400	88.5400	88.4300	88.4300	(0.124)	0.0000	0.0000	0
2019/05/16	IS10	21/09/2026			Interest Rate Swap	90.6900	90.6900	90.5700	90.5700	(0.132)	0.0000	0.0000	0
2019/05/16	IS10	21/12/2026			Interest Rate Swap	94.5000	94.5000	94.3800	94.3800	(0.127)	0.0000	0.0000	0
2019/05/16	IS10	15/03/2027			Interest Rate Swap	93.0300	93.0300	92.9000	92.9000	(0.140)	0.0000	0.0000	0
2019/05/16	IS10	21/06/2027			Interest Rate Swap	95.1100	95.1100	94.9700	94.9700	(0.147)	0.0000	0.0000	0
2019/05/16	IS10	20/09/2027			Interest Rate Swap	100.6000	100.6000	100.4500	100.4500	(0.149)	0.0000	0.0000	0
2019/05/16	IS10	20/12/2027			Interest Rate Swap	100.9500	100.9500	100.7800	100.7800	(0.168)	0.0000	0.0000	0
2019/05/16	IS10	22/03/2028			Interest Rate Swap	94.3600	94.3600	94.1800	94.1800	(0.191)	0.0000	0.0000	0
2019/05/16	IS10	20/06/2028			Interest Rate Swap	101.6200	101.6200	101.4400	101.4400	(0.177)	0.0000	0.0000	0
2019/05/16	IS10	19/09/2028			Interest Rate Swap	95.0900	95.0900	94.9000	94.9000	(0.200)	0.0000	0.0000	0
2019/05/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/16	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/16	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/16	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/16	R023	01/08/2019	8.95	Call	Bond Future	4,268.0700	4.2681	4,121.3300	4.1213	(3.438)	0	0	0
2019/05/16	R023	01/08/2019			Bond Future	7.5345	104.0033	7.5824	103.8554	0.635	0.0000	0.0000	56,858
2019/05/16	R023	01/08/2019	8.93	Call	Bond Future	4,210.0000	4.2100	4,063.3800	4.0634	(3.483)	0	0	0
2019/05/16	R023	01/08/2019	8.93	Put	Bond Future	6.4200	0.0064	7.7100	0.0077	20.093	0	0	0
2019/05/16	R023	01/08/2019	8.95	Put	Bond Future	5.8300	0.0058	7.0000	0.0070	20.069	0	0	0
2019/05/16	R023	01/08/2019	8.94	Call	Bond Future	4,239.0300	4.2390	4,092.3500	4.0924	(3.460)	0	0	0
2019/05/16	R023	01/08/2019	8.94	Put	Bond Future	6.1200	0.0061	7.3500	0.0074	20.098	0	0	0
2019/05/16	R023	07/11/2019	7.98	Call	Bond Future	1,689.1100	1.6891	1,579.6400	1.5796	(6.481)	0	0	0
2019/05/16	R023	07/11/2019			Bond Future	7.5286	102.1818	7.5810	102.0306	0.696	0.0000	0.0000	0
2019/05/16	R023	07/11/2019	7.99	Call	Bond Future	1,711.3200	1.7113	1,601.2700	1.6013	(6.431)	0	0	0
2019/05/16	R023	07/11/2019	7.98	Put	Bond Future	396.3300	0.3963	438.0200	0.4380	10.519	0	0	0
2019/05/16	R023	07/11/2019	7.99	Put	Bond Future	390.1400	0.3901	431.2500	0.4313	10.537	0	0	0
2019/05/16	R023	07/11/2019	8.00	Call	Bond Future	1,733.3900	1.7334	1,622.7600	1.6228	(6.382)	0	0	0
2019/05/16	R023	07/11/2019	8.00	Put	Bond Future	383.8100	0.3838	424.3400	0.4243	10.560	0	0	0
2019/05/16	R023	06/02/2020	7.54	Call	Bond Future	1,085.5900	1.0856	1,004.9500	1.0050	(7.428)	0	0	0
2019/05/16	R023	06/02/2020			Bond Future	7.4988	104.1781	7.5562	104.0238	0.765	0.0000	0.0000	0
2019/05/16	R023	06/02/2020	7.52	Call	Bond Future	1,053.6500	1.0536	974.3000	0.9743	(7.531)	0	0	0
2019/05/16	R023	06/02/2020	7.52	Put	Bond Future	996.5600	0.9966	1,071.5200	1.0715	7.522	0	0	0
2019/05/16	R023	06/02/2020	7.54	Put	Bond Future	974.7200	0.9747	1,048.3900	1.0484	7.558	0	0	0
2019/05/16	R023	06/02/2020	7.53	Call	Bond Future	1,069.3900	1.0694	989.3900	0.9894	(7.481)	0	0	0
2019/05/16	R023	06/02/2020	7.53	Put	Bond Future	985.4100	0.9854	1,059.7200	1.0597	7.541	0	0	0
2019/05/16	R035	01/08/2019	10.23	Call	Bond Future	5,505.6400	5.5056	5,102.8000	5.1028	(7.317)	0	0	0
2019/05/16	R035	01/08/2019	10.22	Put	Bond Future	403.9700	0.4040	470.7700	0.4708	16.536	0	0	0
2019/05/16	R035	01/08/2019			Bond Future	9.5395	98.4896	9.6004	98.0214	0.639	0.0000	0.0000	59,122
2019/05/16	R035	01/08/2019	10.24	Call	Bond Future	5,567.3400	5.5673	5,163.1300	5.1631	(7.260)	0	0	0

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2019/05/16	R035	01/08/2019	10.24	Put	Bond Future	385.2000		0.3852	449.2300	0.4492	16.623	0	0	0
2019/05/16	R035	01/08/2019	10.23	Put	Bond Future	394.4800		0.3945	459.8800	0.4599	16.579	0	0	0
2019/05/16	R035	01/08/2019	10.22	Call	Bond Future	5,444.0600		5.4441	5,042.6200	5.0426	(7.374)	0	0	0
2019/05/16	R035	07/11/2019	9.88	Call	Bond Future	4,074.5900		4.0746	3,773.3400	3.7733	(7.393)	0	0	0
2019/05/16	R035	07/11/2019	9.89	Call	Bond Future	4,121.3100		4.1213	3,818.2600	3.8183	(7.353)	0	0	0
2019/05/16	R035	07/11/2019	9.87	Put	Bond Future	2,034.8400		2.0348	2,213.3300	2.2133	8.772	0	0	0
2019/05/16	R035	07/11/2019	10.21	Put	Bond Future	1,293.1500		1.2931	1,417.0000	1.4170	9.577	0	0	3,500
2019/05/16	R035	07/11/2019			Bond Future	9.6035		95.9852	9.6666	95.5072	0.657	0.0000	0.0000	0
2019/05/16	R035	07/11/2019	9.89	Put	Bond Future	1,980.9800		1.9810	2,155.8700	2.1559	8.828	0	0	0
2019/05/16	R035	07/11/2019	9.87	Call	Bond Future	4,028.0900		4.0281	3,728.6400	3.7286	(7.434)	0	0	0
2019/05/16	R035	07/11/2019	8.92	Put	Bond Future	6,211.4000		6.2114	6,583.8400	6.5838	5.996	0	0	0
2019/05/16	R035	07/11/2019	8.92	Call	Bond Future	801.8500		0.8019	696.3500	0.6964	(13.157)	0	0	3,500
2019/05/16	R035	07/11/2019	9.52	Put	Bond Future	3,189.9300		3.1899	3,437.1100	3.4371	7.749	0	0	0
2019/05/16	R035	07/11/2019	9.52	Call	Bond Future	2,552.3000		2.5523	2,321.5400	2.3215	(9.041)	0	0	3,500
2019/05/16	R035	07/11/2019	9.88	Put	Bond Future	2,007.7600		2.0078	2,184.4500	2.1844	8.800	0	0	0
2019/05/16	R035	07/11/2019	10.21	Call	Bond Future	5,740.5100		5.7405	5,386.4200	5.3864	(6.168)	0	0	0
2019/05/16	R035	06/02/2020	9.60	Call	Bond Future	3,475.5200		3.4755	3,230.1000	3.2301	(7.061)	0	0	0
2019/05/16	R035	06/02/2020	9.61	Put	Bond Future	3,879.3300		3.8793	4,119.8600	4.1199	6.200	0	0	0
2019/05/16	R035	06/02/2020			Bond Future	9.6587		97.8606	9.7240	97.3730	0.676	0.0000	0.0000	0
2019/05/16	R035	06/02/2020	9.60	Put	Bond Future	3,916.7600		3.9168	4,158.9000	4.1589	6.182	0	0	0
2019/05/16	R035	06/02/2020	9.61	Call	Bond Future	3,513.5100		3.5135	3,266.4800	3.2665	(7.031)	0	0	0
2019/05/16	R035	06/02/2020	9.59	Call	Bond Future	3,437.4000		3.4374	3,193.6000	3.1936	(7.093)	0	0	0
2019/05/16	R035	06/02/2020	9.59	Put	Bond Future	3,954.1500		3.9542	4,197.9100	4.1979	6.165	0	0	0
2019/05/16	R186	01/08/2019	9.54	Call	Bond Future	6,282.9700		6.2830	6,025.9200	6.0259	(4.091)	0	0	0
2019/05/16	R186	01/08/2019	10.08	Put	Bond Future	7.8100		0.0078	9.1700	0.0092	17.414	0	0	6,000
2019/05/16	R186	01/08/2019	8.38	Call	Bond Future	1,158.2400		1.1582	1,028.3300	1.0283	(11.216)	0	0	0
2019/05/16	R186	01/08/2019			Bond Future	8.4280		112.5095	8.4742	112.2421	0.548	0.0000	0.0000	113,747
2019/05/16	R186	01/08/2019	9.52	Call	Bond Future	6,180.6900		6.1807	5,924.3300	5.9243	(4.148)	0	0	0
2019/05/16	R186	01/08/2019	9.52	Put	Bond Future	77.2400		0.0772	88.3700	0.0884	14.410	0	0	0
2019/05/16	R186	01/08/2019	8.30	Put	Bond Future	1,692.8100		1.6928	1,845.9800	1.8460	9.048	0	0	0
2019/05/16	R186	01/08/2019	8.30	Call	Bond Future	947.7300		0.9477	833.4100	0.8334	(12.063)	0	0	6,000
2019/05/16	R186	01/08/2019	9.05	Put	Bond Future	280.8800		0.2809	318.0300	0.3180	13.226	0	0	0
2019/05/16	R186	01/08/2019	9.05	Call	Bond Future	3,812.0100		3.8120	3,581.6700	3.5817	(6.042)	0	0	6,000
2019/05/16	R186	01/08/2019	9.54	Put	Bond Future	71.8400		0.0718	82.2800	0.0823	14.532	0	0	0
2019/05/16	R186	01/08/2019	10.08	Call	Bond Future	9,072.8100		9.0728	8,806.6800	8.8067	(2.933)	0	0	0
2019/05/16	R186	01/08/2019	8.38	Put	Bond Future	1,436.8500		1.4369	1,574.4300	1.5744	9.575	0	0	0
2019/05/16	R186	01/08/2019	8.70	Put	Bond Future	688.3800		0.6884	768.2800	0.7683	11.607	0	0	6,200
2019/05/16	R186	01/08/2019	9.53	Call	Bond Future	6,231.8100		6.2318	5,975.1000	5.9751	(4.119)	0	0	0
2019/05/16	R186	01/08/2019	9.53	Put	Bond Future	74.5000		0.0745	85.2800	0.0853	14.470	0	0	0
2019/05/16	R186	01/08/2019	8.70	Call	Bond Future	2,250.7200		2.2507	2,063.1300	2.0631	(8.335)	0	0	0
2019/05/16	R186	01/08/2019	9.22	Call	Bond Future	4,649.6300		4.6496	4,406.6900	4.4067	(5.225)	0	0	0
2019/05/16	R186	01/08/2019	9.22	Put	Bond Future	178.7500		0.1788	203.3000	0.2033	13.734	0	0	0
2019/05/16	R186	07/11/2019	8.94	Call	Bond Future	3,624.9000		3.6249	3,430.7300	3.4307	(5.357)	0	0	0
2019/05/16	R186	07/11/2019	8.23	Call	Bond Future	1,310.1200		1.3101	1,199.5900	1.1996	(8.437)	0	0	5,000
2019/05/16	R186	07/11/2019			Bond Future	8.4689		114.7941	8.5176	114.5209	0.575	0.0000	0.0000	0
2019/05/16	R186	07/11/2019	8.94	Put	Bond Future	1,019.7000		1.0197	1,098.7300	1.0987	7.750	0	0	0
2019/05/16	R186	07/11/2019	8.73	Call	Bond Future	2,814.9900		2.8150	2,642.2800	2.6423	(6.135)	0	0	0

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2019/05/16	R186	07/11/2019	8.73	Put	Bond Future	1,361.2300	1.3612	1,461.7200	1.4617	7.382	0	0	5,000
2019/05/16	R186	07/11/2019	8.96	Put	Bond Future	991.7900	0.9918	1,068.9700	1.0690	7.782	0	0	0
2019/05/16	R186	07/11/2019	8.23	Put	Bond Future	2,662.1500	2.6621	2,824.8200	2.8248	6.110	0	0	0
2019/05/16	R186	07/11/2019	8.95	Call	Bond Future	3,665.2900	3.6653	3,470.1800	3.4702	(5.323)	0	0	0
2019/05/16	R186	07/11/2019	8.96	Call	Bond Future	3,705.8300	3.7058	3,509.8100	3.5098	(5.290)	0	0	0
2019/05/16	R186	07/11/2019	8.95	Put	Bond Future	1,005.6600	1.0057	1,083.7500	1.0838	7.765	0	0	0
2019/05/16	R186	06/02/2020	8.57	Call	Bond Future	2,672.2800	2.6723	2,520.4200	2.5204	(5.683)	0	0	0
2019/05/16	R186	06/02/2020			Bond Future	8.4955	111.7288	8.5467	111.4500	0.603	0.0000	0.0000	0
2019/05/16	R186	06/02/2020	8.55	Call	Bond Future	2,609.5200	2.6095	2,459.6200	2.4596	(5.744)	0	0	0
2019/05/16	R186	06/02/2020	8.55	Put	Bond Future	2,312.9600	2.3130	2,441.8600	2.4419	5.573	0	0	0
2019/05/16	R186	06/02/2020	8.57	Put	Bond Future	2,267.1500	2.2672	2,394.0900	2.3941	5.599	0	0	0
2019/05/16	R186	06/02/2020	8.56	Call	Bond Future	2,641.0000	2.6410	2,490.1200	2.4901	(5.713)	0	0	0
2019/05/16	R186	06/02/2020	8.56	Put	Bond Future	2,290.1400	2.2901	2,418.0600	2.4181	5.586	0	0	0
2019/05/16	R197	01/08/2019			Bond Future	303.3703	303.3703	303.4131	303.4131	0.014	0.0000	0.0000	2,507
2019/05/16	R197	07/11/2019			Bond Future	309.6086	309.6086	309.6515	309.6515	0.014	0.0000	0.0000	0
2019/05/16	R197	06/02/2020			Bond Future	308.0817	308.0817	308.1250	308.1250	0.014	0.0000	0.0000	0
2019/05/16	R202	01/08/2019			Bond Future	238.2071	238.2071	238.2435	238.2435	0.015	0.0000	0.0000	9,390
2019/05/16	R202	07/11/2019			Bond Future	243.1053	243.1053	243.1419	243.1419	0.015	0.0000	0.0000	0
2019/05/16	R202	06/02/2020			Bond Future	243.8486	243.8486	243.8856	243.8856	0.015	0.0000	0.0000	0
2019/05/16	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/16	R207	01/08/2019	7.33	Call	Bond Future	720.1800	0.7202	717.4900	0.7175	(0.374)	0	0	0
2019/05/16	R207	01/08/2019			Bond Future	5.6725	101.0802	5.6786	101.0775	0.108	0.0000	0.0000	4,891
2019/05/16	R207	01/08/2019	7.34	Call	Bond Future	724.5000	0.7245	721.8100	0.7218	(0.371)	0	0	0
2019/05/16	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/16	R207	01/08/2019	7.35	Call	Bond Future	728.8100	0.7288	726.1200	0.7261	(0.369)	0	0	0
2019/05/16	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/16	R207	07/11/2019	2.08	Put	Bond Future	117.2400	0.1172	120.0700	0.1201	2.414	0	0	0
2019/05/16	R207	07/11/2019			Bond Future	2.7218	103.1328	2.7384	103.1298	0.612	0.0000	0.0000	0
2019/05/16	R207	07/11/2019	2.07	Call	Bond Future	1.5200	0.0015	1.3500	0.0014	(11.184)	0	0	0
2019/05/16	R207	07/11/2019	2.07	Put	Bond Future	118.9500	0.1189	121.7800	0.1218	2.379	0	0	0
2019/05/16	R207	07/11/2019	2.08	Call	Bond Future	1.6100	0.0016	1.4400	0.0014	(10.559)	0	0	0
2019/05/16	R207	07/11/2019	2.06	Call	Bond Future	1.4300	0.0014	1.2700	0.0013	(11.189)	0	0	0
2019/05/16	R207	07/11/2019	2.06	Put	Bond Future	120.6700	0.1207	123.5100	0.1235	2.354	0	0	0
2019/05/16	R208	01/08/2019	8.16	Call	Bond Future	2,580.5800	2.5806	2,543.4800	2.5435	(1.438)	0	0	0
2019/05/16	R208	01/08/2019	8.17	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/05/16	R208	01/08/2019			Bond Future	6.4639	102.7904	6.4879	102.7533	0.371	0.0000	0.0000	10,880
2019/05/16	R208	01/08/2019	8.16	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/05/16	R208	01/08/2019	8.17	Call	Bond Future	2,595.5300	2.5955	2,558.4300	2.5584	(1.429)	0	0	0
2019/05/16	R208	01/08/2019	8.15	Call	Bond Future	2,565.6300	2.5656	2,528.5300	2.5285	(1.446)	0	0	0
2019/05/16	R208	01/08/2019	8.15	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/05/16	R208	07/11/2019	6.83	Call	Bond Future	857.4800	0.8575	824.9700	0.8250	(3.791)	0	0	0
2019/05/16	R208	07/11/2019	6.82	Put	Bond Future	65.3700	0.0654	71.0600	0.0711	8.704	0	0	0
2019/05/16	R208	07/11/2019			Bond Future	6.2224	101.4725	6.2514	101.4344	0.466	0.0000	0.0000	0
2019/05/16	R208	07/11/2019	6.84	Call	Bond Future	869.2800	0.8693	836.6600	0.8367	(3.753)	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
2019/05/16	R208	07/11/2019	6.84	Put	Bond Future	62.8100	0.0628	68.2700	0.0683	8.693	0	0	0
2019/05/16	R208	07/11/2019	6.83	Put	Bond Future	63.9900	0.0640	69.5600	0.0696	8.704	0	0	0
2019/05/16	R208	07/11/2019	6.82	Call	Bond Future	845.8700	0.8459	813.4800	0.8135	(3.829)	0	0	0
2019/05/16	R208	06/02/2020	6.13	Put	Bond Future	150.8200	0.1508	163.3200	0.1633	8.288	0	0	0
2019/05/16	R208	06/02/2020	6.12	Call	Bond Future	467.3800	0.4674	441.0600	0.4411	(5.631)	0	0	0
2019/05/16	R208	06/02/2020			Bond Future	5.8320	103.4551	5.8678	103.4160	0.613	0.0000	0.0000	0
2019/05/16	R208	06/02/2020	6.13	Call	Bond Future	475.3200	0.4753	448.8000	0.4488	(5.579)	0	0	0
2019/05/16	R208	06/02/2020	6.12	Put	Bond Future	153.7500	0.1538	166.4500	0.1664	8.260	0	0	0
2019/05/16	R208	06/02/2020	6.14	Call	Bond Future	483.6200	0.4836	456.9100	0.4569	(5.523)	0	0	0
2019/05/16	R208	06/02/2020	6.14	Put	Bond Future	148.2600	0.1483	160.5700	0.1606	8.303	0	0	0
2019/05/16	R209	01/08/2019	10.17	Call	Bond Future	4,710.3900	4.7104	4,369.6900	4.3697	(7.233)	0	0	0
2019/05/16	R209	01/08/2019	10.15	Put	Bond Future	413.1400	0.4131	476.1000	0.4761	15.239	0	0	0
2019/05/16	R209	01/08/2019	9.30	Call	Bond Future	1,075.2400	1.0752	917.2000	0.9172	(14.698)	0	0	7,560
2019/05/16	R209	01/08/2019			Bond Future	9.4887	75.3296	9.5496	74.9284	0.641	0.0000	0.0000	87,892
2019/05/16	R209	01/08/2019	10.17	Put	Bond Future	395.5200	0.3955	456.0700	0.4561	15.309	0	0	0
2019/05/16	R209	01/08/2019	10.15	Call	Bond Future	4,606.7200	4.6067	4,268.4300	4.2684	(7.343)	0	0	0
2019/05/16	R209	01/08/2019	10.16	Put	Bond Future	404.2400	0.4042	465.9800	0.4660	15.273	0	0	0
2019/05/16	R209	01/08/2019	9.30	Put	Bond Future	2,339.9500	2.3400	2,583.1600	2.5832	10.394	0	0	0
2019/05/16	R209	01/08/2019	9.80	Put	Bond Future	875.1200	0.8751	995.0300	0.9950	13.702	0	0	0
2019/05/16	R209	01/08/2019	10.16	Call	Bond Future	4,658.5000	4.6585	4,318.9900	4.3190	(7.288)	0	0	0
2019/05/16	R209	01/08/2019	9.80	Call	Bond Future	2,894.3000	2.8943	2,612.9600	2.6130	(9.720)	0	0	7,560
2019/05/16	R209	01/08/2019	10.46	Call	Bond Future	6,248.0000	6.2480	5,880.4400	5.8804	(5.883)	0	0	0
2019/05/16	R209	01/08/2019	10.46	Put	Bond Future	209.2000	0.2092	242.8900	0.2429	16.104	0	0	7,560
2019/05/16	R209	07/11/2019	9.82	Call	Bond Future	3,518.5500	3.5186	3,259.6600	3.2597	(7.358)	0	0	0
2019/05/16	R209	07/11/2019			Bond Future	9.5431	73.7064	9.6059	73.2968	0.658	0.0000	0.0000	0
2019/05/16	R209	07/11/2019	9.80	Call	Bond Future	3,438.6900	3.4387	3,182.8900	3.1829	(7.439)	0	0	0
2019/05/16	R209	07/11/2019	9.80	Put	Bond Future	1,784.7100	1.7847	1,938.5000	1.9385	8.617	0	0	0
2019/05/16	R209	07/11/2019	9.82	Put	Bond Future	1,738.1100	1.7381	1,888.8100	1.8888	8.670	0	0	0
2019/05/16	R209	07/11/2019	9.81	Call	Bond Future	3,478.4300	3.4784	3,221.0800	3.2211	(7.398)	0	0	0
2019/05/16	R209	07/11/2019	9.81	Put	Bond Future	1,761.1800	1.7612	1,913.4200	1.9134	8.644	0	0	0
2019/05/16	R209	06/02/2020	9.52	Put	Bond Future	3,414.8300	3.4148	3,622.4300	3.6224	6.079	0	0	0
2019/05/16	R209	06/02/2020			Bond Future	9.5874	75.1466	9.6521	74.7289	0.675	0.0000	0.0000	0
2019/05/16	R209	06/02/2020	9.51	Call	Bond Future	2,943.0300	2.9430	2,734.2900	2.7343	(7.093)	0	0	0
2019/05/16	R209	06/02/2020	9.51	Put	Bond Future	3,447.3800	3.4474	3,656.3700	3.6564	6.062	0	0	0
2019/05/16	R209	06/02/2020	9.52	Call	Bond Future	2,975.9100	2.9759	2,765.7800	2.7658	(7.061)	0	0	0
2019/05/16	R209	06/02/2020	9.50	Call	Bond Future	2,910.3300	2.9103	2,702.9800	2.7030	(7.125)	0	0	0
2019/05/16	R209	06/02/2020	9.50	Put	Bond Future	3,480.2000	3.4802	3,690.5800	3.6906	6.045	0	0	0
2019/05/16	R210	01/08/2019			Bond Future	191.4303	191.4303	191.4586	191.4586	0.015	0.0000	0.0000	3,142
2019/05/16	R210	07/11/2019			Bond Future	192.7676	192.7676	192.7961	192.7961	0.015	0.0000	0.0000	0
2019/05/16	R210	06/02/2020			Bond Future	196.5775	196.5775	196.6063	196.6063	0.015	0.0000	0.0000	0
2019/05/16	R212	01/08/2019			Bond Future	159.6211	159.6211	159.6426	159.6426	0.013	0.0000	0.0000	6,690
2019/05/16	R212	07/11/2019			Bond Future	162.9037	162.9037	162.9252	162.9252	0.013	0.0000	0.0000	0
2019/05/16	R212	06/02/2020			Bond Future	163.8837	163.8837	163.9054	163.9054	0.013	0.0000	0.0000	0
2019/05/16	R213	01/08/2019	9.99	Put	Bond Future	266.7000	0.2667	315.7100	0.3157	18.376	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
2019/05/16	R213	01/08/2019	9.98	Call	Bond Future	4,957.6800	4.9577	4,593.0800	4.5931	(7.354)	0	0	0
2019/05/16	R213	01/08/2019			Bond Future	9.2051	87.5179	9.2714	87.1032	0.720	0.0000	0.0000	17,140
2019/05/16	R213	01/08/2019	9.99	Call	Bond Future	5,009.5000	5.0095	4,643.8400	4.6438	(7.299)	0	0	0
2019/05/16	R213	01/08/2019	9.98	Put	Bond Future	273.0300	0.2730	323.1000	0.3231	18.339	0	0	0
2019/05/16	R213	01/08/2019	10.00	Call	Bond Future	5,061.4800	5.0615	4,694.8000	4.6948	(7.245)	0	0	0
2019/05/16	R213	01/08/2019	10.00	Put	Bond Future	260.5900	0.2606	308.5800	0.3086	18.416	0	0	0
2019/05/16	R213	07/11/2019	9.59	Put	Bond Future	1,547.7800	1.5478	1,698.2100	1.6982	9.719	0	0	0
2019/05/16	R213	07/11/2019	9.58	Call	Bond Future	3,492.7100	3.4927	3,221.3400	3.2213	(7.770)	0	0	0
2019/05/16	R213	07/11/2019			Bond Future	9.2634	85.7422	9.3322	85.3189	0.742	0.0000	0.0000	0
2019/05/16	R213	07/11/2019	9.59	Call	Bond Future	3,532.9900	3.5330	3,260.0800	3.2601	(7.725)	0	0	0
2019/05/16	R213	07/11/2019	9.58	Put	Bond Future	1,567.3600	1.5674	1,719.3300	1.7193	9.696	0	0	0
2019/05/16	R213	07/11/2019	9.60	Call	Bond Future	3,573.4300	3.5734	3,298.9900	3.2990	(7.680)	0	0	0
2019/05/16	R213	07/11/2019	9.60	Put	Bond Future	1,528.4300	1.5284	1,677.3300	1.6773	9.742	0	0	0
2019/05/16	R213	06/02/2020	9.26	Put	Bond Future	3,054.7400	3.0547	3,270.8200	3.2708	7.074	0	0	0
2019/05/16	R213	06/02/2020	9.27	Call	Bond Future	2,766.8400	2.7668	2,549.7200	2.5497	(7.847)	0	0	0
2019/05/16	R213	06/02/2020			Bond Future	9.3125	87.4174	9.3837	86.9857	0.765	0.0000	0.0000	0
2019/05/16	R213	06/02/2020	9.28	Call	Bond Future	2,798.8500	2.7988	2,580.2600	2.5803	(7.810)	0	0	0
2019/05/16	R213	06/02/2020	9.28	Put	Bond Future	2,996.5200	2.9965	3,209.6600	3.2097	7.113	0	0	0
2019/05/16	R213	06/02/2020	9.26	Call	Bond Future	2,735.0100	2.7350	2,519.3600	2.5194	(7.885)	0	0	0
2019/05/16	R213	06/02/2020	9.27	Put	Bond Future	3,025.5100	3.0255	3,240.1200	3.2401	7.093	0	0	0
2019/05/16	R214	01/08/2019	10.34	Put	Bond Future	466.9900	0.4670	536.3400	0.5363	14.850	0	0	0
2019/05/16	R214	01/08/2019			Bond Future	9.6994	74.0909	9.7602	73.6736	0.627	0.0000	0.0000	10,672
2019/05/16	R214	01/08/2019	10.33	Call	Bond Future	4,622.0600	4.6221	4,275.3800	4.2754	(7.501)	0	0	0
2019/05/16	R214	01/08/2019	10.33	Put	Bond Future	476.8200	0.4768	547.4900	0.5475	14.821	0	0	0
2019/05/16	R214	01/08/2019	10.34	Call	Bond Future	4,674.8300	4.6748	4,326.8300	4.3268	(7.444)	0	0	0
2019/05/16	R214	01/08/2019	10.32	Call	Bond Future	4,569.5000	4.5695	4,224.1500	4.2242	(7.558)	0	0	0
2019/05/16	R214	01/08/2019	10.32	Put	Bond Future	486.9500	0.4870	558.9500	0.5590	14.786	0	0	0
2019/05/16	R214	07/11/2019	10.02	Put	Bond Future	1,947.9800	1.9480	2,107.5000	2.1075	8.189	0	0	0
2019/05/16	R214	07/11/2019			Bond Future	9.7575	72.2964	9.8202	71.8705	0.643	0.0000	0.0000	0
2019/05/16	R214	07/11/2019	10.01	Call	Bond Future	3,662.2700	3.6623	3,397.3700	3.3974	(7.233)	0	0	0
2019/05/16	R214	07/11/2019	10.01	Put	Bond Future	1,971.8700	1.9719	2,132.9300	2.1329	8.168	0	0	0
2019/05/16	R214	07/11/2019	10.02	Call	Bond Future	3,704.0000	3.7040	3,437.5600	3.4376	(7.193)	0	0	0
2019/05/16	R214	07/11/2019	10.00	Call	Bond Future	3,620.7100	3.6207	3,357.3600	3.3574	(7.273)	0	0	0
2019/05/16	R214	07/11/2019	10.00	Put	Bond Future	1,996.0200	1.9960	2,158.6300	2.1586	8.147	0	0	0
2019/05/16	R214	06/02/2020	9.73	Call	Bond Future	3,126.5200	3.1265	2,908.2800	2.9083	(6.980)	0	0	0
2019/05/16	R214	06/02/2020			Bond Future	9.8075	73.7090	9.8721	73.2745	0.659	0.0000	0.0000	0
2019/05/16	R214	06/02/2020	9.71	Call	Bond Future	3,058.1800	3.0582	2,842.8100	2.8428	(7.042)	0	0	0
2019/05/16	R214	06/02/2020	9.71	Put	Bond Future	3,722.3600	3.7224	3,941.4700	3.9415	5.886	0	0	0
2019/05/16	R214	06/02/2020	9.73	Put	Bond Future	3,653.7200	3.6537	3,869.9600	3.8700	5.918	0	0	0
2019/05/16	R214	06/02/2020	9.72	Call	Bond Future	3,092.1400	3.0921	2,875.3300	2.8753	(7.012)	0	0	0
2019/05/16	R214	06/02/2020	9.72	Put	Bond Future	3,687.7800	3.6878	3,905.4500	3.9055	5.902	0	0	0
2019/05/16	R248	01/08/2019	10.35	Call	Bond Future	6,192.7900	6.1928	5,696.9200	5.6969	(8.007)	0	0	0
2019/05/16	R248	01/08/2019	10.34	Put	Bond Future	513.3800	0.5134	603.1500	0.6031	17.486	0	0	0
2019/05/16	R248	01/08/2019			Bond Future	9.6734	94.8646	9.7394	94.2807	0.682	0.0000	0.0000	103,226
2019/05/16	R248	01/08/2019	10.36	Call	Bond Future	6,261.2100	6.2612	5,763.6200	5.7636	(7.947)	0	0	0
2019/05/16	R248	01/08/2019	10.36	Put	Bond Future	491.1600	0.4912	577.4600	0.5775	17.571	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
2019/05/16	R248	01/08/2019	10.35	Put	Bond Future	502.1500	0.5022	590.1700	0.5902	17.529	0	0	0
2019/05/16	R248	01/08/2019	10.34	Call	Bond Future	6,124.4900	6.1245	5,630.3700	5.6304	(8.068)	0	0	0
2019/05/16	R248	07/11/2019	10.02	Call	Bond Future	4,795.9300	4.7959	4,417.4500	4.4175	(7.892)	0	0	0
2019/05/16	R248	07/11/2019	10.01	Put	Bond Future	2,336.5600	2.3366	2,556.1900	2.5562	9.400	0	0	0
2019/05/16	R248	07/11/2019			Bond Future	9.7303	92.3500	9.7984	91.7541	0.700	0.0000	0.0000	48
2019/05/16	R248	07/11/2019	10.03	Call	Bond Future	4,850.6400	4.8506	4,469.9900	4.4700	(7.847)	0	0	0
2019/05/16	R248	07/11/2019	10.03	Put	Bond Future	2,277.8400	2.2778	2,493.1100	2.4931	9.451	0	0	0
2019/05/16	R248	07/11/2019	10.02	Put	Bond Future	2,306.9000	2.3069	2,524.3400	2.5243	9.426	0	0	0
2019/05/16	R248	07/11/2019	10.01	Call	Bond Future	4,741.6700	4.7417	4,365.3800	4.3654	(7.936)	0	0	0
2019/05/16	R248	06/02/2020	9.71	Put	Bond Future	4,624.6100	4.6246	4,927.0300	4.9270	6.539	0	0	0
2019/05/16	R248	06/02/2020			Bond Future	9.7791	94.1544	9.8493	93.5467	0.717	0.0000	0.0000	0
2019/05/16	R248	06/02/2020	9.71	Call	Bond Future	4,018.5300	4.0185	3,713.1500	3.7131	(7.599)	0	0	0
2019/05/16	R248	06/02/2020	9.70	Put	Bond Future	4,669.3100	4.6693	4,973.7400	4.9737	6.520	0	0	0
2019/05/16	R248	06/02/2020	9.72	Call	Bond Future	4,062.2800	4.0623	3,754.9000	3.7549	(7.567)	0	0	0
2019/05/16	R248	06/02/2020	9.72	Put	Bond Future	4,580.2600	4.5803	4,880.6800	4.8807	6.559	0	0	0
2019/05/16	R248	06/02/2020	9.70	Call	Bond Future	3,974.9900	3.9750	3,671.6200	3.6716	(7.632)	0	0	0

Total

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